

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

30 Apr 24	AVERAGE BOOK COST ADJUSTMENT	0.000	3.10	0.00	0.00	0.00	0.00	3.10	3.10
30 Apr 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
30 Apr 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-0.70	0.00	0.00	0.00	0.00	-0.70	-0.70
30 Apr 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 May 24	AVERAGE BOOK COST ADJUSTMENT	0.000	557.20	0.00	0.00	0.00	0.00	557.20	557.20
31 May 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 May 24	AVERAGE BOOK COST ADJUSTMENT	0.000	0.24	0.00	0.00	0.00	0.00	0.24	0.24
31 May 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 May 24	AVERAGE BOOK COST ADJUSTMENT	0.000	19,747.46	0.00	0.00	0.00	0.00	19,747.46	19,747.46
31 May 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
30 Jun 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-2,527.57	0.00	0.00	0.00	0.00	-2,527.57	-2,527.57
30 Jun 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
30 Jun 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-1,319.56	0.00	0.00	0.00	0.00	-1,319.56	-1,319.56
30 Jun 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								

◆ Investment Transaction Detail

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			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

AVERAGE BOOK COST ADJUSTMENT FOR EUR

30 Jun 24	AVERAGE BOOK COST ADJUSTMENT	0.000	1,348.44	0.00	0.00	0.00	0.00	1,348.44	1,348.44
30 Jun 24	FOR EUR /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR EUR

30 Jun 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-482.70	0.00	0.00	0.00	0.00	-482.70	-482.70
30 Jun 24	FOR EUR /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR EUR

30 Jun 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-0.01	0.00	0.00	0.00	0.00	-0.01	-0.01
30 Jun 24	FOR EUR /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR EUR

30 Jun 24	AVERAGE BOOK COST ADJUSTMENT	0.000	0.01	0.00	0.00	0.00	0.00	0.01	0.01
30 Jun 24	FOR EUR /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR EUR

30 Jun 24	AVERAGE BOOK COST ADJUSTMENT	0.000	1,317.79	0.00	0.00	0.00	0.00	1,317.79	1,317.79
30 Jun 24	FOR EUR /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR EUR

Total European Union - EUR			18,643.70	0.00	0.00	0.00	0.00	18,643.70	18,643.70
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Indonesia - IDR

31 May 24	AVERAGE BOOK COST ADJUSTMENT	0.000	13,456.55	0.00	0.00	0.00	0.00	13,456.55	13,456.55
31 May 24	FOR IDR /	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								

Currency Gain/Loss

Gain/Loss on Cash Disbursements

Gain/loss adjustments

Indonesia - IDR

AVERAGE BOOK COST ADJUSTMENT FOR IDR

31 May 24	AVERAGE BOOK COST ADJUSTMENT	0.000	256.48	0.00	0.00	0.00	0.00	256.48	256.48
31 May 24	FOR IDR /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR IDR

Total Indonesia - IDR			13,713.03	0.00	0.00	0.00	0.00	13,713.03	13,713.03
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Mexico - MXN

31 May 24	AVERAGE BOOK COST ADJUSTMENT	0.000	172.43	0.00	0.00	0.00	0.00	172.43	172.43
31 May 24	FOR MXN /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR MXN

31 May 24	AVERAGE BOOK COST ADJUSTMENT	0.000	4,140.32	0.00	0.00	0.00	0.00	4,140.32	4,140.32
31 May 24	FOR MXN /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR MXN

30 Jun 24	AVERAGE BOOK COST ADJUSTMENT	0.000	67.91	0.00	0.00	0.00	0.00	67.91	67.91
30 Jun 24	FOR MXN /	0.00							
Settled									

AVERAGE BOOK COST ADJUSTMENT FOR MXN

Total Mexico - MXN			4,380.66	0.00	0.00	0.00	0.00	4,380.66	4,380.66
Total gain/loss adjustments			36,737.39	0.00	0.00	0.00	0.00	36,737.39	36,737.39
Total gain/loss on cash disbursements			36,737.39	0.00	0.00	0.00	0.00	36,737.39	36,737.39
Total currency gain/loss			0.00	36,737.39	0.00	0.00	0.00	36,737.39	36,737.39

Derivatives Commissions

Equities

◆ Investment Transaction Detail

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

Derivatives Commissions

Equities

Equity derivatives - futures

United States - USD

06 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-8.75	0.00	0.00	0.00	-8.75	0.00	-8.75
06 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST RESIDUAL OUT COMM GMI/4E06149120								
17 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	-72.00	0.00	0.00	0.00	-72.00	0.00	-72.00
17 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4F17022092								
17 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	-8.00	0.00	0.00	0.00	-8.00	0.00	-8.00
17 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4F17022100								
17 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	-64.00	0.00	0.00	0.00	-64.00	0.00	-64.00
17 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4F17022110								
27 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	-100.00	0.00	0.00	0.00	-100.00	0.00	-100.00
27 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4F27029530								
Total United States - USD			-252.75	0.00	0.00	0.00	-252.75	0.00	-252.75
Total equity derivatives - futures			-252.75	0.00	0.00	0.00	-252.75	0.00	-252.75
Total equities			-252.75	0.00	0.00	0.00	-252.75	0.00	-252.75

Fixed Income

Fixed income derivatives - futures

United States - USD

◆ Investment Transaction Detail

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

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

03 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-412.38	0.00	0.00	0.00	-412.38	0.00	-412.38
03 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4D03054300								
03 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-69.00	0.00	0.00	0.00	-69.00	0.00	-69.00
03 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4D03054290								
02 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-600.30	0.00	0.00	0.00	-600.30	0.00	-600.30
02 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4E02007420								
23 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-1,278.90	0.00	0.00	0.00	-1,278.90	0.00	-1,278.90
23 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4E23067392								
23 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-2,324.70	0.00	0.00	0.00	-2,324.70	0.00	-2,324.70
23 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES COMMISSION PAID GMI/4E23067412								
23 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	-1,200.60	0.00	0.00	0.00	-1,200.60	0.00	-1,200.60
23 May 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4E23067352								
23 May 24	FUT JUN 24 CBT UL T-NOTE	0.000	-3,210.30	0.00	0.00	0.00	-3,210.30	0.00	-3,210.30
23 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/4E23067332									
23 May 24	FUT JUN 24 U.S. T-BONDS	0.000	-938.00	0.00	0.00	0.00	-938.00	0.00	-938.00
23 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/4E23067372									
23 May 24	FUT SEP 24 10 YR T-NOTES	0.000	-1,242.36	0.00	0.00	0.00	-1,242.36	0.00	-1,242.36
23 May 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4E23067400									
23 May 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-2,223.84	0.00	0.00	0.00	-2,223.84	0.00	-2,223.84
23 May 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES COMMISSION PAID GMI/4E23067420									
23 May 24	FUT SEP 24 CBT UL T-BONDS	0.000	-1,200.60	0.00	0.00	0.00	-1,200.60	0.00	-1,200.60
23 May 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4E23067360									
23 May 24	FUT SEP 24 CBT ULT TNOTE	0.000	-3,111.12	0.00	0.00	0.00	-3,111.12	0.00	-3,111.12
23 May 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/4E23067340									
23 May 24	FUT SEP 24 U.S. T-BONDS	0.000	-938.00	0.00	0.00	0.00	-938.00	0.00	-938.00
23 May 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/4E23067380									

◆ 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>									

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

07 Jun 24	FUT SEP 24 CBT UL T-BONDS		0.000	-124.20	0.00	0.00	0.00	-124.20	0.00	-124.20
07 Jun 24	CUSIP : 999599GH0 /WNU4		0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4F07059900									
Total United States - USD				-18,874.30	0.00	0.00	0.00	-18,874.30	0.00	-18,874.30
Total fixed income derivatives - futures				-18,874.30	0.00	0.00	0.00	-18,874.30	0.00	-18,874.30
Total fixed income				-18,874.30	0.00	0.00	0.00	-18,874.30	0.00	-18,874.30
Total derivatives commissions			0.00	-19,127.05	0.00	0.00	0.00	-19,127.05	0.00	-19,127.05

Derivatives Deliveries

Equities

Equity derivatives - futures

United States - USD

17 Jun 24	FUT JUN 24 CBT DJ REALEST		-18.000	603,360.00	0.00	0.00	-626,990.00	-23,630.00	0.00	-23,630.00
17 Jun 24	CUSIP : 999599GH0 /DJEM4		335.20							
Settled	DERIVATIVES FUTURES CLOSE									
Total United States - USD				603,360.00	0.00	0.00	-626,990.00	-23,630.00	0.00	-23,630.00
Total equity derivatives - futures				603,360.00	0.00	0.00	-626,990.00	-23,630.00	0.00	-23,630.00
Total equities				603,360.00	0.00	0.00	-626,990.00	-23,630.00	0.00	-23,630.00

Fixed Income

Fixed income derivatives - futures

United States - USD

◆ Investment Transaction Detail

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

Derivatives Deliveries

Fixed Income

Fixed income derivatives - futures

United States - USD

23 May 24	FUT JUN 24 10 YR T-NOTES	-490.000	53,420,319.40	0.00	0.00	-53,482,501.66	-62,182.26	0.00	-62,182.26
23 May 24	CUSIP : 999599GH0 /TYM4	109.02106							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT JUN 24 CBT UL T-BONDS	-435.000	54,075,937.50	0.00	0.00	-54,749,609.38	-673,671.88	0.00	-673,671.88
23 May 24	CUSIP : 999599GH0 /WNM4	124.3125							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT JUN 24 CBT ULT TNOTE	-1,230.000	138,108,163.80	0.00	0.00	-139,718,796.90	-1,610,633.10	0.00	-1,610,633.10
23 May 24	CUSIP : 999599GH0 /UXYM4	112.28306							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT JUN 24 U.S. T-BONDS	-350.000	41,048,437.50	0.00	0.00	-41,326,815.78	-278,378.28	0.00	-278,378.28
23 May 24	CUSIP : 999599GH0 /USM4	117.28125							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT SEP 24 CBT 5Y T-NOTE	-904.000	95,924,154.16	0.00	0.00	-95,924,154.16	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /FVU4	106.11079							
Settled	DERIVATIVES FUTURES								
Total United States - USD			382,577,012.36	0.00	0.00	-385,201,877.88	-2,624,865.52	0.00	-2,624,865.52
Total fixed income derivatives - futures			382,577,012.36	0.00	0.00	-385,201,877.88	-2,624,865.52	0.00	-2,624,865.52
Total fixed income			382,577,012.36	0.00	0.00	-385,201,877.88	-2,624,865.52	0.00	-2,624,865.52

Derivative Offsets

Equity 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

Equity futures

United States - USD

17 Jun 24	FUT SEP 24 CBT DJ REALEST	-16.000	539,520.00	0.00	0.00	-539,520.00	0.00	0.00	0.00
17 Jun 24	CUSIP : 999599GH0 /DJEU4L	337.20							
Settled	DERIVATIVES FUTURES								
17 Jun 24	FUT SEP 24 CBT DJ REALEST	-2.000	67,420.00	0.00	0.00	-67,420.00	0.00	0.00	0.00
17 Jun 24	CUSIP : 999599GH0 /DJEU4L	337.10							
Settled	DERIVATIVES FUTURES								
27 Jun 24	FUT SEP 24 CBT DJ REALEST	-25.000	842,025.00	0.00	0.00	-842,025.00	0.00	0.00	0.00
27 Jun 24	CUSIP : 999599GH0 /DJEU4L	336.81							
Settled	DERIVATIVES FUTURES								
Total United States - USD			1,448,965.00	0.00	0.00	-1,448,965.00	0.00	0.00	0.00
Total equity futures			1,448,965.00	0.00	0.00	-1,448,965.00	0.00	0.00	0.00

Fixed income futures

United States - USD

03 Apr 24	FUT JUN 24 10 YR T-NOTES	-158.000	17,345,437.50	0.00	0.00	-17,345,437.50	0.00	0.00	0.00
03 Apr 24	CUSIP : 999599GH0 /TYM4L	109.78125							
Settled	DERIVATIVES FUTURES								
03 Apr 24	FUT JUN 24 CBT UL T-BONDS	-25.000	3,131,250.00	0.00	0.00	-3,131,250.00	0.00	0.00	0.00
03 Apr 24	CUSIP : 999599GH0 /WNNM4L	125.25							
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

02 May 24	FUT JUN 24 10 YR T-NOTES	-230.000	24,915,469.90	0.00	0.00	-24,915,469.90	0.00	0.00	0.00
02 May 24	CUSIP : 999599GH0 /TYM4L	108.32813							
Settled	DERIVATIVES FUTURES								
23 May 24	FUT JUN 24 CBT 5Y T-NOTE	-945.000	99,901,487.70	0.00	0.00	-100,827,067.95	-925,580.25	0.00	-925,580.25
23 May 24	CUSIP : 999599GH0 /FVM4L	105.71586							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT SEP 24 10 YR T-NOTES	-476.000	52,043,907.44	0.00	0.00	-52,043,907.44	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /TYU4L	109.33594							
Settled	DERIVATIVES FUTURES								
23 May 24	FUT SEP 24 CBT UL T-BONDS	-435.000	54,167,695.31	0.00	0.00	-54,167,695.31	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /WNU4L	124.5234375							
Settled	DERIVATIVES FUTURES								
23 May 24	FUT SEP 24 CBT ULT T-NOTE	-1,192.000	134,425,940.48	0.00	0.00	-134,425,940.48	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /UXYU4L	112.77344							
Settled	DERIVATIVES FUTURES								
23 May 24	FUT SEP 24 U.S. T-BONDS	-350.000	41,094,921.88	0.00	0.00	-41,094,921.88	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /USU4L	117.4140625							
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

07 Jun 24	FUT SEP 24 CBT UL T-BONDS	-45.000	5,601,093.75	0.00	0.00	-5,601,093.75	0.00	0.00	0.00
07 Jun 24	CUSIP : 999599GH0 /WNU4L	124.46875							
Settled	DERIVATIVES FUTURES								
Total United States - USD			432,627,203.96	0.00	0.00	-433,552,784.21	-925,580.25	0.00	-925,580.25
Total fixed income futures			432,627,203.96	0.00	0.00	-433,552,784.21	-925,580.25	0.00	-925,580.25
Total derivative offsets			434,076,168.96	0.00	0.00	-435,001,749.21	-925,580.25	0.00	-925,580.25
Total derivatives deliveries		-7,326.00	817,256,541.32	0.00	0.00	-820,830,617.09	-3,574,075.77	0.00	-3,574,075.77

Derivatives Receipts

Equities

Equity derivatives - futures

United States - USD

17 Jun 24	FUT SEP 24 CBT DJ REALEST	16.000	-539,520.00	0.00	0.00	539,520.00	0.00	0.00	0.00
17 Jun 24	CUSIP : 999599GH0 /DJEU4	337.20							
Settled	DERIVATIVES FUTURES								
17 Jun 24	FUT SEP 24 CBT DJ REALEST	2.000	-67,420.00	0.00	0.00	67,420.00	0.00	0.00	0.00
17 Jun 24	CUSIP : 999599GH0 /DJEU4	337.10							
Settled	DERIVATIVES FUTURES								
27 Jun 24	FUT SEP 24 CBT DJ REALEST	25.000	-842,025.00	0.00	0.00	842,025.00	0.00	0.00	0.00
27 Jun 24	CUSIP : 999599GH0 /DJEU4	336.81							
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 Receipts

Equities

Equity derivatives - futures

Total United States - USD			-1,448,965.00	0.00	0.00	1,448,965.00	0.00	0.00	0.00
Total equity derivatives - futures			-1,448,965.00	0.00	0.00	1,448,965.00	0.00	0.00	0.00
Total equities			-1,448,965.00	0.00	0.00	1,448,965.00	0.00	0.00	0.00

Fixed Income

Fixed income derivatives - futures

United States - USD

03 Apr 24	FUT JUN 24 10 YR T-NOTES	158.000	-17,345,437.50	0.00	0.00	17,345,437.50	0.00	0.00	0.00
03 Apr 24	CUSIP : 999599GH0 /TYM4	109.78125							
Settled	DERIVATIVES FUTURES								
03 Apr 24	FUT JUN 24 CBT UL T-BONDS	25.000	-3,131,250.00	0.00	0.00	3,131,250.00	0.00	0.00	0.00
03 Apr 24	CUSIP : 999599GH0 /WNNM4	125.25							
Settled	DERIVATIVES FUTURES								
02 May 24	FUT JUN 24 10 YR T-NOTES	230.000	-24,915,469.90	0.00	0.00	24,915,469.90	0.00	0.00	0.00
02 May 24	CUSIP : 999599GH0 /TYM4	108.32813							
Settled	DERIVATIVES FUTURES								
23 May 24	FUT JUN 24 CBT 5Y T-NOTE	945.000	-99,901,487.70	0.00	0.00	100,827,067.95	925,580.25	0.00	925,580.25
23 May 24	CUSIP : 999599GH0 /FVM4	105.71586							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT SEP 24 10 YR T-NOTES	476.000	-52,043,907.44	0.00	0.00	52,043,907.44	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /TYU4	109.33594							
Settled	DERIVATIVES FUTURES								

◆ Investment Transaction Detail

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

Derivatives Receipts

Fixed Income

Fixed income derivatives - futures

United States - USD

23 May 24	FUT SEP 24 CBT UL T-BONDS	435.000	-54,167,695.31	0.00	0.00	54,167,695.31	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /WNU4	124.5234375							
Settled	DERIVATIVES FUTURES								
23 May 24	FUT SEP 24 CBT ULT TNOTE	1,192.000	-134,425,940.48	0.00	0.00	134,425,940.48	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /UXYU4	112.77344							
Settled	DERIVATIVES FUTURES								
23 May 24	FUT SEP 24 U.S. T-BONDS	350.000	-41,094,921.88	0.00	0.00	41,094,921.88	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /USU4	117.4140625							
Settled	DERIVATIVES FUTURES								
07 Jun 24	FUT SEP 24 CBT UL T-BONDS	45.000	-5,601,093.75	0.00	0.00	5,601,093.75	0.00	0.00	0.00
07 Jun 24	CUSIP : 999599GH0 /WNU4	124.46875							
Settled	DERIVATIVES FUTURES								
Total United States - USD			-432,627,203.96	0.00	0.00	433,552,784.21	925,580.25	0.00	925,580.25
Total fixed income derivatives - futures			-432,627,203.96	0.00	0.00	433,552,784.21	925,580.25	0.00	925,580.25
Total fixed income			-432,627,203.96	0.00	0.00	433,552,784.21	925,580.25	0.00	925,580.25

Derivative Offsets

Equity futures

United States - USD

17 Jun 24	FUT JUN 24 CBT DJ REALEST	18.000	-603,360.00	0.00	0.00	626,990.00	23,630.00	0.00	23,630.00
17 Jun 24	CUSIP : 999599GH0 /DJEM4L	335.20							
Settled	DERIVATIVES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Derivative Offsets

Equity futures

United States - USD

FUTURES CLOSE

Total United States - USD			-603,360.00	0.00	0.00	626,990.00	23,630.00	0.00	23,630.00
Total equity futures			-603,360.00	0.00	0.00	626,990.00	23,630.00	0.00	23,630.00

Fixed income futures

United States - USD

23 May 24	FUT JUN 24 10 YR T-NOTES	490.000	-53,420,319.40	0.00	0.00	53,482,501.66	62,182.26	0.00	62,182.26
23 May 24	CUSIP : 999599GH0 /TYM4L	109.02106							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT JUN 24 CBT UL T-BONDS	435.000	-54,075,937.50	0.00	0.00	54,749,609.38	673,671.88	0.00	673,671.88
23 May 24	CUSIP : 999599GH0 /WNNM4L	124.3125							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT JUN 24 CBT ULT TNOTE	1,230.000	-138,108,163.80	0.00	0.00	139,718,796.90	1,610,633.10	0.00	1,610,633.10
23 May 24	CUSIP : 999599GH0 /UXYM4L	112.28306							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT JUN 24 U.S. T-BONDS	350.000	-41,048,437.50	0.00	0.00	41,326,815.78	278,378.28	0.00	278,378.28
23 May 24	CUSIP : 999599GH0 /USM4L	117.28125							
Settled	DERIVATIVES FUTURES CLOSE								
23 May 24	FUT SEP 24 CBT 5Y T-NOTE	904.000	-95,924,154.16	0.00	0.00	95,924,154.16	0.00	0.00	0.00
23 May 24	CUSIP : 999599GH0 /FVU4L	106.11079							
Settled	DERIVATIVES FUTURES								

◆ Investment Transaction Detail

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

Derivatives Receipts

Derivative Offsets

Fixed income futures

Total United States - USD		-382,577,012.36	0.00	0.00	385,201,877.88	2,624,865.52	0.00	2,624,865.52
Total fixed income futures		-382,577,012.36	0.00	0.00	385,201,877.88	2,624,865.52	0.00	2,624,865.52
Total derivative offsets		-383,180,372.36	0.00	0.00	385,828,867.88	2,648,495.52	0.00	2,648,495.52
Total derivatives receipts	7,326.00	-817,256,541.32	0.00	0.00	820,830,617.09	3,574,075.77	0.00	3,574,075.77

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

01 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-10,980.00	0.00	0.00	0.00	-10,980.00	0.00	-10,980.00
01 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
02 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-7,200.00	0.00	0.00	0.00	-7,200.00	0.00	-7,200.00
02 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
03 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-180.00	0.00	0.00	0.00	-180.00	0.00	-180.00
03 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
04 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-4,680.00	0.00	0.00	0.00	-4,680.00	0.00	-4,680.00
04 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

05 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	3,420.00	0.00	0.00	0.00	3,420.00	0.00	3,420.00
05 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
08 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	6,120.00	0.00	0.00	0.00	6,120.00	0.00	6,120.00
08 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
09 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	8,100.00	0.00	0.00	0.00	8,100.00	0.00	8,100.00
09 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
10 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-25,380.00	0.00	0.00	0.00	-25,380.00	0.00	-25,380.00
10 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
11 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	360.00	0.00	0.00	0.00	360.00	0.00	360.00
11 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
12 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-6,480.00	0.00	0.00	0.00	-6,480.00	0.00	-6,480.00
12 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
15 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-10,260.00	0.00	0.00	0.00	-10,260.00	0.00	-10,260.00
15 Apr 24	CUSIP : 999599GH0 /DJEM4	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

JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
16 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-8,460.00	0.00	0.00	0.00	-8,460.00	0.00	-8,460.00
16 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
17 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-4,320.00	0.00	0.00	0.00	-4,320.00	0.00	-4,320.00
17 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
18 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	180.00	0.00	0.00	0.00	180.00	0.00	180.00
18 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
19 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	1,980.00	0.00	0.00	0.00	1,980.00	0.00	1,980.00
19 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
22 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	5,040.00	0.00	0.00	0.00	5,040.00	0.00	5,040.00
22 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
23 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	4,500.00	0.00	0.00	0.00	4,500.00	0.00	4,500.00
23 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									

◆ 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

Equities

Equity derivatives - futures

United States - USD

24 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	1,080.00	0.00	0.00	0.00	1,080.00	0.00	1,080.00
24 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
25 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-3,060.00	0.00	0.00	0.00	-3,060.00	0.00	-3,060.00
25 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
26 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	720.00	0.00	0.00	0.00	720.00	0.00	720.00
26 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
29 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	5,580.00	0.00	0.00	0.00	5,580.00	0.00	5,580.00
29 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
30 Apr 24	FUT JUN 24 CBT DJ REALEST	0.000	-10,440.00	0.00	0.00	0.00	-10,440.00	0.00	-10,440.00
30 Apr 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
01 May 24	FUT JUN 24 CBT DJ REALEST	0.000	1,080.00	0.00	0.00	0.00	1,080.00	0.00	1,080.00
01 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
02 May 24	FUT JUN 24 CBT DJ REALEST	0.000	7,380.00	0.00	0.00	0.00	7,380.00	0.00	7,380.00
02 May 24	CUSIP : 999599GH0 /DJEM4	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

JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
03 May 24	FUT JUN 24 CBT DJ REALEST	0.000	4,680.00	0.00	0.00	0.00	4,680.00	0.00	4,680.00
03 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
06 May 24	FUT JUN 24 CBT DJ REALEST	0.000	540.00	0.00	0.00	0.00	540.00	0.00	540.00
06 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
07 May 24	FUT JUN 24 CBT DJ REALEST	0.000	5,040.00	0.00	0.00	0.00	5,040.00	0.00	5,040.00
07 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
08 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-5,220.00	0.00	0.00	0.00	-5,220.00	0.00	-5,220.00
08 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
09 May 24	FUT JUN 24 CBT DJ REALEST	0.000	11,520.00	0.00	0.00	0.00	11,520.00	0.00	11,520.00
09 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
10 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-540.00	0.00	0.00	0.00	-540.00	0.00	-540.00
10 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

13 May 24	FUT JUN 24 CBT DJ REALEST	0.000	1,440.00	0.00	0.00	0.00	1,440.00	0.00	1,440.00
13 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660								
14 May 24	FUT JUN 24 CBT DJ REALEST	0.000	3,960.00	0.00	0.00	0.00	3,960.00	0.00	3,960.00
14 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660								
15 May 24	FUT JUN 24 CBT DJ REALEST	0.000	9,000.00	0.00	0.00	0.00	9,000.00	0.00	9,000.00
15 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660								
16 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-540.00	0.00	0.00	0.00	-540.00	0.00	-540.00
16 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660								
17 May 24	FUT JUN 24 CBT DJ REALEST	0.000	180.00	0.00	0.00	0.00	180.00	0.00	180.00
17 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660								
20 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-3,780.00	0.00	0.00	0.00	-3,780.00	0.00	-3,780.00
20 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660								
21 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-720.00	0.00	0.00	0.00	-720.00	0.00	-720.00
21 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
22 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-5,220.00	0.00	0.00	0.00	-5,220.00	0.00	-5,220.00
22 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
23 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-14,040.00	0.00	0.00	0.00	-14,040.00	0.00	-14,040.00
23 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
24 May 24	FUT JUN 24 CBT DJ REALEST	0.000	360.00	0.00	0.00	0.00	360.00	0.00	360.00
24 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
28 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-3,420.00	0.00	0.00	0.00	-3,420.00	0.00	-3,420.00
28 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
29 May 24	FUT JUN 24 CBT DJ REALEST	0.000	-5,400.00	0.00	0.00	0.00	-5,400.00	0.00	-5,400.00
29 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
30 May 24	FUT JUN 24 CBT DJ REALEST	0.000	7,740.00	0.00	0.00	0.00	7,740.00	0.00	7,740.00
30 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									

◆ Investment Transaction Detail

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

31 May 24	FUT JUN 24 CBT DJ REALEST	0.000	11,340.00	0.00	0.00	0.00	11,340.00	0.00	11,340.00
31 May 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
03 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	-1,800.00	0.00	0.00	0.00	-1,800.00	0.00	-1,800.00
03 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
04 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	5,220.00	0.00	0.00	0.00	5,220.00	0.00	5,220.00
04 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
05 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	-1,080.00	0.00	0.00	0.00	-1,080.00	0.00	-1,080.00
05 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
06 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	900.00	0.00	0.00	0.00	900.00	0.00	900.00
06 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4C14078660								
07 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	-5,220.00	0.00	0.00	0.00	-5,220.00	0.00	-5,220.00
07 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4C14078660								
10 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	2,160.00	0.00	0.00	0.00	2,160.00	0.00	2,160.00
10 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
11 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	-2,340.00	0.00	0.00	0.00	-2,340.00	0.00	-2,340.00
11 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
12 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	4,860.00	0.00	0.00	0.00	4,860.00	0.00	4,860.00
12 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
13 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	3,060.00	0.00	0.00	0.00	3,060.00	0.00	3,060.00
13 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
14 Jun 24	FUT JUN 24 CBT DJ REALEST	0.000	-180.00	0.00	0.00	0.00	-180.00	0.00	-180.00
14 Jun 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
17 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	-2,680.00	0.00	0.00	0.00	-2,680.00	0.00	-2,680.00
17 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F17022110									
18 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	2,160.00	0.00	0.00	0.00	2,160.00	0.00	2,160.00
18 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F17022110									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

20 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	-1,620.00	0.00	0.00	0.00	-1,620.00	0.00	-1,620.00
20 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F17022110								
21 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	2,340.00	0.00	0.00	0.00	2,340.00	0.00	2,340.00
21 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F17022110								
24 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	4,140.00	0.00	0.00	0.00	4,140.00	0.00	4,140.00
24 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F17022110								
25 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	-8,280.00	0.00	0.00	0.00	-8,280.00	0.00	-8,280.00
25 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F17022110								
26 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	-2,160.00	0.00	0.00	0.00	-2,160.00	0.00	-2,160.00
26 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F17022110								
27 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	5,805.00	0.00	0.00	0.00	5,805.00	0.00	5,805.00
27 Jun 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F17022110								
28 Jun 24	FUT SEP 24 CBT DJ REALEST	0.000	11,180.00	0.00	0.00	0.00	11,180.00	0.00	11,180.00
28 Jun 24	CUSIP : 999599GH0 /DJEU4	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

SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN
GMI/4F27029530

Total United States - USD			-12,515.00	0.00	0.00	0.00	-12,515.00	0.00	-12,515.00
Total equity derivatives - futures			-12,515.00	0.00	0.00	0.00	-12,515.00	0.00	-12,515.00
Total equities			-12,515.00	0.00	0.00	0.00	-12,515.00	0.00	-12,515.00

Fixed Income

Fixed income derivatives - futures

United States - USD

01 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-89,250.00	0.00	0.00	0.00	-89,250.00	0.00	-89,250.00
01 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4B23220200								
01 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	524,182.05	0.00	0.00	0.00	524,182.05	0.00	524,182.05
01 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
01 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-1,153,125.00	0.00	0.00	0.00	-1,153,125.00	0.00	-1,153,125.00
01 Apr 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220160								
01 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	-1,479,849.90	0.00	0.00	0.00	-1,479,849.90	0.00	-1,479,849.90
01 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
01 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-678,125.00	0.00	0.00	0.00	-678,125.00	0.00	-678,125.00
01 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
02 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-20,719.26	0.00	0.00	0.00	-20,719.26	0.00	-20,719.26
02 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200									
02 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	36,911.70	0.00	0.00	0.00	36,911.70	0.00	36,911.70
02 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									
02 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-345,937.51	0.00	0.00	0.00	-345,937.51	0.00	-345,937.51
02 Apr 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160									
02 Apr 24	FUT JUN 24 CBT UL TNOTE	0.000	-384,375.00	0.00	0.00	0.00	-384,375.00	0.00	-384,375.00
02 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B29007540									
02 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-273,437.51	0.00	0.00	0.00	-273,437.51	0.00	-273,437.51
02 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
03 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	10,438.80	0.00	0.00	0.00	10,438.80	0.00	10,438.80
03 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

03 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-59,062.50	0.00	0.00	0.00	-59,062.50	0.00	-59,062.50
03 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
03 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-11,250.00	0.00	0.00	0.00	-11,250.00	0.00	-11,250.00
03 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220160								
03 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	96,099.90	0.00	0.00	0.00	96,099.90	0.00	96,099.90
03 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
03 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	21,875.00	0.00	0.00	0.00	21,875.00	0.00	21,875.00
03 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
04 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	85,311.20	0.00	0.00	0.00	85,311.20	0.00	85,311.20
04 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4D03054300								
04 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-177,187.50	0.00	0.00	0.00	-177,187.50	0.00	-177,187.50
04 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
04 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	353,437.51	0.00	0.00	0.00	353,437.51	0.00	353,437.51
04 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290									
04 Apr 24	FUT JUN 24 CBT UL T-NOTE	0.000	480,462.60	0.00	0.00	0.00	480,462.60	0.00	480,462.60
04 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540									
04 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	218,750.01	0.00	0.00	0.00	218,750.01	0.00	218,750.01
04 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									
05 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-121,875.00	0.00	0.00	0.00	-121,875.00	0.00	-121,875.00
05 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4D03054300									
05 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	324,843.75	0.00	0.00	0.00	324,843.75	0.00	324,843.75
05 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									
05 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-557,343.76	0.00	0.00	0.00	-557,343.76	0.00	-557,343.76
05 Apr 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4D03054290									
05 Apr 24	FUT JUN 24 CBT UL T-NOTE	0.000	-749,525.10	0.00	0.00	0.00	-749,525.10	0.00	-749,525.10
05 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4B29007540									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

05 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-306,250.01	0.00	0.00	0.00	-306,250.01	0.00	-306,250.01
05 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
08 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-101,561.20	0.00	0.00	0.00	-101,561.20	0.00	-101,561.20
08 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4D03054300								
08 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	280,551.60	0.00	0.00	0.00	280,551.60	0.00	280,551.60
08 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
08 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-176,718.75	0.00	0.00	0.00	-176,718.75	0.00	-176,718.75
08 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
08 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	-499,687.50	0.00	0.00	0.00	-499,687.50	0.00	-499,687.50
08 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
08 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-142,187.50	0.00	0.00	0.00	-142,187.50	0.00	-142,187.50
08 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
09 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	97,500.00	0.00	0.00	0.00	97,500.00	0.00	97,500.00
09 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4D03054300								
09 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-221,489.10	0.00	0.00	0.00	-221,489.10	0.00	-221,489.10
09 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220								
09 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	489,375.00	0.00	0.00	0.00	489,375.00	0.00	489,375.00
09 Apr 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290								
09 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	634,212.60	0.00	0.00	0.00	634,212.60	0.00	634,212.60
09 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4B29007540								
09 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	295,312.50	0.00	0.00	0.00	295,312.50	0.00	295,312.50
09 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
10 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-373,750.00	0.00	0.00	0.00	-373,750.00	0.00	-373,750.00
10 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4D03054300								
10 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	981,921.15	0.00	0.00	0.00	981,921.15	0.00	981,921.15
10 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

10 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-1,277,812.50	0.00	0.00	0.00	-1,277,812.50	0.00	-1,277,812.50
10 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
10 Apr 24	FUT JUN 24 CBT UL T-NOTE	0.000	-2,114,062.50	0.00	0.00	0.00	-2,114,062.50	0.00	-2,114,062.50
10 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT UL T-NOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
10 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-842,187.50	0.00	0.00	0.00	-842,187.50	0.00	-842,187.50
10 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
11 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-24,375.00	0.00	0.00	0.00	-24,375.00	0.00	-24,375.00
11 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4D03054300								
11 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	22,141.35	0.00	0.00	0.00	22,141.35	0.00	22,141.35
11 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
11 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-217,500.00	0.00	0.00	0.00	-217,500.00	0.00	-217,500.00
11 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
11 Apr 24	FUT JUN 24 CBT UL T-NOTE	0.000	-172,962.60	0.00	0.00	0.00	-172,962.60	0.00	-172,962.60
11 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4B29007540									
11 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-109,375.00	0.00	0.00	0.00	-109,375.00	0.00	-109,375.00	
11 Apr 24	CUSIP : 999599GH0 /USM4	0.00								
Settled										
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
12 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	150,311.20	0.00	0.00	0.00	150,311.20	0.00	150,311.20	
12 Apr 24	CUSIP : 999599GH0 /TYM4	0.00								
Settled										
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4D03054300									
12 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-346,985.10	0.00	0.00	0.00	-346,985.10	0.00	-346,985.10	
12 Apr 24	CUSIP : 999599GH0 /FVM4	0.00								
Settled										
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
12 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	516,562.50	0.00	0.00	0.00	516,562.50	0.00	516,562.50	
12 Apr 24	CUSIP : 999599GH0 /WNM4	0.00								
Settled										
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290									
12 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	807,187.50	0.00	0.00	0.00	807,187.50	0.00	807,187.50	
12 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00								
Settled										
	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4B29007540									
12 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	339,062.50	0.00	0.00	0.00	339,062.50	0.00	339,062.50	
12 Apr 24	CUSIP : 999599GH0 /USM4	0.00								
Settled										
	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

15 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-207,186.20	0.00	0.00	0.00	-207,186.20	0.00	-207,186.20
15 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4D03054300								
15 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	406,047.60	0.00	0.00	0.00	406,047.60	0.00	406,047.60
15 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
15 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-1,237,031.25	0.00	0.00	0.00	-1,237,031.25	0.00	-1,237,031.25
15 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
15 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	-1,364,537.40	0.00	0.00	0.00	-1,364,537.40	0.00	-1,364,537.40
15 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
15 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-678,125.00	0.00	0.00	0.00	-678,125.00	0.00	-678,125.00
15 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
16 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-56,875.00	0.00	0.00	0.00	-56,875.00	0.00	-56,875.00
16 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4D03054300								
16 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	155,046.15	0.00	0.00	0.00	155,046.15	0.00	155,046.15
16 Apr 24	CUSIP : 999599GH0 /FVM4	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

	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								
16 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-163,125.00	0.00	0.00	0.00	-163,125.00	0.00	-163,125.00
16 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4D03054290								
16 Apr 24	FUT JUN 24 CBT UL T-NOTE	0.000	-326,712.60	0.00	0.00	0.00	-326,712.60	0.00	-326,712.60
16 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4B29007540								
16 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-109,375.00	0.00	0.00	0.00	-109,375.00	0.00	-109,375.00
16 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180								
17 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	125,936.20	0.00	0.00	0.00	125,936.20	0.00	125,936.20
17 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4D03054300								
17 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-251,020.35	0.00	0.00	0.00	-251,020.35	0.00	-251,020.35
17 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220								
17 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	502,968.75	0.00	0.00	0.00	502,968.75	0.00	502,968.75
17 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

17 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	787,962.60	0.00	0.00	0.00	787,962.60	0.00	787,962.60
17 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
17 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	306,250.00	0.00	0.00	0.00	306,250.00	0.00	306,250.00
17 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
18 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-117,811.20	0.00	0.00	0.00	-117,811.20	0.00	-117,811.20
18 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4D03054300								
18 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	280,551.60	0.00	0.00	0.00	280,551.60	0.00	280,551.60
18 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
18 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-407,812.50	0.00	0.00	0.00	-407,812.50	0.00	-407,812.50
18 Apr 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
18 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	-672,650.10	0.00	0.00	0.00	-672,650.10	0.00	-672,650.10
18 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
18 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-251,562.50	0.00	0.00	0.00	-251,562.50	0.00	-251,562.50
18 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180								
19 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	52,811.20	0.00	0.00	0.00	52,811.20	0.00	52,811.20
19 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4D03054300								
19 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-110,744.55	0.00	0.00	0.00	-110,744.55	0.00	-110,744.55
19 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220								
19 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	312,656.25	0.00	0.00	0.00	312,656.25	0.00	312,656.25
19 Apr 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290								
19 Apr 24	FUT JUN 24 CBT UL T-NOTE	0.000	345,937.50	0.00	0.00	0.00	345,937.50	0.00	345,937.50
19 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540								
19 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	175,000.00	0.00	0.00	0.00	175,000.00	0.00	175,000.00
19 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
22 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-12,186.20	0.00	0.00	0.00	-12,186.20	0.00	-12,186.20
22 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4D03054300								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

22 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	14,760.90	0.00	0.00	0.00	14,760.90	0.00	14,760.90
22 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
22 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-67,968.75	0.00	0.00	0.00	-67,968.75	0.00	-67,968.75
22 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
22 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	-96,099.90	0.00	0.00	0.00	-96,099.90	0.00	-96,099.90
22 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
22 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-32,812.50	0.00	0.00	0.00	-32,812.50	0.00	-32,812.50
22 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
23 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	56,875.00	0.00	0.00	0.00	56,875.00	0.00	56,875.00
23 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4D03054300								
23 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-147,656.25	0.00	0.00	0.00	-147,656.25	0.00	-147,656.25
23 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
23 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	27,187.50	0.00	0.00	0.00	27,187.50	0.00	27,187.50
23 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290									
23 Apr 24	FUT JUN 24 CBT UL T-NOTE	0.000	249,849.90	0.00	0.00	0.00	249,849.90	0.00	249,849.90
23 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540									
23 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	65,625.00	0.00	0.00	0.00	65,625.00	0.00	65,625.00
23 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									
24 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-89,375.00	0.00	0.00	0.00	-89,375.00	0.00	-89,375.00
24 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4D03054300									
24 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	155,046.15	0.00	0.00	0.00	155,046.15	0.00	155,046.15
24 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									
24 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-530,156.25	0.00	0.00	0.00	-530,156.25	0.00	-530,156.25
24 Apr 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4D03054290									
24 Apr 24	FUT JUN 24 CBT UL T-NOTE	0.000	-576,562.50	0.00	0.00	0.00	-576,562.50	0.00	-576,562.50
24 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4B29007540									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

24 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-284,375.00	0.00	0.00	0.00	-284,375.00	0.00	-284,375.00
24 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
25 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-97,500.00	0.00	0.00	0.00	-97,500.00	0.00	-97,500.00
25 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4D03054300								
25 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	236,250.00	0.00	0.00	0.00	236,250.00	0.00	236,250.00
25 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
25 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-339,843.75	0.00	0.00	0.00	-339,843.75	0.00	-339,843.75
25 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
25 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	-576,562.50	0.00	0.00	0.00	-576,562.50	0.00	-576,562.50
25 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
25 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-207,812.50	0.00	0.00	0.00	-207,812.50	0.00	-207,812.50
25 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
26 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	56,875.00	0.00	0.00	0.00	56,875.00	0.00	56,875.00
26 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4D03054300									
26 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-81,213.30	0.00	0.00	0.00	-81,213.30	0.00	-81,213.30
26 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
26 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	326,250.00	0.00	0.00	0.00	326,250.00	0.00	326,250.00
26 Apr 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290									
26 Apr 24	FUT JUN 24 CBT ULT TNOTE	0.000	384,375.00	0.00	0.00	0.00	384,375.00	0.00	384,375.00
26 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4B29007540									
26 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	185,937.50	0.00	0.00	0.00	185,937.50	0.00	185,937.50
26 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									
29 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	97,500.00	0.00	0.00	0.00	97,500.00	0.00	97,500.00
29 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4D03054300									
29 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-206,718.75	0.00	0.00	0.00	-206,718.75	0.00	-206,718.75
29 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

29 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	394,218.75	0.00	0.00	0.00	394,218.75	0.00	394,218.75
29 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290								
29 Apr 24	FUT JUN 24 CBT UL TNOTE	0.000	595,775.10	0.00	0.00	0.00	595,775.10	0.00	595,775.10
29 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4B29007540								
29 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	262,500.00	0.00	0.00	0.00	262,500.00	0.00	262,500.00
29 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
30 Apr 24	FUT JUN 24 10 YR T-NOTES	0.000	-134,063.80	0.00	0.00	0.00	-134,063.80	0.00	-134,063.80
30 Apr 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4D03054300								
30 Apr 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	332,224.20	0.00	0.00	0.00	332,224.20	0.00	332,224.20
30 Apr 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								
30 Apr 24	FUT JUN 24 CBT UL T-BONDS	0.000	-448,593.75	0.00	0.00	0.00	-448,593.75	0.00	-448,593.75
30 Apr 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4D03054290								
30 Apr 24	FUT JUN 24 CBT UL TNOTE	0.000	-768,750.00	0.00	0.00	0.00	-768,750.00	0.00	-768,750.00
30 Apr 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B29007540									
30 Apr 24	FUT JUN 24 U.S. T-BONDS	0.000	-273,437.50	0.00	0.00	0.00	-273,437.50	0.00	-273,437.50
30 Apr 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
01 May 24	FUT JUN 24 10 YR T-NOTES	0.000	174,688.80	0.00	0.00	0.00	174,688.80	0.00	174,688.80
01 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4D03054300									
01 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-435,588.30	0.00	0.00	0.00	-435,588.30	0.00	-435,588.30
01 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
01 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	652,500.00	0.00	0.00	0.00	652,500.00	0.00	652,500.00
01 May 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290									
01 May 24	FUT JUN 24 CBT UL TNOTE	0.000	980,162.40	0.00	0.00	0.00	980,162.40	0.00	980,162.40
01 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4B29007540									
01 May 24	FUT JUN 24 U.S. T-BONDS	0.000	426,562.50	0.00	0.00	0.00	426,562.50	0.00	426,562.50
01 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

02 May 24	FUT JUN 24 10 YR T-NOTES	0.000	72,187.50	0.00	0.00	0.00	72,187.50	0.00	72,187.50
02 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4D03054300								
02 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-191,948.40	0.00	0.00	0.00	-191,948.40	0.00	-191,948.40
02 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
02 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	-67,968.75	0.00	0.00	0.00	-67,968.75	0.00	-67,968.75
02 May 24	CUSIP : 999599GH0 /WVNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
02 May 24	FUT JUN 24 CBT ULT TNOTE	0.000	249,837.60	0.00	0.00	0.00	249,837.60	0.00	249,837.60
02 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
02 May 24	FUT JUN 24 U.S. T-BONDS	0.000	32,812.50	0.00	0.00	0.00	32,812.50	0.00	32,812.50
02 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
03 May 24	FUT JUN 24 10 YR T-NOTES	0.000	245,000.00	0.00	0.00	0.00	245,000.00	0.00	245,000.00
03 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E02007420								
03 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-317,463.30	0.00	0.00	0.00	-317,463.30	0.00	-317,463.30
03 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
03 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	543,750.00	0.00	0.00	0.00	543,750.00	0.00	543,750.00
03 May 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290									
03 May 24	FUT JUN 24 CBT UL T-NOTE	0.000	730,312.50	0.00	0.00	0.00	730,312.50	0.00	730,312.50
03 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540									
03 May 24	FUT JUN 24 U.S. T-BONDS	0.000	284,375.00	0.00	0.00	0.00	284,375.00	0.00	284,375.00
03 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									
06 May 24	FUT JUN 24 10 YR T-NOTES	0.000	15,312.50	0.00	0.00	0.00	15,312.50	0.00	15,312.50
06 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E02007420									
06 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	7,380.45	0.00	0.00	0.00	7,380.45	0.00	7,380.45
06 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									
06 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	163,125.00	0.00	0.00	0.00	163,125.00	0.00	163,125.00
06 May 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

06 May 24	FUT JUN 24 CBT ULT TNOTE	0.000	115,312.50	0.00	0.00	0.00	115,312.50	0.00	115,312.50
06 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
06 May 24	FUT JUN 24 U.S. T-BONDS	0.000	98,437.50	0.00	0.00	0.00	98,437.50	0.00	98,437.50
06 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
07 May 24	FUT JUN 24 10 YR T-NOTES	0.000	61,250.00	0.00	0.00	0.00	61,250.00	0.00	61,250.00
07 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E02007420								
07 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-29,531.25	0.00	0.00	0.00	-29,531.25	0.00	-29,531.25
07 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
07 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	339,843.75	0.00	0.00	0.00	339,843.75	0.00	339,843.75
07 May 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4D03054290								
07 May 24	FUT JUN 24 CBT ULT TNOTE	0.000	288,287.40	0.00	0.00	0.00	288,287.40	0.00	288,287.40
07 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
07 May 24	FUT JUN 24 U.S. T-BONDS	0.000	164,062.50	0.00	0.00	0.00	164,062.50	0.00	164,062.50
07 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									
08 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-91,875.00	0.00	0.00	0.00	-91,875.00	0.00	-91,875.00	
08 May 24	CUSIP : 999599GH0 /TYM4	0.00								
Settled										
	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E02007420									
08 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	110,744.55	0.00	0.00	0.00	110,744.55	0.00	110,744.55	
08 May 24	CUSIP : 999599GH0 /FVM4	0.00								
Settled										
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									
08 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	-231,093.75	0.00	0.00	0.00	-231,093.75	0.00	-231,093.75	
08 May 24	CUSIP : 999599GH0 /WNM4	0.00								
Settled										
	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4D03054290									
08 May 24	FUT JUN 24 CBT UL TNOTE	0.000	-307,500.00	0.00	0.00	0.00	-307,500.00	0.00	-307,500.00	
08 May 24	CUSIP : 999599GH0 /UXYM4	0.00								
Settled										
	JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B29007540									
08 May 24	FUT JUN 24 U.S. T-BONDS	0.000	-120,312.50	0.00	0.00	0.00	-120,312.50	0.00	-120,312.50	
08 May 24	CUSIP : 999599GH0 /USM4	0.00								
Settled										
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
09 May 24	FUT JUN 24 10 YR T-NOTES	0.000	130,153.80	0.00	0.00	0.00	130,153.80	0.00	130,153.80	
09 May 24	CUSIP : 999599GH0 /TYM4	0.00								
Settled										
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E02007420									

◆ 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

09 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-177,187.50	0.00	0.00	0.00	-177,187.50	0.00	-177,187.50
09 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
09 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	231,093.75	0.00	0.00	0.00	231,093.75	0.00	231,093.75
09 May 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4D03054290								
09 May 24	FUT JUN 24 CBT ULT TNOTE	0.000	365,150.10	0.00	0.00	0.00	365,150.10	0.00	365,150.10
09 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
09 May 24	FUT JUN 24 U.S. T-BONDS	0.000	142,187.50	0.00	0.00	0.00	142,187.50	0.00	142,187.50
09 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
10 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-191,403.80	0.00	0.00	0.00	-191,403.80	0.00	-191,403.80
10 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E02007420								
10 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	236,250.00	0.00	0.00	0.00	236,250.00	0.00	236,250.00
10 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
10 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	-380,625.00	0.00	0.00	0.00	-380,625.00	0.00	-380,625.00
10 May 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4D03054290								
10 May 24	FUT JUN 24 CBT UL TNOTE	0.000	-576,562.50	0.00	0.00	0.00	-576,562.50	0.00	-576,562.50
10 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B29007540								
10 May 24	FUT JUN 24 U.S. T-BONDS	0.000	-240,625.00	0.00	0.00	0.00	-240,625.00	0.00	-240,625.00
10 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180								
13 May 24	FUT JUN 24 10 YR T-NOTES	0.000	61,250.00	0.00	0.00	0.00	61,250.00	0.00	61,250.00
13 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E02007420								
13 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-73,823.40	0.00	0.00	0.00	-73,823.40	0.00	-73,823.40
13 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220								
13 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	217,500.00	0.00	0.00	0.00	217,500.00	0.00	217,500.00
13 May 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290								
13 May 24	FUT JUN 24 CBT UL TNOTE	0.000	230,625.00	0.00	0.00	0.00	230,625.00	0.00	230,625.00
13 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4B29007540								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

13 May 24	FUT JUN 24 U.S. T-BONDS	0.000	109,375.00	0.00	0.00	0.00	109,375.00	0.00	109,375.00
13 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
14 May 24	FUT JUN 24 10 YR T-NOTES	0.000	130,153.80	0.00	0.00	0.00	130,153.80	0.00	130,153.80
14 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E02007420								
14 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-162,426.60	0.00	0.00	0.00	-162,426.60	0.00	-162,426.60
14 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
14 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	258,281.25	0.00	0.00	0.00	258,281.25	0.00	258,281.25
14 May 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4D03054290								
14 May 24	FUT JUN 24 CBT ULT TNOTE	0.000	365,162.40	0.00	0.00	0.00	365,162.40	0.00	365,162.40
14 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
14 May 24	FUT JUN 24 U.S. T-BONDS	0.000	142,187.50	0.00	0.00	0.00	142,187.50	0.00	142,187.50
14 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
15 May 24	FUT JUN 24 10 YR T-NOTES	0.000	306,250.00	0.00	0.00	0.00	306,250.00	0.00	306,250.00
15 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E02007420									
15 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-398,667.15	0.00	0.00	0.00	-398,667.15	0.00	-398,667.15
15 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
15 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	720,468.75	0.00	0.00	0.00	720,468.75	0.00	720,468.75
15 May 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290									
15 May 24	FUT JUN 24 CBT UL T-NOTE	0.000	980,150.10	0.00	0.00	0.00	980,150.10	0.00	980,150.10
15 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540									
15 May 24	FUT JUN 24 U.S. T-BONDS	0.000	448,437.50	0.00	0.00	0.00	448,437.50	0.00	448,437.50
15 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									
16 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-114,841.30	0.00	0.00	0.00	-114,841.30	0.00	-114,841.30
16 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E02007420									
16 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	184,567.95	0.00	0.00	0.00	184,567.95	0.00	184,567.95
16 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

16 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	-54,375.00	0.00	0.00	0.00	-54,375.00	0.00	-54,375.00
16 May 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
16 May 24	FUT JUN 24 CBT UL TNOTE	0.000	-230,625.00	0.00	0.00	0.00	-230,625.00	0.00	-230,625.00
16 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
16 May 24	FUT JUN 24 U.S. T-BONDS	0.000	-54,687.50	0.00	0.00	0.00	-54,687.50	0.00	-54,687.50
16 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
17 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-145,471.20	0.00	0.00	0.00	-145,471.20	0.00	-145,471.20
17 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E02007420								
17 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	177,187.50	0.00	0.00	0.00	177,187.50	0.00	177,187.50
17 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
17 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	-394,218.75	0.00	0.00	0.00	-394,218.75	0.00	-394,218.75
17 May 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4D03054290								
17 May 24	FUT JUN 24 CBT UL TNOTE	0.000	-480,462.60	0.00	0.00	0.00	-480,462.60	0.00	-480,462.60
17 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B29007540									
17 May 24	FUT JUN 24 U.S. T-BONDS	0.000	-207,812.50	0.00	0.00	0.00	-207,812.50	0.00	-207,812.50	
17 May 24	CUSIP : 999599GH0 /USM4	0.00								
Settled										
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
20 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-45,937.50	0.00	0.00	0.00	-45,937.50	0.00	-45,937.50	
20 May 24	CUSIP : 999599GH0 /TYM4	0.00								
Settled										
	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E02007420									
20 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	59,062.50	0.00	0.00	0.00	59,062.50	0.00	59,062.50	
20 May 24	CUSIP : 999599GH0 /FVM4	0.00								
Settled										
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									
20 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	-122,343.75	0.00	0.00	0.00	-122,343.75	0.00	-122,343.75	
20 May 24	CUSIP : 999599GH0 /WNM4	0.00								
Settled										
	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4D03054290									
20 May 24	FUT JUN 24 CBT UL TNOTE	0.000	-172,974.90	0.00	0.00	0.00	-172,974.90	0.00	-172,974.90	
20 May 24	CUSIP : 999599GH0 /UXYM4	0.00								
Settled										
	JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B29007540									
20 May 24	FUT JUN 24 U.S. T-BONDS	0.000	-87,500.00	0.00	0.00	0.00	-87,500.00	0.00	-87,500.00	
20 May 24	CUSIP : 999599GH0 /USM4	0.00								
Settled										
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

21 May 24	FUT JUN 24 10 YR T-NOTES	0.000	68,908.70	0.00	0.00	0.00	68,908.70	0.00	68,908.70
21 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E02007420								
21 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-73,832.85	0.00	0.00	0.00	-73,832.85	0.00	-73,832.85
21 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
21 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	176,718.75	0.00	0.00	0.00	176,718.75	0.00	176,718.75
21 May 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4D03054290								
21 May 24	FUT JUN 24 CBT ULT TNOTE	0.000	230,625.00	0.00	0.00	0.00	230,625.00	0.00	230,625.00
21 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
21 May 24	FUT JUN 24 U.S. T-BONDS	0.000	98,437.50	0.00	0.00	0.00	98,437.50	0.00	98,437.50
21 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
22 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-99,533.70	0.00	0.00	0.00	-99,533.70	0.00	-99,533.70
22 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E02007420								
22 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	155,046.15	0.00	0.00	0.00	155,046.15	0.00	155,046.15
22 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								
22 May 24	FUT JUN 24 CBT UL T-BONDS	0.000	13,593.75	0.00	0.00	0.00	13,593.75	0.00	13,593.75
22 May 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4D03054290								
22 May 24	FUT JUN 24 CBT UL T-NOTE	0.000	-211,400.10	0.00	0.00	0.00	-211,400.10	0.00	-211,400.10
22 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4B29007540								
22 May 24	FUT JUN 24 U.S. T-BONDS	0.000	-21,875.00	0.00	0.00	0.00	-21,875.00	0.00	-21,875.00
22 May 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180								
23 May 24	FUT JUN 24 10 YR T-NOTES	0.000	-4,993.10	0.00	0.00	0.00	-4,993.10	0.00	-4,993.10
23 May 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E02007420								
23 May 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	10,111.50	0.00	0.00	0.00	10,111.50	0.00	10,111.50
23 May 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								
23 May 24	FUT JUN 24 CBT UL T-NOTE	0.000	-16,998.60	0.00	0.00	0.00	-16,998.60	0.00	-16,998.60
23 May 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4B29007540								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

23 May 24	FUT SEP 24 10 YR T-NOTES	0.000	-145,032.44	0.00	0.00	0.00	-145,032.44	0.00	-145,032.44
23 May 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
23 May 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	213,154.16	0.00	0.00	0.00	213,154.16	0.00	213,154.16
23 May 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
23 May 24	FUT SEP 24 CBT UL T-BONDS	0.000	-268,476.56	0.00	0.00	0.00	-268,476.56	0.00	-268,476.56
23 May 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067360								
23 May 24	FUT SEP 24 CBT ULT TNOTE	0.000	-437,690.48	0.00	0.00	0.00	-437,690.48	0.00	-437,690.48
23 May 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
23 May 24	FUT SEP 24 U.S. T-BONDS	0.000	-155,859.38	0.00	0.00	0.00	-155,859.38	0.00	-155,859.38
23 May 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
24 May 24	FUT SEP 24 10 YR T-NOTES	0.000	-7,435.12	0.00	0.00	0.00	-7,435.12	0.00	-7,435.12
24 May 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
24 May 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	35,310.24	0.00	0.00	0.00	35,310.24	0.00	35,310.24
24 May 24	CUSIP : 999599GH0 /FVU4	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

SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
24 May 24	FUT SEP 24 CBT UL T-BONDS	0.000	27,187.50	0.00	0.00	0.00	27,187.50	0.00	27,187.50
24 May 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4E23067360									
24 May 24	FUT SEP 24 CBT UL T-NOTE	0.000	18,630.96	0.00	0.00	0.00	18,630.96	0.00	18,630.96
24 May 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340									
28 May 24	FUT SEP 24 10 YR T-NOTES	0.000	-193,375.00	0.00	0.00	0.00	-193,375.00	0.00	-193,375.00
28 May 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400									
28 May 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	183,629.52	0.00	0.00	0.00	183,629.52	0.00	183,629.52
28 May 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
28 May 24	FUT SEP 24 CBT UL T-BONDS	0.000	-720,468.75	0.00	0.00	0.00	-720,468.75	0.00	-720,468.75
28 May 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4E23067360									
28 May 24	FUT SEP 24 CBT UL T-NOTE	0.000	-707,750.00	0.00	0.00	0.00	-707,750.00	0.00	-707,750.00
28 May 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4E23067340									

◆ 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

28 May 24	FUT SEP 24 U.S. T-BONDS	0.000	-382,812.50	0.00	0.00	0.00	-382,812.50	0.00	-382,812.50
28 May 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
29 May 24	FUT SEP 24 10 YR T-NOTES	0.000	-260,314.88	0.00	0.00	0.00	-260,314.88	0.00	-260,314.88
29 May 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
29 May 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	268,370.48	0.00	0.00	0.00	268,370.48	0.00	268,370.48
29 May 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
29 May 24	FUT SEP 24 CBT UL T-BONDS	0.000	-761,250.00	0.00	0.00	0.00	-761,250.00	0.00	-761,250.00
29 May 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067360								
29 May 24	FUT SEP 24 CBT ULT TNOTE	0.000	-875,380.96	0.00	0.00	0.00	-875,380.96	0.00	-875,380.96
29 May 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
29 May 24	FUT SEP 24 U.S. T-BONDS	0.000	-437,500.00	0.00	0.00	0.00	-437,500.00	0.00	-437,500.00
29 May 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
30 May 24	FUT SEP 24 10 YR T-NOTES	0.000	230,564.88	0.00	0.00	0.00	230,564.88	0.00	230,564.88
30 May 24	CUSIP : 999599GH0 /TYU4	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

	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
30 May 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-261,310.24	0.00	0.00	0.00	-261,310.24	0.00	-261,310.24
30 May 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
30 May 24	FUT SEP 24 CBT UL T-BONDS	0.000	530,156.25	0.00	0.00	0.00	530,156.25	0.00	530,156.25
30 May 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4E23067360								
30 May 24	FUT SEP 24 CBT UL TNOTE	0.000	726,380.96	0.00	0.00	0.00	726,380.96	0.00	726,380.96
30 May 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
30 May 24	FUT SEP 24 U.S. T-BONDS	0.000	317,187.50	0.00	0.00	0.00	317,187.50	0.00	317,187.50
30 May 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
31 May 24	FUT SEP 24 10 YR T-NOTES	0.000	119,000.00	0.00	0.00	0.00	119,000.00	0.00	119,000.00
31 May 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
31 May 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-155,379.52	0.00	0.00	0.00	-155,379.52	0.00	-155,379.52
31 May 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

31 May 24	FUT SEP 24 CBT UL T-BONDS	0.000	285,468.75	0.00	0.00	0.00	285,468.75	0.00	285,468.75
31 May 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4E23067360								
31 May 24	FUT SEP 24 CBT UL T-NOTE	0.000	391,119.04	0.00	0.00	0.00	391,119.04	0.00	391,119.04
31 May 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340								
31 May 24	FUT SEP 24 U.S. T-BONDS	0.000	185,937.50	0.00	0.00	0.00	185,937.50	0.00	185,937.50
31 May 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
03 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	364,435.12	0.00	0.00	0.00	364,435.12	0.00	364,435.12
03 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
03 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-423,750.00	0.00	0.00	0.00	-423,750.00	0.00	-423,750.00
03 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
03 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	937,968.75	0.00	0.00	0.00	937,968.75	0.00	937,968.75
03 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4E23067360								
03 Jun 24	FUT SEP 24 CBT UL T-NOTE	0.000	1,210,630.96	0.00	0.00	0.00	1,210,630.96	0.00	1,210,630.96
03 Jun 24	CUSIP : 999599GH0 /UXYU4	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

	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340									
03 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	546,875.01	0.00	0.00	0.00	546,875.01	0.00	546,875.01	
03 Jun 24	CUSIP : 999599GH0 /USU4	0.00								
Settled										
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
04 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	215,689.88	0.00	0.00	0.00	215,689.88	0.00	215,689.88	
04 Jun 24	CUSIP : 999599GH0 /TYU4	0.00								
Settled										
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
04 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-254,250.00	0.00	0.00	0.00	-254,250.00	0.00	-254,250.00	
04 Jun 24	CUSIP : 999599GH0 /FVU4	0.00								
Settled										
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
04 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	570,937.50	0.00	0.00	0.00	570,937.50	0.00	570,937.50	
04 Jun 24	CUSIP : 999599GH0 /WNU4	0.00								
Settled										
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4E23067360									
04 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	689,119.04	0.00	0.00	0.00	689,119.04	0.00	689,119.04	
04 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00								
Settled										
	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340									
04 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	339,062.50	0.00	0.00	0.00	339,062.50	0.00	339,062.50	
04 Jun 24	CUSIP : 999599GH0 /USU4	0.00								
Settled										
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

05 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	133,875.00	0.00	0.00	0.00	133,875.00	0.00	133,875.00
05 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
05 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-176,560.24	0.00	0.00	0.00	-176,560.24	0.00	-176,560.24
05 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
05 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	394,218.75	0.00	0.00	0.00	394,218.75	0.00	394,218.75
05 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4E23067360								
05 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	502,880.96	0.00	0.00	0.00	502,880.96	0.00	502,880.96
05 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
05 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	229,687.50	0.00	0.00	0.00	229,687.50	0.00	229,687.50
05 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
06 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	29,750.00	0.00	0.00	0.00	29,750.00	0.00	29,750.00
06 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
06 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-56,500.00	0.00	0.00	0.00	-56,500.00	0.00	-56,500.00
06 Jun 24	CUSIP : 999599GH0 /FVU4	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

SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
06 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	95,156.25	0.00	0.00	0.00	95,156.25	0.00	95,156.25
06 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4E23067360									
06 Jun 24	FUT SEP 24 CBT UL T-NOTE	0.000	74,500.00	0.00	0.00	0.00	74,500.00	0.00	74,500.00
06 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340									
06 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	65,625.00	0.00	0.00	0.00	65,625.00	0.00	65,625.00
06 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
07 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	-498,314.88	0.00	0.00	0.00	-498,314.88	0.00	-498,314.88
07 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400									
07 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	635,629.52	0.00	0.00	0.00	635,629.52	0.00	635,629.52
07 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
07 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	-1,084,687.50	0.00	0.00	0.00	-1,084,687.50	0.00	-1,084,687.50
07 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4E23067360									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

07 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	-1,601,750.00	0.00	0.00	0.00	-1,601,750.00	0.00	-1,601,750.00
07 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
07 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	-667,187.50	0.00	0.00	0.00	-667,187.50	0.00	-667,187.50
07 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
10 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	-104,125.00	0.00	0.00	0.00	-104,125.00	0.00	-104,125.00
10 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
10 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	105,930.72	0.00	0.00	0.00	105,930.72	0.00	105,930.72
10 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
10 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	-465,000.00	0.00	0.00	0.00	-465,000.00	0.00	-465,000.00
10 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
10 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	-428,380.96	0.00	0.00	0.00	-428,380.96	0.00	-428,380.96
10 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
10 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	-218,750.01	0.00	0.00	0.00	-218,750.01	0.00	-218,750.01
10 Jun 24	CUSIP : 999599GH0 /USU4	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

	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380								
11 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	215,689.88	0.00	0.00	0.00	215,689.88	0.00	215,689.88
11 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
11 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-247,180.72	0.00	0.00	0.00	-247,180.72	0.00	-247,180.72
11 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
11 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	615,000.00	0.00	0.00	0.00	615,000.00	0.00	615,000.00
11 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
11 Jun 24	FUT SEP 24 CBT UL TNOTE	0.000	707,750.00	0.00	0.00	0.00	707,750.00	0.00	707,750.00
11 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
11 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	284,375.01	0.00	0.00	0.00	284,375.01	0.00	284,375.01
11 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
12 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	364,435.12	0.00	0.00	0.00	364,435.12	0.00	364,435.12
12 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

12 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-444,939.76	0.00	0.00	0.00	-444,939.76	0.00	-444,939.76
12 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
12 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	855,000.00	0.00	0.00	0.00	855,000.00	0.00	855,000.00
12 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
12 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	1,210,630.96	0.00	0.00	0.00	1,210,630.96	0.00	1,210,630.96
12 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
12 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	503,125.00	0.00	0.00	0.00	503,125.00	0.00	503,125.00
12 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
13 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	193,375.00	0.00	0.00	0.00	193,375.00	0.00	193,375.00
13 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E23067400								
13 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-261,310.24	0.00	0.00	0.00	-261,310.24	0.00	-261,310.24
13 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
13 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	525,000.00	0.00	0.00	0.00	525,000.00	0.00	525,000.00
13 Jun 24	CUSIP : 999599GH0 /WNU4	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

	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
13 Jun 24	FUT SEP 24 CBT UL T-NOTE	0.000	614,619.04	0.00	0.00	0.00	614,619.04	0.00	614,619.04
13 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340								
13 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	240,625.00	0.00	0.00	0.00	240,625.00	0.00	240,625.00
13 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
14 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	59,500.00	0.00	0.00	0.00	59,500.00	0.00	59,500.00
14 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
14 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-21,189.76	0.00	0.00	0.00	-21,189.76	0.00	-21,189.76
14 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
14 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	510,000.00	0.00	0.00	0.00	510,000.00	0.00	510,000.00
14 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
14 Jun 24	FUT SEP 24 CBT UL T-NOTE	0.000	279,380.96	0.00	0.00	0.00	279,380.96	0.00	279,380.96
14 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

14 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	207,812.50	0.00	0.00	0.00	207,812.50	0.00	207,812.50
14 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
17 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	-208,250.00	0.00	0.00	0.00	-208,250.00	0.00	-208,250.00
17 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
17 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	296,620.48	0.00	0.00	0.00	296,620.48	0.00	296,620.48
17 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
17 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	-600,000.00	0.00	0.00	0.00	-600,000.00	0.00	-600,000.00
17 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
17 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	-707,750.00	0.00	0.00	0.00	-707,750.00	0.00	-707,750.00
17 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
17 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	-306,250.00	0.00	0.00	0.00	-306,250.00	0.00	-306,250.00
17 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
18 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	185,939.88	0.00	0.00	0.00	185,939.88	0.00	185,939.88
18 Jun 24	CUSIP : 999599GH0 /TYU4	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

	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
18 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-254,250.00	0.00	0.00	0.00	-254,250.00	0.00	-254,250.00
18 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
18 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	555,000.00	0.00	0.00	0.00	555,000.00	0.00	555,000.00
18 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
18 Jun 24	FUT SEP 24 CBT UL T-NOTE	0.000	633,250.00	0.00	0.00	0.00	633,250.00	0.00	633,250.00
18 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340								
18 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	306,250.00	0.00	0.00	0.00	306,250.00	0.00	306,250.00
18 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
20 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	-119,000.00	0.00	0.00	0.00	-119,000.00	0.00	-119,000.00
20 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400								
20 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	134,189.76	0.00	0.00	0.00	134,189.76	0.00	134,189.76
20 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

20 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	-420,000.00	0.00	0.00	0.00	-420,000.00	0.00	-420,000.00
20 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
20 Jun 24	FUT SEP 24 CBT UL T-NOTE	0.000	-391,130.96	0.00	0.00	0.00	-391,130.96	0.00	-391,130.96
20 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
20 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	-218,750.00	0.00	0.00	0.00	-218,750.00	0.00	-218,750.00
20 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
21 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	-22,314.88	0.00	0.00	0.00	-22,314.88	0.00	-22,314.88
21 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
21 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	14,129.52	0.00	0.00	0.00	14,129.52	0.00	14,129.52
21 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
21 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	-75,000.00	0.00	0.00	0.00	-75,000.00	0.00	-75,000.00
21 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
21 Jun 24	FUT SEP 24 CBT UL T-NOTE	0.000	-55,869.04	0.00	0.00	0.00	-55,869.04	0.00	-55,869.04
21 Jun 24	CUSIP : 999599GH0 /UXYU4	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

SEP 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4E23067340									
21 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	-10,937.50	0.00	0.00	0.00	-10,937.50	0.00	-10,937.50
21 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									
24 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	14,875.00	0.00	0.00	0.00	14,875.00	0.00	14,875.00
24 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
24 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	14,120.48	0.00	0.00	0.00	14,120.48	0.00	14,120.48
24 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
24 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	225,000.00	0.00	0.00	0.00	225,000.00	0.00	225,000.00
24 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
24 Jun 24	FUT SEP 24 CBT UL TNOTE	0.000	93,119.04	0.00	0.00	0.00	93,119.04	0.00	93,119.04
24 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4E23067340									
24 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	76,562.50	0.00	0.00	0.00	76,562.50	0.00	76,562.50
24 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

25 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	29,750.00	0.00	0.00	0.00	29,750.00	0.00	29,750.00
25 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
25 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-21,189.76	0.00	0.00	0.00	-21,189.76	0.00	-21,189.76
25 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
25 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	45,000.00	0.00	0.00	0.00	45,000.00	0.00	45,000.00
25 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
25 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	111,750.00	0.00	0.00	0.00	111,750.00	0.00	111,750.00
25 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
25 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	54,687.50	0.00	0.00	0.00	54,687.50	0.00	54,687.50
25 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
26 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	-252,875.00	0.00	0.00	0.00	-252,875.00	0.00	-252,875.00
26 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400								
26 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	282,500.00	0.00	0.00	0.00	282,500.00	0.00	282,500.00
26 Jun 24	CUSIP : 999599GH0 /FVU4	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

SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
26 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	-795,000.00	0.00	0.00	0.00	-795,000.00	0.00	-795,000.00
26 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900									
26 Jun 24	FUT SEP 24 CBT UL T-NOTE	0.000	-856,750.00	0.00	0.00	0.00	-856,750.00	0.00	-856,750.00
26 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4E23067340									
26 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	-426,562.50	0.00	0.00	0.00	-426,562.50	0.00	-426,562.50
26 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									
27 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	89,250.00	0.00	0.00	0.00	89,250.00	0.00	89,250.00
27 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
27 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-127,120.48	0.00	0.00	0.00	-127,120.48	0.00	-127,120.48
27 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
27 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	210,000.00	0.00	0.00	0.00	210,000.00	0.00	210,000.00
27 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									

◆ 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 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	279,380.96	0.00	0.00	0.00	279,380.96	0.00	279,380.96
27 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
27 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	131,250.00	0.00	0.00	0.00	131,250.00	0.00	131,250.00
27 Jun 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
28 Jun 24	FUT SEP 24 10 YR T-NOTES	0.000	-126,435.12	0.00	0.00	0.00	-126,435.12	0.00	-126,435.12
28 Jun 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
28 Jun 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	98,870.48	0.00	0.00	0.00	98,870.48	0.00	98,870.48
28 Jun 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
28 Jun 24	FUT SEP 24 CBT UL T-BONDS	0.000	-795,000.00	0.00	0.00	0.00	-795,000.00	0.00	-795,000.00
28 Jun 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
28 Jun 24	FUT SEP 24 CBT ULT TNOTE	0.000	-577,380.96	0.00	0.00	0.00	-577,380.96	0.00	-577,380.96
28 Jun 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
28 Jun 24	FUT SEP 24 U.S. T-BONDS	0.000	-350,000.00	0.00	0.00	0.00	-350,000.00	0.00	-350,000.00
28 Jun 24	CUSIP : 999599GH0 /USU4	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

SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS
GMI/4E23067380

Total United States - USD			-3,324,805.06	0.00	0.00	0.00	-3,324,805.06	0.00	-3,324,805.06
Total fixed income derivatives - futures			-3,324,805.06	0.00	0.00	0.00	-3,324,805.06	0.00	-3,324,805.06
Total fixed income			-3,324,805.06	0.00	0.00	0.00	-3,324,805.06	0.00	-3,324,805.06
Total mark-to-markets		0.00	-3,337,320.06	0.00	0.00	0.00	-3,337,320.06	0.00	-3,337,320.06

Maturities

Cash and Cash Equivalents

Short term bills and notes

United States - USD

18 Apr 24	UNITED STATES OF AMER TREAS	-4,275,000.000	4,275,000.00	0.00	0.00	-4,162,675.59	112,324.41	0.00	112,324.41
18 Apr 24	BILLS 0% T-BILL 04-18-2024	100.00							
Settled	SEDOL : BMHVN11 / CHICAGO INCOME USA TREASURY BILLS 0% T-BILL 18/04/24 USD1000 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			4,275,000.00	0.00	0.00	-4,162,675.59	112,324.41	0.00	112,324.41
Total short term bills and notes			4,275,000.00	0.00	0.00	-4,162,675.59	112,324.41	0.00	112,324.41
Total cash and cash equivalents			4,275,000.00	0.00	0.00	-4,162,675.59	112,324.41	0.00	112,324.41
Total maturities		-4,275,000.00	4,275,000.00	0.00	0.00	-4,162,675.59	112,324.41	0.00	112,324.41

Principal Paydowns

Fixed Income

Government bonds

Zambia - 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								

Principal Paydowns

Fixed Income

Government bonds

Zambia - USD

13 Jun 24	ZAMBIA(REP OF) 5.75%-VAR NTS	-31,807.000	31,807.00	0.00	0.00	-39,645.82	-7,838.82	0.00	-7,838.82
13 Jun 24	30/06/33 USD	0.00							
Settled	SEDOL : BS4BKG0 / PAYDOWN								

Total Zambia - USD			31,807.00	0.00	0.00	-39,645.82	-7,838.82	0.00	-7,838.82
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Total government bonds			31,807.00	0.00	0.00	-39,645.82	-7,838.82	0.00	-7,838.82
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Government agencies

India - USD

01 Jun 24	GREENKO PWR II LTD GTD SR NT	-19,500.000	19,500.00	0.00	0.00	-17,735.25	1,764.75	0.00	1,764.75
13 Jun 24	144A 4.3% 12-13-2028	100.00							
Settled	CUSIP : 39530MAA6 / CHICAGO INCOME GREENKO PWR II LTD GTD SR NT 4.3% 13/12/2028 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

Total India - USD			19,500.00	0.00	0.00	-17,735.25	1,764.75	0.00	1,764.75
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Total government agencies			19,500.00	0.00	0.00	-17,735.25	1,764.75	0.00	1,764.75
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Bank loans

Switzerland - USD

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

Total Switzerland - USD			9,850.00	0.00	0.00	-9,825.41	24.59	0.00	24.59
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United States - USD

◆ 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

Principal Paydowns

Fixed Income

Bank loans

United States - USD

27 Mar 24	PROPULSION (BC) NEWCO LLC	-9,431.820	9,431.82	0.00	0.00	-9,337.54	94.28	0.00	94.28
04 Apr 24	INITIAL TERM LN SR SECD	100.00							
Settled	TERM LN 09-14-2029 CUSIP : 74347UAC4 / CHICAGO BKL TEAM PROPULSION (BC) NEWCO LLC INITIAL TERM LN SR PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
29 Mar 24	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
04 Apr 24	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 Mar 24	MPH ACQUISITION HOLDINGS LLC	-12,787.720	12,787.72	0.00	0.00	-12,373.37	414.35	0.00	414.35
26 Apr 24	TERM LOAN B SR TL 08-17-2028	100.00							
Settled	CUSIP : 55328HAK7 / CHICAGO BKL TEAM MPH ACQUISITION HOLDINGS LLC TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
01 Apr 24	INEOS ENTERPRISES HOLDINGS US	-4,149.000	4,149.00	0.00	0.00	-4,120.55	28.45	0.00	28.45
03 Apr 24	FINCO LLC TERM LN B USD SR	100.00							
Settled	SECD TERM LN 06-23-2030 CUSIP : LX2113814 / CHICAGO BKL TEAM INEOS ENTERPRISES HOLDINGS US FINCO LLC TERM LN B PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
01 Apr 24	INEOS ENTERPRISES HOLDINGS US	-7,376.000	7,376.00	0.00	0.00	-7,325.42	50.58	0.00	50.58
03 Apr 24	FINCO LLC TERM LN B USD SR	100.00							
Settled	SECD TERM LN 06-23-2030 CUSIP : LX2113814 / CHICAGO BKL TEAM								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

Bank loans

United States - USD

	INEOS ENTERPRISES HOLDINGS US FINCO LLC TERM LN B PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Apr 24	MIP V WASTE HOLDINGS LLC	-11,414.140	11,414.14	0.00	0.00	-11,228.71	185.43	0.00	185.43
01 May 24	COV-LITE TLB DUE 10-27-2028 BEO	100.00							
Settled	CUSIP : LX1994222 / CHICAGO BKL TEAM MIP V WASTE COV-LITE 27/10/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 May 24	SOTERA HEALTH HOLDINGS LLC	-2,977,500.000	2,977,500.00	0.00	0.00	-2,947,743.85	29,756.15	0.00	29,756.15
30 May 24	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								
04 Jun 24	AL NGPL HOLDINGS, LLC INITIAL	-16,754.360	16,754.36	0.00	0.00	-16,673.96	80.40	0.00	80.40
04 Jun 24	TERM LOAN 04-14-2028	100.00							
Settled	CUSIP : 01021AAB6 / CHICAGO BKL TEAM AL NGPL HOLDINGS, INITIAL 14/04/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
04 Jun 24	AMERN AIRLS INC TLB 05-17-2029	-5,705,000.000	5,705,000.00	0.00	0.00	-5,647,963.75	57,036.25	0.00	57,036.25
04 Jun 24	CUSIP : LX2200215 /	100.00							
Settled	CHICAGO BKL TEAM AMERN AIRLS INC TLB 17/05/2029 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
28 Jun 24	BCP RENAISSANCE PARENT LLC	-10,471.200	10,471.20	0.00	0.00	-10,405.80	65.40	0.00	65.40
28 Jun 24	INITIAL TERM B-5 LOAN SENIOR	100.00							
Settled	SECURED 10-31-2028 CUSIP : 05549PAF8 / 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

BCP RENAISSANCE PARENT LLC INITIAL TERM B-5
LOAN S PRICE: 100.0 NET BROKER: CHICAGO BKL
TEAM

28 Jun 24	INEOS ENTERPRISES HOLDINGS US		-4,154.360	4,154.36	0.00	0.00	-4,125.87	28.49	0.00	28.49
28 Jun 24	FINCO LLC TERM LN B USD SR		100.00							
Settled	SECD TERM LN 06-23-2030 CUSIP : LX2113814 / CHICAGO BKL TEAM									
	INEOS ENTERPRISES HOLDINGS US FINCO LLC TERM LN B PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM									
28 Jun 24	INEOS ENTERPRISES HOLDINGS US		-7,370.640	7,370.64	0.00	0.00	-7,320.10	50.54	0.00	50.54
28 Jun 24	FINCO LLC TERM LN B USD SR		100.00							
Settled	SECD TERM LN 06-23-2030 CUSIP : LX2113814 / CHICAGO BKL TEAM									
	INEOS ENTERPRISES HOLDINGS US FINCO LLC TERM LN B PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM									
28 Jun 24	IRIDIUM COMMUNICATIONS INC TLB		-10,992.070	10,992.07	0.00	0.00	-10,999.13	-7.06	0.00	-7.06
28 Jun 24	SENIOR SECURED 09-20-2030		100.00							
Settled	CUSIP : 46269KAT1 / CHICAGO BKL TEAM									
	IRIDIUM COMMUNICATIONS INC TLB SENIOR SECURED 20/0 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM									
28 Jun 24	IRIDIUM COMMUNICATIONS INC TLB		-27.550	27.55	0.00	0.00	-27.57	-0.02	0.00	-0.02
28 Jun 24	SENIOR SECURED 09-20-2030		100.00							
Settled	CUSIP : 46269KAT1 / CHICAGO BKL TEAM									
	IRIDIUM COMMUNICATIONS INC TLB SENIOR SECURED 20/0 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM									

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Bank loans

United States - USD

28 Jun 24	MEDLINE BORROWER LP SENIOR	-10,143.900	10,143.90	0.00	0.00	-9,864.99	278.91	0.00	278.91
28 Jun 24	SECURED TERM LOAN 10-23-2028	100.00							
Settled	CUSIP : 58503UAE3 / CHICAGO BKL TEAM MEDLINE BORROWER SR SECD 23/10/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
28 Jun 24	MPH ACQUISITION HOLDINGS LLC	-16,023.020	16,023.02	0.00	0.00	-15,503.84	519.18	0.00	519.18
28 Jun 24	TERM LOAN B SR TL 08-17-2028	100.00							
Settled	CUSIP : 55328HAK7 / CHICAGO BKL TEAM MPH ACQUISITION HOLDINGS LLC TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
28 Jun 24	NRG ENERGY INC TERM B LOAN	-7,262.500	7,262.50	0.00	0.00	-7,244.39	18.11	0.00	18.11
28 Jun 24	SENIOR SECURED 03-26-2031	100.00							
Settled	CUSIP : LX2286552 / CHICAGO BKL TEAM NRG ENERGY INC TERM B LOAN SENIOR SEC PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
28 Jun 24	OCM SYSTEM ONE BUYER CTB LLC	-22,699.470	22,699.47	0.00	0.00	-22,463.62	235.85	0.00	235.85
28 Jun 24	SENIOR SECURED TERM LOAN B	100.00							
Settled	03-02-2028 CUSIP : 67114AAD1 / CHICAGO BKL TEAM OCM SYSTEM ONE BUYER CTB LLC SENIOR SECURED TE PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
28 Jun 24	PROPULSION (BC) NEWCO LLC	-9,431.820	9,431.82	0.00	0.00	-9,355.02	76.80	0.00	76.80
28 Jun 24	INITIAL TERM LN SR SECD	100.00							
Settled	TERM LN 09-14-2029 CUSIP : 74347UAC4 / CHICAGO BKL TEAM PROPULSION (BC) NEWCO LLC INITIAL TERM LN SR PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								

◆ 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

Principal Paydowns

Fixed Income

Bank loans

United States - USD

28 Jun 24	UNITED AIRLINES INC TERM LOAN	-13,262.500	13,262.50	0.00	0.00	-13,196.22	66.28	0.00	66.28
28 Jun 24	B SENIOR SECURED 02-15-2031	100.00							
Settled	CUSIP : 90932RAM6 / CHICAGO BKL TEAM UNITED AIRLINES INC TERM LOAN B SENIOR SECD 15/02/ PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
Total United States - USD			8,978,357.33	0.00	0.00	-8,887,242.37	91,114.96	0.00	91,114.96
Total bank loans			8,988,207.33	0.00	0.00	-8,897,067.78	91,139.55	0.00	91,139.55

Government mortgage backed securities

United States - USD

01 Apr 24	FED HOME LN MTG 2.5% DUE	-228,722.190	228,722.19	0.00	0.00	-191,916.37	36,805.82	0.00	36,805.82
25 Apr 24	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 Apr 24	FEDERAL HOME LN MTG CORP	-186,461.000	186,461.00	0.00	0.00	-176,374.42	10,086.58	0.00	10,086.58
25 Apr 24	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	FEDERAL HOME LN MTG CORP	-149,090.920	149,090.92	0.00	0.00	-141,317.68	7,773.24	0.00	7,773.24
25 Apr 24	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ 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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Apr 24	FEDERAL NATIONAL MORTGAGE	-304,227.450	304,227.45	0.00	0.00	-266,112.45	38,115.00	0.00	38,115.00
25 Apr 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	FEDERAL NATIONAL MORTGAGE	-398,817.700	398,817.70	0.00	0.00	-349,085.76	49,731.94	0.00	49,731.94
25 Apr 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	FHLMC POOL #SD-8221 3.5%	-212,477.480	212,477.48	0.00	0.00	-194,544.10	17,933.38	0.00	17,933.38
25 Apr 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	FHLMC SUPER 30Y FIXED 4%	-255,032.440	255,032.44	0.00	0.00	-238,615.26	16,417.18	0.00	16,417.18
25 Apr 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	FNMA POOL #FS3619 2.5%	-178,427.380	178,427.38	0.00	0.00	-149,659.03	28,768.35	0.00	28,768.35
25 Apr 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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 Apr 24	FNMA POOL #MA4548 2.5% DUE	-250,814.970	250,814.97	0.00	0.00	-211,024.34	39,790.63	0.00	39,790.63
25 Apr 24	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	FNMA POOL #MA4783 4% 10-01-2052	-245,087.670	245,087.67	0.00	0.00	-231,722.12	13,365.55	0.00	13,365.55
25 Apr 24	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	FNMA POOL #MA4804 4% 11-01-2052	-84,002.740	84,002.74	0.00	0.00	-78,985.65	5,017.09	0.00	5,017.09
25 Apr 24	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	GNMA GNMA # 001958 9% 02-20-2025	-0.450	0.45	0.00	0.00	-0.47	-0.02	0.00	-0.02
22 Apr 24	CUSIP : 36202CE74 /GNMAII	100.00							
Settled	CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	GNMA GNMA # 008459 3.625%	-2.080	2.08	0.00	0.00	-2.07	0.01	0.00	0.01
22 Apr 24	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	GNMA POOL 376445 6.5% DUE	-0.950	0.95	0.00	0.00	-1.01	-0.06	0.00	-0.06
15 Apr 24	04-15-2024 REG	100.00							
Settled	CUSIP : 36204QES5 /GNMA CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	GNMA POOL 376445 6.5% 12/4/ PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	GNMAII POOL #1901 SER 2024 8%	-0.340	0.34	0.00	0.00	-0.36	-0.02	0.00	-0.02
22 Apr 24	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	GNMAII POOL #1975 SER 2025 9%	-1.240	1.24	0.00	0.00	-1.22	0.02	0.00	0.02
22 Apr 24	DUE 03-20-2025 REG	100.00							
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	GNMAII POOL #2022 SER 2025 9%	-0.890	0.89	0.00	0.00	-0.95	-0.06	0.00	-0.06
22 Apr 24	DUE 06-20-2025 REG	100.00							
Settled	CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Apr 24	GNMAII POOL #2040 SER 2025 9%	-1.570	1.57	0.00	0.00	-1.67	-0.10	0.00	-0.10
22 Apr 24	DUE 07-20-2025 REG	100.00							
Settled	CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FANNIE MAE CB0456 2.5%	-53,791.770	53,791.77	0.00	0.00	-43,453.66	10,338.11	0.00	10,338.11
28 May 24	05-01-2051	100.00							
Settled	CUSIP : 3140QKQJ0 /FNMA CHICAGO INCOME FANNIE MAE CB0456 2.5% 01/05/2051 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	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 May 24	FED HOME LN MTG 2.5% DUE	-245,498.090	245,498.09	0.00	0.00	-205,992.70	39,505.39	0.00	39,505.39
28 May 24	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 May 24	FEDERAL HOME LN MTG CORP	-243,109.240	243,109.24	0.00	0.00	-229,958.28	13,150.96	0.00	13,150.96
28 May 24	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FEDERAL HOME LN MTG CORP	-186,934.880	186,934.88	0.00	0.00	-177,188.54	9,746.34	0.00	9,746.34
28 May 24	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FEDERAL NATIONAL MORTGAGE	-322,782.920	322,782.92	0.00	0.00	-282,532.40	40,250.52	0.00	40,250.52
28 May 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FEDERAL NATIONAL MORTGAGE	-338,086.190	338,086.19	0.00	0.00	-295,248.61	42,837.58	0.00	42,837.58
28 May 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ 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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 May 24	FHLMC POOL #SD-8221 3.5%	-238,168.450	238,168.45	0.00	0.00	-218,066.72	20,101.73	0.00	20,101.73
28 May 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FHLMC SUPER 30Y FIXED 4%	-296,337.730	296,337.73	0.00	0.00	-277,261.61	19,076.12	0.00	19,076.12
28 May 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FNMA POOL #FS3619 2.5%	-361,102.780	361,102.78	0.00	0.00	-302,881.16	58,221.62	0.00	58,221.62
28 May 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FNMA POOL #FS6854 1.5%	-184,748.420	184,748.42	0.00	0.00	-133,682.80	51,065.62	0.00	51,065.62
28 May 24	04-01-2052 BEO	100.00							
Settled	CUSIP : 3140XNTL8 /FNMA CHICAGO INCOME FNMA POOL #FS6854 1.5% DUE 01/04/2052 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FNMA POOL #MA4548 2.5% DUE	-266,451.560	266,451.56	0.00	0.00	-224,180.25	42,271.31	0.00	42,271.31
28 May 24	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Government mortgage backed securities

United States - USD

01 May 24	FNMA POOL #MA4699 3.5%	-273,078.970	273,078.97	0.00	0.00	-239,781.76	33,297.21	0.00	33,297.21
28 May 24	08-01-2052 BEO	100.00							
Settled	CUSIP : 31418EGH7 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3.5% MBS 01/08/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FNMA POOL #MA4730 3% 09-01-2052	-119,596.660	119,596.66	0.00	0.00	-99,769.78	19,826.88	0.00	19,826.88
28 May 24	BEO	100.00							
Settled	CUSIP : 31418EHG8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FNMA POOL #MA4783 4% 10-01-2052	-232,189.970	232,189.97	0.00	0.00	-219,527.78	12,662.19	0.00	12,662.19
28 May 24	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FNMA POOL #MA4804 4% 11-01-2052	-81,831.250	81,831.25	0.00	0.00	-76,943.85	4,887.40	0.00	4,887.40
28 May 24	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	FREDDIE MAC FR RA5275 2.5%	-86,531.920	86,531.92	0.00	0.00	-69,955.65	16,576.27	0.00	16,576.27
28 May 24	05-01-2051	100.00							
Settled	CUSIP : 3133KL2G1 / CHICAGO INCOME FREDDIE MAC FR RA5275 2.5% 01/05/2051 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	GNMA GNMA # 001958 9% 02-20-2025	-0.450	0.45	0.00	0.00	-0.47	-0.02	0.00	-0.02
20 May 24	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 May 24	GNMA GNMA # 008459 3.625%	-1.940	1.94	0.00	0.00	-1.93	0.01	0.00	0.01
20 May 24	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	GNMAII POOL #1901 SER 2024 8%	-0.340	0.34	0.00	0.00	-0.36	-0.02	0.00	-0.02
20 May 24	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	GNMAII POOL #1975 SER 2025 9%	-1.250	1.25	0.00	0.00	-1.22	0.03	0.00	0.03
20 May 24	DUE 03-20-2025 REG	100.00							
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	GNMAII POOL #2022 SER 2025 9%	-0.900	0.90	0.00	0.00	-0.96	-0.06	0.00	-0.06
20 May 24	DUE 06-20-2025 REG	100.00							
Settled	CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 May 24	GNMAII POOL #2040 SER 2025 9%	-2.990	2.99	0.00	0.00	-3.17	-0.18	0.00	-0.18
20 May 24	DUE 07-20-2025 REG	100.00							
Settled	CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ 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 Jun 24	FANNIE MAE CB0456 2.5%	-128,676.150	128,676.15	0.00	0.00	-103,946.20	24,729.95	0.00	24,729.95
25 Jun 24	05-01-2051	100.00							
Settled	CUSIP : 3140QKQJ0 /FNMA CHICAGO INCOME FANNIE MAE CB0456 2.5% 01/05/2051 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FED HOME LN MTG 2.5% DUE	-241,957.640	241,957.64	0.00	0.00	-203,021.98	38,935.66	0.00	38,935.66
25 Jun 24	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 Jun 24	FEDERAL HOME LN MTG CORP	-190,493.600	190,493.60	0.00	0.00	-180,188.88	10,304.72	0.00	10,304.72
25 Jun 24	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FEDERAL HOME LN MTG CORP	-295,125.160	295,125.16	0.00	0.00	-279,738.04	15,387.12	0.00	15,387.12
25 Jun 24	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FEDERAL NATIONAL MORTGAGE	-354,155.120	354,155.12	0.00	0.00	-309,281.51	44,873.61	0.00	44,873.61
25 Jun 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ 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 Jun 24	FEDERAL NATIONAL MORTGAGE	-283,563.320	283,563.32	0.00	0.00	-248,203.42	35,359.90	0.00	35,359.90
25 Jun 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FHLMC POOL #SD-8221 3.5%	-264,389.710	264,389.71	0.00	0.00	-242,074.87	22,314.84	0.00	22,314.84
25 Jun 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FHLMC SUPER 30Y FIXED 4%	-249,039.650	249,039.65	0.00	0.00	-233,008.24	16,031.41	0.00	16,031.41
25 Jun 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FNMA POOL #FS3619 2.5%	-117,482.920	117,482.92	0.00	0.00	-98,540.82	18,942.10	0.00	18,942.10
25 Jun 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FNMA POOL #FS6854 1.5%	-256,287.500	256,287.50	0.00	0.00	-185,448.03	70,839.47	0.00	70,839.47
25 Jun 24	04-01-2052 BEO	100.00							
Settled	CUSIP : 3140XNTL8 /FNMA CHICAGO INCOME FNMA POOL #FS6854 1.5% DUE 01/04/2052 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Jun 24	FNMA POOL #MA4548 2.5% DUE	-308,232.380	308,232.38	0.00	0.00	-259,332.74	48,899.64	0.00	48,899.64
25 Jun 24	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FNMA POOL #MA4699 3.5%	-315,363.530	315,363.53	0.00	0.00	-276,910.45	38,453.08	0.00	38,453.08
25 Jun 24	08-01-2052 BEO	100.00							
Settled	CUSIP : 31418EGH7 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3.5% MBS 01/08/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FNMA POOL #MA4730 3% 09-01-2052	-84,731.760	84,731.76	0.00	0.00	-70,684.82	14,046.94	0.00	14,046.94
25 Jun 24	BEO	100.00							
Settled	CUSIP : 31418EHG8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FNMA POOL #MA4783 4% 10-01-2052	-279,622.010	279,622.01	0.00	0.00	-264,373.17	15,248.84	0.00	15,248.84
25 Jun 24	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FNMA POOL #MA4804 4% 11-01-2052	-138,640.130	138,640.13	0.00	0.00	-130,182.27	8,457.86	0.00	8,457.86
25 Jun 24	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jun 24	FREDDIE MAC FR RA5275 2.5%	-97,438.870	97,438.87	0.00	0.00	-78,773.24	18,665.63	0.00	18,665.63
25 Jun 24	05-01-2051	100.00							
Settled	CUSIP : 3133KL2G1 / 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

FREDDIE MAC FR RA5275 2.5% 01/05/2051 PRICE:
100.0 NET BROKER: CHICAGO INCOME

01 Jun 24 20 Jun 24 Settled	GNMA GNMA # 001958 9% 02-20-2025 CUSIP : 36202CE74 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-0.450 100.00	0.45	0.00	0.00	-0.47	-0.02	0.00	-0.02
01 Jun 24 20 Jun 24 Settled	GNMA GNMA # 008459 3.625% 07-20-2024 CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 99.44444 NET BROKER: CHICAGO INCOME	-1.800 100.00	1.79	0.00	0.00	-1.79	0.00	0.00	0.00
01 Jun 24 20 Jun 24 Settled	GNMAII POOL #1901 SER 2024 8% DUE 11-20-2024 REG CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-0.340 100.00	0.34	0.00	0.00	-0.36	-0.02	0.00	-0.02
01 Jun 24 20 Jun 24 Settled	GNMAII POOL #1975 SER 2025 9% DUE 03-20-2025 REG CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-1.260 100.00	1.26	0.00	0.00	-1.23	0.03	0.00	0.03
01 Jun 24 20 Jun 24 Settled	GNMAII POOL #2022 SER 2025 9% DUE 06-20-2025 REG CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-0.920 100.00	0.92	0.00	0.00	-0.98	-0.06	0.00	-0.06

◆ 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

Government mortgage backed securities

United States - USD

01 Jun 24	GNMAII POOL #2040 SER 2025 9%		-1.810	1.81	0.00	0.00	-1.92	-0.11	0.00	-0.11
20 Jun 24	DUE 07-20-2025 REG		100.00							
Settled	CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
Total United States - USD				9,628,624.15	0.00	0.00	-8,489,514.02	1,139,110.13	0.00	1,139,110.13
Total government mortgage backed securities				9,628,624.15	0.00	0.00	-8,489,514.02	1,139,110.13	0.00	1,139,110.13

Asset backed securities

United States - USD

01 Apr 24	CLI FDG VIII LLC 6.31% DUE		-25,312.500	25,312.50	0.00	0.00	-25,291.51	20.99	0.00	20.99
18 Apr 24	06-18-2048		100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME									
12 Apr 24	CHESAPEAKE FUNDING II LLC		-185,812.550	185,812.55	0.00	0.00	-185,807.35	5.20	0.00	5.20
15 Apr 24	2023-1 AST BACKED NT CL A-1 5.65%		100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 15/05/2035USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
12 Apr 24	PVTPL WILLIS ENGINE		-13,339.090	13,339.09	0.00	0.00	-13,185.44	153.65	0.00	153.65
15 Apr 24	STRUCTURED TR VII SR23-A CL A		100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STR7 8% A/BKD 15/10/2048 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

19 Apr 24 22 Apr 24 Settled	PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-3,666.650 100.00	3,666.65	0.00	0.00	-3,666.11	0.54	0.00	0.54
24 Apr 24 25 Apr 24 Settled	PVTPL NEWTEK SMALL BUSINESS LN TR SER 23-1 CL A FLTG RT 07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 25/07/2050 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-75,604.650 100.00	75,604.65	0.00	0.00	-75,604.65	0.00	0.00	0.00
01 May 24 20 May 24 Settled	CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-25,312.500 100.00	25,312.50	0.00	0.00	-25,291.51	20.99	0.00	20.99
14 May 24 15 May 24 Settled	BUSINESS JET SECS 2024-1 LLC SR AST BACKED NT CL A 144A 6.197% 05-15-2039 CUSIP : 12327CAA2 / CHICAGO INCOME BUSINESS JET SECS SR AST 6.197% 15/05/2039 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-100,208.320 100.00	100,208.32	0.00	0.00	-100,206.73	1.59	0.00	1.59
14 May 24 15 May 24 Settled	CHESAPEAKE FUNDING II LLC 2023-1 AST BACKED NT CL A-1 5.65% 05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 15/05/2035USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-186,732.210 100.00	186,732.21	0.00	0.00	-186,726.98	5.23	0.00	5.23

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

14 May 24	PVTPL WILLIS ENGINE	-13,075.440	13,075.44	0.00	0.00	-12,924.83	150.61	0.00	150.61
15 May 24	STRUCTURED TR VII SR23-A CL A	100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STR7 8% A/BKD 15/10/2048 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
17 May 24	PVTPL STORE MASTER FDG I LLC	-3,666.670	3,666.68	0.00	0.00	-3,666.13	0.55	0.00	0.55
20 May 24	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.00027 NET BROKER: CHICAGO INCOME								
24 May 24	PVTPL NEWTEK SMALL BUSINESS	-98,051.560	98,051.57	0.00	0.00	-98,051.56	0.01	0.00	0.01
28 May 24	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 25/07/2050 USD 144 PRICE: 100.00001 NET BROKER: CHICAGO INCOME								
01 Jun 24	CLI FDG VIII LLC 6.31% DUE	-25,312.500	25,312.50	0.00	0.00	-25,291.51	20.99	0.00	20.99
18 Jun 24	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
12 Jun 24	PVTPL CAPITAL AUTOMOTIVE REIT	-6,062.500	6,062.50	0.00	0.00	-5,851.56	210.94	0.00	210.94
17 Jun 24	5.25% DUE 05-15-2054	100.00							
Settled	CUSIP : 12510HAX8 /SPCL1 CHICAGO INCOME CAPITAL AUTOMOTIVE 5.25% MBS 15/05/2054 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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

Asset backed securities

United States - USD

14 Jun 24	BUSINESS JET SECS 2024-1 LLC SR	-32,935.610	32,935.61	0.00	0.00	-32,935.09	0.52	0.00	0.52
17 Jun 24	AST BACKED NT CL A 144A 6.197%	100.00							
Settled	05-15-2039 CUSIP : 12327CAA2 / CHICAGO INCOME BUSINESS JET SECUR 6.197% A/BKD 15/05/2039 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Jun 24	CHESAPEAKE FUNDING II LLC	-179,163.880	179,163.87	0.00	0.00	-179,158.86	5.01	0.00	5.01
17 Jun 24	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 15/05/2035USD PRICE: 99.99999 NET BROKER: CHICAGO INCOME								
14 Jun 24	PVTPL WILLIS ENGINE	-13,521.500	13,521.51	0.00	0.00	-13,365.75	155.76	0.00	155.76
17 Jun 24	STRUCTURED TR VII SR23-A CL A	100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STR7 8% A/BKD 15/10/2048 USD 144 PRICE: 100.00007 NET BROKER: CHICAGO INCOME								
18 Jun 24	PVTPL STORE MASTER FDG I LLC	-3,666.680	3,666.68	0.00	0.00	-3,666.14	0.54	0.00	0.54
20 Jun 24	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
24 Jun 24	PVTPL NEWTEK SMALL BUSINESS	-86,570.530	86,570.53	0.00	0.00	-86,570.53	0.00	0.00	0.00
25 Jun 24	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 25/07/2050 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Asset backed securities

Total United States - USD		1,078,015.36	0.00	0.00	-1,077,262.24	753.12	0.00	753.12
Total asset backed securities		1,078,015.36	0.00	0.00	-1,077,262.24	753.12	0.00	753.12

Non-government backed c.m.o.s

United States - USD

12 Apr 24 15 Apr 24 Settled	CARS-DB4 LP / 6.5% DUE 09-15-2053 CUSIP : 12510HAT7 /SPCL1 CHICAGO INCOME CAPITAL AUTOMOTIVE 6.5% MBS 15/09/2053 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-3,989.580 100.00	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
14 May 24 15 May 24 Settled	CARS-DB4 LP / 6.5% DUE 09-15-2053 CUSIP : 12510HAT7 /SPCL1 CHICAGO INCOME CAPITAL AUTOMOTIVE 6.5% MBS 15/09/2053 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-3,989.580 100.00	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
14 Jun 24 17 Jun 24 Settled	CARS-DB4 LP / 6.5% DUE 09-15-2053 CUSIP : 12510HAT7 /SPCL1 CHICAGO INCOME CAPITAL AUTOMOTIVE 6.5% MBS 15/09/2053 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-3,989.580 100.00	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
Total United States - USD			11,968.74	0.00	0.00	-11,572.77	395.97	0.00	395.97
Total non-government backed c.m.o.s			11,968.74	0.00	0.00	-11,572.77	395.97	0.00	395.97
Total fixed income			19,758,122.58	0.00	0.00	-18,532,797.88	1,225,324.70	0.00	1,225,324.70
Total principal paydowns		-19,758,122.57	19,758,122.58	0.00	0.00	-18,532,797.88	1,225,324.70	0.00	1,225,324.70

Purchases

Equities

Common stock

Brazil - USD

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

Brazil - USD

28 Jun 24	NU HOLDINGS LTD	63,868.000	-823,367.10	0.00	0.00	823,367.10	0.00	0.00	0.00
01 Jul 24	SEDOL : BN6NP19 /NU	12.89							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 108.58 NU HOLDINGS LTD USD0.000006666666 CLASS A PRICE: 12.89 BROKER COMMISSION: 108.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

28 Jun 24	XP INC COM USD0.00001 CLASS A	6,592.000	-115,964.49	0.00	0.00	115,964.49	0.00	0.00	0.00
01 Jul 24	SEDOL : BK4Y052 /XP	17.59							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 11.21 XP INC COM USD0.00001 CLASS A PRICE: 17.59 BROKER COMMISSION: 11.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

Total Brazil - USD			-939,331.59	0.00	0.00	939,331.59	0.00	0.00	0.00
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Canada - USD

28 Jun 24	RB GLOBAL INC COM NPV	398.000	-30,391.96	0.00	0.00	30,391.96	0.00	0.00	0.00
01 Jul 24	SEDOL : BMWGS08 /RBA	76.36							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.68 RB GLOBAL INC COM NPV PRICE: 76.36 BROKER COMMISSION: 0.68 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

Total Canada - USD			-30,391.96	0.00	0.00	30,391.96	0.00	0.00	0.00
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Finland - USD

28 Jun 24	AMER SPORTS INC COM	8,598.000	-108,091.48	0.00	0.00	108,091.48	0.00	0.00	0.00
01 Jul 24	EUR0.030058	12.57							
Pending	SEDOL : BN6TZY0 /AS INSTINET INVESTMENT SERVICES LIMITE / 14.62								

◆ 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

Finland - USD

AMER SPORTS INC COM EURO.030058 PRICE: 12.57
 BROKER COMMISSION: 14.62 BROKER: INSTINET
 INVESTMENT SERVICES LIMITE

Total Finland - USD			-108,091.48	0.00	0.00	108,091.48	0.00	0.00	0.00
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India - USD

28 Jun 24	GENPACT LIMITED COM STK	271.000	-8,723.95	0.00	0.00	8,723.95	0.00	0.00	0.00
01 Jul 24	USD0.01	32.19							
Pending	SEDOL : B23DBK6 /G INSTINET INVESTMENT SERVICES LIMITE / 0.46 GENPACT LIMITED COM STK USD0.01 PRICE: 32.19 BROKER COMMISSION: 0.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

Total India - USD			-8,723.95	0.00	0.00	8,723.95	0.00	0.00	0.00
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Korea, Republic of - USD

28 Jun 24	COUPANG INC	6,296.000	-131,911.90	0.00	0.00	131,911.90	0.00	0.00	0.00
01 Jul 24	SEDOL : BNYHDF3 /CPNG	20.95							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 10.70 COUPANG INC COM USD0.0001 CL A PRICE: 20.95 BROKER COMMISSION: 10.70 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

Total Korea, Republic of - USD			-131,911.90	0.00	0.00	131,911.90	0.00	0.00	0.00
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Sweden - USD

28 Jun 24	SPOTIFY TECHNOLOGY SA COM	8,753.000	-2,746,618.75	0.00	0.00	2,746,618.75	0.00	0.00	0.00
01 Jul 24	EUR0.025	313.79							
Pending	SEDOL : BFZ1K46 /SPOT INSTINET INVESTMENT SERVICES LIMITE / 14.88 SPOTIFY TECHNOLOGY COM EUR0.000625 PRICE: 313.79 BROKER COMMISSION: 14.88 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Total Sweden - USD			-2,746,618.75	0.00	0.00	2,746,618.75	0.00	0.00	0.00
United States - USD									
28 Jun 24	#REORG CERVEL MERGER	4,895.000	-200,164.87	0.00	0.00	200,164.87	0.00	0.00	0.00
01 Jul 24	08-01-2024	40.89							
Pending	SEDOL : BMVMJ12 /CERE INSTINET INVESTMENT SERVICES LIMITE / 8.32 CERVEL THERAPEUTI COM USD0.0001 PRICE: 40.89 BROKER COMMISSION: 8.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	#REORG FERGUSON MERGER	198.000	-38,343.04	0.00	0.00	38,343.04	0.00	0.00	0.00
01 Jul 24	FERGUSON 2Z11AF4 08-01-2024	193.65							
Pending	SEDOL : BKB0C57 /FERG INSTINET INVESTMENT SERVICES LIMITE / 0.34 FERGUSON PLC ORD GBP0.10 PRICE: 193.65 BROKER COMMISSION: 0.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	#REORG/ARISTA EXCHANGE ARISTA	221.000	-77,456.46	0.00	0.00	77,456.46	0.00	0.00	0.00
01 Jul 24	2514AD4 12-04-2024	350.48							
Pending	SEDOL : BN33VM5 /ANET INSTINET INVESTMENT SERVICES LIMITE / 0.38 ARISTA NETWORKS IN COM USD0.0001 PRICE: 350.48 BROKER COMMISSION: 0.38 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	#REORG/SOUTHWESTERN MERGER	1,896.000	-12,763.30	0.00	0.00	12,763.30	0.00	0.00	0.00
01 Jul 24	SOUTHWESTERN 2S1VA13	6.73							
Pending	10-01-2024 SEDOL : 2828619 /SWN INSTINET INVESTMENT SERVICES LIMITE / 3.22 SOUTHWESTERN ENERGY CO COM USD0.10 PRICE: 6.73 BROKER COMMISSION: 3.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	#REORG/STERICYCLE MERGER	205.000	-11,917.00	0.00	0.00	11,917.00	0.00	0.00	0.00
01 Jul 24	11-05-2024	58.13							
Pending	SEDOL : 2860826 /SRCL INSTINET INVESTMENT SERVICES LIMITE / 0.35 STERICYCLE INC COM USD0.01 PRICE: 58.13 BROKER COMMISSION: 0.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	#REORG/SUPER MERGER SUPER	3,518.000	-2,882,479.28	0.00	0.00	2,882,479.28	0.00	0.00	0.00
01 Jul 24	2715A94 10-01-2024	819.35							
Pending	SEDOL : B1VQR35 /SMCI INSTINET INVESTMENT SERVICES LIMITE / 5.98 SUPER MICRO COMPUTER INC COM USD0.001 PRICE: 819.35 BROKER COMMISSION: 5.98 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	#REORG/WESTROCK CO MERGER	517.000	-25,985.30	0.00	0.00	25,985.30	0.00	0.00	0.00
01 Jul 24	SMURFIT WESTROCK LTD 2X12AU4	50.26							
Pending	07-08-2024 SEDOL : BYR0914 /WRK INSTINET INVESTMENT SERVICES LIMITE / 0.88 WESTROCK CO COM USD0.01 PRICE: 50.26 BROKER COMMISSION: 0.88 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	10X GENOMICS INC CL A CL A	1,040.000	-20,229.77	0.00	0.00	20,229.77	0.00	0.00	0.00
01 Jul 24	SEDOL : BKS3RS7 /TXG	19.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.77 10X GENOMICS INC COM USD0.00001 CLASS A PRICE: 19.45 BROKER COMMISSION: 1.77 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	1ST INDL RLTY TR INC COM	242.000	-11,497.83	0.00	0.00	11,497.83	0.00	0.00	0.00
01 Jul 24	SEDOL : 2360757 /FR	47.51							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.41 1ST INDL REALTY TR COM STK USD0.01 PRICE: 47.51 BROKER COMMISSION: 0.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	5TH 3RD BANCORP COM	1,471.000	-53,679.29	0.00	0.00	53,679.29	0.00	0.00	0.00
01 Jul 24	SEDOL : 2336747 /FITB	36.49							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.50 5TH THIRD BANCORP COM NPV PRICE: 36.49 BROKER COMMISSION: 2.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	AAON INC COM PAR \$0.004 COM	100.000	-8,674.50	0.00	0.00	8,674.50	0.00	0.00	0.00
24 Apr 24	PAR \$0.004	86.73							
Settled	SEDOL : 2268130 /AAON PERSHING LLC / 1.50 AAON INC COM STK USD0.004 PRICE: 86.73 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	AAON INC COM PAR \$0.004 COM	4,847.000	-422,860.52	0.00	0.00	422,860.52	0.00	0.00	0.00
01 Jul 24	PAR \$0.004	87.24							
Pending	SEDOL : 2268130 /AAON INSTINET INVESTMENT SERVICES LIMITE / 8.24 AAON INC COM STK USD0.004 PRICE: 87.24 BROKER COMMISSION: 8.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ACADIA HEALTHCARE CO INC COM	218.000	-14,724.09	0.00	0.00	14,724.09	0.00	0.00	0.00
01 Jul 24	SEDOL : B65VZ37 /ACHC	67.54							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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

	ACADIA HEALTHCARE COM USD0.01 PRICE: 67.54 BROKER COMMISSION: 0.37 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ACUITY BRANDS INC COM	47.000	-11,347.76	0.00	0.00	11,347.76	0.00	0.00	0.00
01 Jul 24	SEDOL : 2818461 /AYI	241.44							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08 ACUITY BRANDS INC COM STK USD0.01 PRICE: 241.44 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ADT INC DEL COM	2,908.000	-22,105.74	0.00	0.00	22,105.74	0.00	0.00	0.00
01 Jul 24	SEDOL : BFWCP81 /ADT	7.60							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.94 ADT INC COM USD0.01 PRICE: 7.6 BROKER COMMISSION: 4.94 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	ADVANCE AUTO PTS INC COM	100.000	-7,723.50	0.00	0.00	7,723.50	0.00	0.00	0.00
24 Apr 24	SEDOL : 2822019 /AAP	77.22							
Settled	PERSHING LLC / 1.50 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 77.22 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	ADVANCED DRAIN SYS INC DEL	74.000	-11,868.99	0.00	0.00	11,868.99	0.00	0.00	0.00
01 Jul 24	COM	160.39							
Pending	SEDOL : BP7RS59 /WMS INSTINET INVESTMENT SERVICES LIMITE / 0.13 ADVANCED DRAINAGE COM USD0.01 PRICE: 160.39 BROKER COMMISSION: 0.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	ADVANCED ENERGY INDS INC COM	100.000	-9,104.50	0.00	0.00	9,104.50	0.00	0.00	0.00
24 Apr 24	SEDOL : 2049175 /AEIS	91.03							
Settled	PERSHING LLC / 1.50								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

ADVANCED ENERGY IN COM USD0.001 PRICE:
91.03 BROKER COMMISSION: 1.50 BROKER:
PERSHING LLC

21 May 24	AECOM	100.000	-8,961.50	0.00	0.00	8,961.50	0.00	0.00	0.00
23 May 24	SEDOL : B1VZ431 /ACM	89.60							
Settled	PENSERRASECURITIES / 1.50 AECOM PRICE: 89.6 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	AECOM	136.000	-11,987.27	0.00	0.00	11,987.27	0.00	0.00	0.00
01 Jul 24	SEDOL : B1VZ431 /ACM	88.14							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23 AECOM PRICE: 88.14 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AES CORP COM	4,049.000	-71,147.81	0.00	0.00	71,147.81	0.00	0.00	0.00
01 Jul 24	SEDOL : 2002479 /AES	17.57							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 6.88 AES CORP COM USD0.01 PRICE: 17.57 BROKER COMMISSION: 6.88 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AFFIRM HLDGS INC CL A CL A	533.000	-16,102.84	0.00	0.00	16,102.84	0.00	0.00	0.00
01 Jul 24	SEDOL : BMF9NM8 /AFRM	30.21							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.91 AFFIRM HLDGS INC COM USD0.00001 CLASS A PRICE: 30.21 BROKER COMMISSION: 0.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	AFLAC INC COM	100.000	-8,746.50	0.00	0.00	8,746.50	0.00	0.00	0.00
23 May 24	SEDOL : 2026361 /AFL	87.45							
Settled	PENSERRASECURITIES / 1.50 AFLAC INC COM USD0.10 PRICE: 87.45 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Jun 24	AFLAC INC COM	267.000	-23,846.22	0.00	0.00	23,846.22	0.00	0.00	0.00
01 Jul 24	SEDOL : 2026361 /AFL	89.31							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.45 AFLAC INC COM USD0.10 PRICE: 89.31 BROKER COMMISSION: 0.45 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AGCO CORP COM	78.000	-7,634.77	0.00	0.00	7,634.77	0.00	0.00	0.00
01 Jul 24	SEDOL : 2010278 /AGCO	97.88							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.13 AGCO CORP COM USD0.01 PRICE: 97.88 BROKER COMMISSION: 0.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AGILENT TECHNOLOGIES INC COM	527.000	-68,315.91	0.00	0.00	68,315.91	0.00	0.00	0.00
01 Jul 24	SEDOL : 2520153 /A	129.63							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.90 AGILENT TECHS INC COM USD0.01 PRICE: 129.63 BROKER COMMISSION: 0.90 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AGNC INV CORP COM	1,325.000	-12,642.75	0.00	0.00	12,642.75	0.00	0.00	0.00
01 Jul 24	SEDOL : BYYHJL8 /AGNC	9.54							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.25 AGNC INV CORP COM USD0.01 PRICE: 9.54 BROKER COMMISSION: 2.25 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AGREE RLTY CORP COM	159.000	-9,848.73	0.00	0.00	9,848.73	0.00	0.00	0.00
01 Jul 24	SEDOL : 2062161 /ADC	61.94							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.27								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

AGREE REALTY CORP COM USD0.0001 PRICE:
61.94 BROKER COMMISSION: 0.27 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

28 Jun 24	AIR LEASE CORP CL A CL A	258.000	-12,263.18	0.00	0.00	12,263.18	0.00	0.00	0.00
01 Jul 24	SEDOL : B3XS562 /AL	47.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.44								
	AIR LEASE CORP COM USD0.01 PRICE: 47.53 BROKER COMMISSION: 0.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AIRBNB INC CL A COM USD0.0001	1,066.000	-161,639.39	0.00	0.00	161,639.39	0.00	0.00	0.00
01 Jul 24	CL A	151.63							
Pending	SEDOL : BMGYH4 /ABNB INSTINET INVESTMENT SERVICES LIMITE / 1.81								
	AIRBNB INC COM USD0.0001 CL A PRICE: 151.63 BROKER COMMISSION: 1.81 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AKAMAI TECHNOLOGIES INC COM	330.000	-29,726.96	0.00	0.00	29,726.96	0.00	0.00	0.00
01 Jul 24	STK	90.08							
Pending	SEDOL : 2507457 /AKAM INSTINET INVESTMENT SERVICES LIMITE / 0.56								
	AKAMAI TECHNOLOGIE COM USD0.01 PRICE: 90.08 BROKER COMMISSION: 0.56 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	ALARM COM HLDGS INC COM	100.000	-6,483.50	0.00	0.00	6,483.50	0.00	0.00	0.00
24 Apr 24	SEDOL : BYN7H26 /ALRM	64.82							
Settled	PERSHING LLC / 1.50								
	ALARM COM HLDGS IN COM USD0.01 PRICE: 64.82 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Jun 24	ALASKA AIR GROUP INC COM	339.000	-13,696.18	0.00	0.00	13,696.18	0.00	0.00	0.00
01 Jul 24	SEDOL : 2012605 /ALK	40.40							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.58 ALASKA AIRGROUP COM USD0.01 PRICE: 40.4 BROKER COMMISSION: 0.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ALBEMARLE CORP COM	208.000	-19,868.51	0.00	0.00	19,868.51	0.00	0.00	0.00
01 Jul 24	SEDOL : 2046853 /ALB	95.52							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.35 ALBEMARLE CORP COM USD0.01 PRICE: 95.52 BROKER COMMISSION: 0.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ALBERTSONS COS INC CL A CL A	811.000	-16,018.63	0.00	0.00	16,018.63	0.00	0.00	0.00
01 Jul 24	SEDOL : BYNQ369 /ACI	19.75							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.38 ALBERTSONS COS INC COM USD0.01 CLASS A PRICE: 19.75 BROKER COMMISSION: 1.38 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
27 Jun 24	ALEXANDRIA REAL ESTATE	200.000	-23,278.50	0.00	0.00	23,278.50	0.00	0.00	0.00
28 Jun 24	EQUITIES INC COM	116.39							
Settled	SEDOL : 2009210 /ARE LOOP CAPITAL MARKETS LLC / 0.50 ALEXANDRIA R/EST I COM USD0.01 PRICE: 116.39 BROKER COMMISSION: 0.50 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	ALEXANDRIA REAL ESTATE	267.000	-31,231.44	0.00	0.00	31,231.44	0.00	0.00	0.00
01 Jul 24	EQUITIES INC COM	116.97							
Pending	SEDOL : 2009210 /ARE INSTINET INVESTMENT SERVICES LIMITE / 0.45								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	ALEXANDRIA R/EST I COM USD0.01 PRICE: 116.97 BROKER COMMISSION: 0.45 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ALLEGION PLC COMMON STOCK	123.000	-14,532.66	0.00	0.00	14,532.66	0.00	0.00	0.00
01 Jul 24	SEDOL : BFRT3W7 /ALLE	118.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.21 ALLEGION PLC COMMON STOCK PRICE: 118.15 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ALLIANT ENERGY CORP COM	451.000	-22,956.67	0.00	0.00	22,956.67	0.00	0.00	0.00
01 Jul 24	SEDOL : 2973821 /LNT	50.90							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.77 ALLIANT ENERGY CP COM USD0.01 PRICE: 50.9 BROKER COMMISSION: 0.77 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ALLSTATE CORP COM	457.000	-72,965.40	0.00	0.00	72,965.40	0.00	0.00	0.00
01 Jul 24	SEDOL : 2019952 /ALL	159.66							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.78 ALLSTATE CORP COM USD0.01 (USD QUOTE) PRICE: 159.66 BROKER COMMISSION: 0.78 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ALLY FINL INC COM	751.000	-29,793.45	0.00	0.00	29,793.45	0.00	0.00	0.00
01 Jul 24	SEDOL : B72XK05 /ALLY	39.67							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.28 ALLY FINANCIAL INC COM USD0.01 PRICE: 39.67 BROKER COMMISSION: 1.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	ALNYLAM PHARMACEUTICALS INC	273.000	-66,339.46	0.00	0.00	66,339.46	0.00	0.00	0.00
01 Jul 24	COM	243.00							
Pending	SEDOL : B00FWN1 /ALNY INSTINET INVESTMENT SERVICES LIMITE / 0.46 ALNYLAM PHARMACEUT COM USD0.01 PRICE: 243.0 BROKER COMMISSION: 0.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMAZON COM INC COM	9,961.000	-1,924,980.18	0.00	0.00	1,924,980.18	0.00	0.00	0.00
01 Jul 24	SEDOL : 2000019 /AMZN	193.25							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 16.93 AMAZON COM INC COM USD0.01 PRICE: 193.25 BROKER COMMISSION: 16.93 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMCOR PLC ORD USD0.01	2,220.000	-21,715.37	0.00	0.00	21,715.37	0.00	0.00	0.00
01 Jul 24	SEDOL : BJ1F307 /AMCR	9.78							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.77 AMCOR PLC COM USD0.01 PRICE: 9.78 BROKER COMMISSION: 3.77 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMDOCS ORD GBP0.01	161.000	-12,706.39	0.00	0.00	12,706.39	0.00	0.00	0.00
01 Jul 24	SEDOL : 2256908 /DOX	78.92							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.27 AMDOCS ORD GBP0.01 PRICE: 78.92 BROKER COMMISSION: 0.27 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMER FINL GROUP INC OH COM	133.000	-16,361.89	0.00	0.00	16,361.89	0.00	0.00	0.00
01 Jul 24	STK	123.02							
Pending	SEDOL : 2134532 /AFG INSTINET INVESTMENT SERVICES LIMITE / 0.23								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	AMER FINL GROUP IN COM USD1 PRICE: 123.02 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMEREN CORP COM	666.000	-47,360.39	0.00	0.00	47,360.39	0.00	0.00	0.00
01 Jul 24	SEDOL : 2050832 /AEE	71.11							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.13 AMEREN CORP COM USD0.01 PRICE: 71.11 BROKER COMMISSION: 1.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMERICAN AIRLINES INC COM	1,473.000	-16,691.59	0.00	0.00	16,691.59	0.00	0.00	0.00
01 Jul 24	USD1	11.33							
Pending	SEDOL : BCV7KT2 /AAL INSTINET INVESTMENT SERVICES LIMITE / 2.50 AMERICAN AIRL.GP COM USD0.01 PRICE: 11.33 BROKER COMMISSION: 2.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	AMERICAN HEALTHCARE REIT INC	10,500.000	-156,791.25	0.00	0.00	156,791.25	0.00	0.00	0.00
24 Jun 24	COM	14.93							
Settled	SEDOL : BQWNKQ4 /AHR LOOP CAPITAL MARKETS LLC / 26.25 AMER HELTH REIT IN COM USD0.01 PRICE: 14.93 BROKER COMMISSION: 26.25 BROKER: LOOP CAPITAL MARKETS LLC								
27 Jun 24	AMERICAN HOMES 4 RENT	700.000	-25,733.75	0.00	0.00	25,733.75	0.00	0.00	0.00
28 Jun 24	COMMON STOCK	36.76							
Settled	SEDOL : BCF5RR9 /AMH LOOP CAPITAL MARKETS LLC / 1.75 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 36.76 BROKER COMMISSION: 1.75 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

28 Jun 24	AMERICAN HOMES 4 RENT	918.000	-34,114.44	0.00	0.00	34,114.44	0.00	0.00	0.00
01 Jul 24	COMMON STOCK	37.16							
Pending	SEDOL : BCF5RR9 /AMH INSTINET INVESTMENT SERVICES LIMITE / 1.56 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 37.16 BROKER COMMISSION: 1.56 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMERICAN WTR WKS CO INC NEW	332.000	-42,881.68	0.00	0.00	42,881.68	0.00	0.00	0.00
01 Jul 24	COM	129.16							
Pending	SEDOL : B2R3PV1 /AWK INSTINET INVESTMENT SERVICES LIMITE / 0.56 AMERICAN WATER WOR COM USD0.01 PRICE: 129.16 BROKER COMMISSION: 0.56 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	AMERICOLD RLTY TR INC COM	619.000	-14,207.29	0.00	0.00	14,207.29	0.00	0.00	0.00
22 Apr 24	SEDOL : B3SKZK7 /COLD	22.945							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 4.33 AMERICOLD REALTY T COM USD0.01 PRICE: 22.945008 BROKER COMMISSION: 4.33 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
28 Jun 24	AMERICOLD RLTY TR INC COM	529.000	-13,511.56	0.00	0.00	13,511.56	0.00	0.00	0.00
01 Jul 24	SEDOL : B3SKZK7 /COLD	25.54							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.90 AMERICOLD REALTY T COM USD0.01 PRICE: 25.54 BROKER COMMISSION: 0.90 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMERIPRISE FINL INC COM	165.000	-70,486.63	0.00	0.00	70,486.63	0.00	0.00	0.00
01 Jul 24	SEDOL : B0J7D57 /AMP	427.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.28								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

AMERIPRISE FINANCI COM USD0.01 PRICE: 427.19
 BROKER COMMISSION: 0.28 BROKER: INSTINET
 INVESTMENT SERVICES LIMITE

28 Jun 24	AMETEK INC NEW COM	438.000	-73,019.72	0.00	0.00	73,019.72	0.00	0.00	0.00
01 Jul 24	SEDOL : 2089212 /AME	166.71							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.74								
	AMETEK INC COM USD0.01 PRICE: 166.71 BROKER COMMISSION: 0.74 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AMKOR TECHNOLOGY INC COM	8,002.000	-320,253.64	0.00	0.00	320,253.64	0.00	0.00	0.00
01 Jul 24	SEDOL : 2242929 /AMKR	40.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 13.60								
	AMKOR TECHNOLOGY COM STK USD0.001 PRICE: 40.02 BROKER COMMISSION: 13.60 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	AMPHENOL CORP NEW CL A	77.000	-10,370.77	0.00	0.00	10,370.77	0.00	0.00	0.00
23 May 24	SEDOL : 2145084 /APH	134.6703							
Settled	PENSERRASECURITIES / 1.16								
	AMPHENOL CORP CL'A'COM USD0.001 PRICE: 134.6702597 BROKER COMMISSION: 1.16 BROKER: PENSERRASECURITIES								
28 Jun 24	AMPHENOL CORP NEW CL A	71,235.000	-4,799,223.05	0.00	0.00	4,799,223.05	0.00	0.00	0.00
01 Jul 24	SEDOL : 2145084 /APH	67.37							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 121.10								
	AMPHENOL CORP CL'A'COM USD0.001 PRICE: 67.37 BROKER COMMISSION: 121.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
28 Jun 24	ANNALY CAPITAL MANAGEMENT INC	874.000	-16,659.93	0.00	0.00	16,659.93	0.00	0.00	0.00
01 Jul 24	COM NEW COM USD0.01(POST REV	19.06							
Pending	SPLT) SEDOL : BPMQ7X2 /NLY INSTINET INVESTMENT SERVICES LIMITE / 1.49 ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT) PRICE: 19.06 BROKER COMMISSION: 1.49 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ANSYS INC COM	174.000	-55,941.30	0.00	0.00	55,941.30	0.00	0.00	0.00
01 Jul 24	SEDOL : 2045623 /ANSS	321.50							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.30 ANSYS INC COM USD0.01 PRICE: 321.5 BROKER COMMISSION: 0.30 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ANTERO MIDSTREAM	587.000	-8,653.38	0.00	0.00	8,653.38	0.00	0.00	0.00
01 Jul 24	CORPORATION COM USD1.00	14.74							
Pending	SEDOL : BJBT0Q4 /AM INSTINET INVESTMENT SERVICES LIMITE / 1.00 ANTERO MIDSTREAM C COM USD1.00 PRICE: 14.74 BROKER COMMISSION: 1.00 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ANTERO RES CORP COM	998.000	-32,566.44	0.00	0.00	32,566.44	0.00	0.00	0.00
01 Jul 24	SEDOL : BFD2WR8 /AR	32.63							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.70 ANTERO RES CORP USD0.01 PRICE: 32.63 BROKER COMMISSION: 1.70 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
08 Apr 24	APA CORP COM	3,700.000	-129,675.75	0.00	0.00	129,675.75	0.00	0.00	0.00
10 Apr 24	SEDOL : BNNF1C1 /APA	35.04							
Settled	CABRERA CAPITAL MARKETS LLC / 27.75 APA CORPORATION COM USD0.625 PRICE: 35.04 BROKER COMMISSION: 27.75 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	APA CORP COM	418.000	-12,306.63	0.00	0.00	12,306.63	0.00	0.00	0.00
01 Jul 24	SEDOL : BNNF1C1 /APA	29.44							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.71 APA CORPORATION COM USD0.625 PRICE: 29.44 BROKER COMMISSION: 0.71 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	APELLIS PHARMACEUTICALS INC	405.000	-15,536.49	0.00	0.00	15,536.49	0.00	0.00	0.00
01 Jul 24	COM	38.36							
Pending	SEDOL : BYTQ6X1 /APLS INSTINET INVESTMENT SERVICES LIMITE / 0.69 APELLIS PHARMACEUT COM USD0.0001 PRICE: 38.36 BROKER COMMISSION: 0.69 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	API GROUP CORPORATION COM	16,144.000	-607,526.16	0.00	0.00	607,526.16	0.00	0.00	0.00
01 Jul 24	USD0.0001	37.63							
Pending	SEDOL : BMBPH06 /APG INSTINET INVESTMENT SERVICES LIMITE / 27.44 API GROUP CORPORAT COM USD0.0001 PRICE: 37.63 BROKER COMMISSION: 27.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	APOLLO GLOBAL MANAGEMENT INC	69.000	-7,893.26	0.00	0.00	7,893.26	0.00	0.00	0.00
23 May 24	COM USD0.00001	114.38							
Settled	SEDOL : BN44JF6 /APO PENSERRASECURITIES / 1.04								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	APOLLO GLOBAL MANA COM USD0.00001 PRICE: 114.38 BROKER COMMISSION: 1.04 BROKER: PENSERRASECURITIES								
28 Jun 24	APOLLO GLOBAL MANAGEMENT INC	31,462.000	-3,714,771.83	0.00	0.00	3,714,771.83	0.00	0.00	0.00
01 Jul 24	COM USD0.00001	118.07							
Pending	SEDOL : BN44JF6 /APO INSTINET INVESTMENT SERVICES LIMITE / 53.49								
	APOLLO GLOBAL MANA COM USD0.00001 PRICE: 118.07 BROKER COMMISSION: 53.49 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	APPFOLIO INC COM CL A COM CL A	1,561.000	-381,776.42	0.00	0.00	381,776.42	0.00	0.00	0.00
01 Jul 24	SEDOL : BYN7H48 /APPF	244.57							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.65								
	APPFOLIO INC COM USD0.0001 CL A PRICE: 244.57 BROKER COMMISSION: 2.65 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
06 Jun 24	APPLE HOSPITALITY REIT INC COM	1,600.000	-23,040.00	0.00	0.00	23,040.00	0.00	0.00	0.00
07 Jun 24	NEW COM NEW	14.40							
Settled	SEDOL : BXRTX56 /APLE STATE STREET BANK AND TRUST CO. APPLE HOSPITA.REIT COM NPV PRICE: 14.4 NET BROKER: STATE STREET BANK AND TRUST CO.								
21 Jun 24	APPLE HOSPITALITY REIT INC COM	788.000	-11,500.86	0.00	0.00	11,500.86	0.00	0.00	0.00
24 Jun 24	NEW COM NEW	14.59							
Settled	SEDOL : BXRTX56 /APLE WILLIAMS CAPITAL GROUP L.P.,THE / 3.94 APPLE HOSPITA.REIT COM NPV PRICE: 14.59 BROKER COMMISSION: 3.94 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

21 May 24	APPROVIN CORP COM CL A COM CL	100.000	-8,394.50	0.00	0.00	8,394.50	0.00	0.00	0.00
23 May 24	A	83.93							
Settled	SEDOL : BMV3LG4 /APP PENSERRASECURITIES / 1.50 APPROVIN CORP COM USD0.00003 CL A PRICE: 83.93 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	APPROVIN CORP COM CL A COM CL	4,618.000	-384,317.81	0.00	0.00	384,317.81	0.00	0.00	0.00
01 Jul 24	A	83.22							
Pending	SEDOL : BMV3LG4 /APP INSTINET INVESTMENT SERVICES LIMITE / 7.85 APPROVIN CORP COM USD0.00003 CL A PRICE: 83.22 BROKER COMMISSION: 7.85 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	APTARGROUP INC COM	151.000	-21,262.57	0.00	0.00	21,262.57	0.00	0.00	0.00
01 Jul 24	SEDOL : 2045247 /ATR	140.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26 APTARGROUP INC COM USD0.01 PRICE: 140.81 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	APTIV PLC COM USD	100.000	-8,241.50	0.00	0.00	8,241.50	0.00	0.00	0.00
23 May 24	SEDOL : B783TY6 /APTV	82.40							
Settled	PENSERRASECURITIES / 1.50 APTIV PLC COM USD0.01 PRICE: 82.4 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	APTIV PLC COM USD	485.000	-34,154.52	0.00	0.00	34,154.52	0.00	0.00	0.00
01 Jul 24	SEDOL : B783TY6 /APTV	70.42							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.82								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	APTIV PLC COM USD0.01 PRICE: 70.42 BROKER COMMISSION: 0.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ARAMARK COM	594.000	-20,208.89	0.00	0.00	20,208.89	0.00	0.00	0.00
01 Jul 24	SEDOL : BH3XG17 /ARMK	34.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.01								
	ARAMARK COM PRICE: 34.02 BROKER COMMISSION: 1.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ARCH CAPITAL GROUP COM STK	803.000	-81,016.04	0.00	0.00	81,016.04	0.00	0.00	0.00
01 Jul 24	SEDOL : 2740542 /ACGL	100.89							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.37								
	ARCH CAPITAL GROUP COM USD0.01 PRICE: 100.89 BROKER COMMISSION: 1.37 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ARCHER-DANIELS-MIDLAND CO	35,011.000	-2,116,474.47	0.00	0.00	2,116,474.47	0.00	0.00	0.00
01 Jul 24	COM	60.45							
Pending	SEDOL : 2047317 /ADM INSTINET INVESTMENT SERVICES LIMITE / 59.52								
	ARCHER DANIELS MID COM NPV (USD QUOTE) PRICE: 60.45 BROKER COMMISSION: 59.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	ARCOSA INC COM	100.000	-7,607.50	0.00	0.00	7,607.50	0.00	0.00	0.00
24 Apr 24	SEDOL : BGPZ5W8 /ACA	76.06							
Settled	PERSHING LLC / 1.50								
	ARCOSA INC COM USD0.01 PRICE: 76.06 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Jun 24	ARES MANAGEMENT LP COM SHS	1,070.000	-142,611.42	0.00	0.00	142,611.42	0.00	0.00	0.00
01 Jul 24	REPSTG LTD PARTNER	133.28							
Pending	SEDOL : BF14BT1 /ARES INSTINET INVESTMENT SERVICES LIMITE / 1.82 ARES MANAGEMNT COR COM USD0.01 CLASS A PRICE: 133.28 BROKER COMMISSION: 1.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ARROW ELECTR INC COM	85.000	-10,264.74	0.00	0.00	10,264.74	0.00	0.00	0.00
01 Jul 24	SEDOL : 2051404 /ARW	120.76							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.14 ARROW ELECTRONICS COM USD1 PRICE: 120.76 BROKER COMMISSION: 0.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	ASSURED GUARANTY LTD COMMON	100.000	-7,778.50	0.00	0.00	7,778.50	0.00	0.00	0.00
24 Apr 24	STK	77.77							
Settled	SEDOL : B00V7H8 /AGO PERSHING LLC / 1.50 ASSURED GUARANTY COM USD0.01 PRICE: 77.77 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	ASTERA LABS INC COM	1,563.000	-94,579.79	0.00	0.00	94,579.79	0.00	0.00	0.00
01 Jul 24	SEDOL : BMTQ7V2 /ALAB	60.51							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.66 ASTERA LABS INC COM USD0.0001 PRICE: 60.51 BROKER COMMISSION: 2.66 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ATI INC COM	8,759.000	-485,701.44	0.00	0.00	485,701.44	0.00	0.00	0.00
01 Jul 24	SEDOL : 2526117 /ATI	55.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 14.89								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
	ATI INC USD0.10 PRICE: 55.45 BROKER COMMISSION: 14.89 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	ATLANTIC UN BANKSHARES CORP	2,012.000	-67,884.88	0.00	0.00	67,884.88	0.00	0.00	0.00
04 Apr 24	COM	33.73							
Settled	SEDOL : BFZ9DB8 /AUB WILLIAMS CAPITAL GROUP L.P.,THE / 20.12 ATLANTIC UNION BAN COM USD1.33 PRICE: 33.73 BROKER COMMISSION: 20.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	ATMOS ENERGY CORP COM	232.000	-27,063.19	0.00	0.00	27,063.19	0.00	0.00	0.00
01 Jul 24	SEDOL : 2315359 /ATO	116.65							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.39 ATMOS ENERGY CORP COM NPV PRICE: 116.65 BROKER COMMISSION: 0.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
27 Jun 24	AVALONBAY CMNTYS REIT	100.000	-20,630.25	0.00	0.00	20,630.25	0.00	0.00	0.00
28 Jun 24	SEDOL : 2131179 /AVB	206.30							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 AVALONBAY COMMUNI COM USD0.01 PRICE: 206.3 BROKER COMMISSION: 0.25 BROKER: LOOP CAPITAL MARKETS LLC								
27 Jun 24	AVALONBAY CMNTYS REIT	100.000	-20,630.00	0.00	0.00	20,630.00	0.00	0.00	0.00
28 Jun 24	SEDOL : 2131179 /AVB	206.300003							
Settled	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 206.3 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

28 Jun 24	AVALONBAY CMNTYS REIT	241.000	-49,860.90	0.00	0.00	49,860.90	0.00	0.00	0.00
01 Jul 24	SEDOL : 2131179 /AVB	206.89							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.41 AVALONBAY COMMUNI COM USD0.01 PRICE: 206.89 BROKER COMMISSION: 0.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AVANTOR INC COM	1,425.000	-30,212.42	0.00	0.00	30,212.42	0.00	0.00	0.00
01 Jul 24	SEDOL : BJLT387 /AVTR	21.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.42 AVANTOR INC COM USD0.01 PRICE: 21.2 BROKER COMMISSION: 2.42 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AVERY DENNISON CORP COM	89.000	-19,460.00	0.00	0.00	19,460.00	0.00	0.00	0.00
01 Jul 24	SEDOL : 2066408 /AVY	218.65							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.15 AVERY DENNISON COM USD1 PRICE: 218.65 BROKER COMMISSION: 0.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AXALTA COATING SYSTEMS LTD COM	290.000	-9,909.79	0.00	0.00	9,909.79	0.00	0.00	0.00
01 Jul 24	USD1.00	34.17							
Pending	SEDOL : BSFWCF5 /AXTA INSTINET INVESTMENT SERVICES LIMITE / 0.49 AXALTA COATING SYS COM USD1.00 PRICE: 34.17 BROKER COMMISSION: 0.49 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	AXON ENTERPRISE INC COM	216.000	-63,556.21	0.00	0.00	63,556.21	0.00	0.00	0.00
01 Jul 24	SEDOL : BDT5S35 /AXON	294.24							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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

AXON ENTERPRISE COM PRICE: 294.24 BROKER
COMMISSION: 0.37 BROKER: INSTINET
INVESTMENT SERVICES LIMITE

28 Jun 24	AZEK CO INC CL A CL A	237.000	-9,985.21	0.00	0.00	9,985.21	0.00	0.00	0.00
01 Jul 24	SEDOL : BKPVG43 /AZEK	42.13							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.40 THE AZEK COMPANY I COM USD0.001 CLASS A PRICE: 42.13 BROKER COMMISSION: 0.40 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
29 Apr 24	AZZ INC COM	579.000	-42,090.41	0.00	0.00	42,090.41	0.00	0.00	0.00
01 May 24	SEDOL : 2067672 /AZZ	72.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 8.69 AZZ INC COM USD1 PRICE: 72.68 BROKER COMMISSION: 8.69 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	BAKER HUGHES CO	1,572.000	-55,289.91	0.00	0.00	55,289.91	0.00	0.00	0.00
01 Jul 24	SEDOL : BDHLTQ5 /BKR	35.17							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.67 BAKER HUGHES CO PRICE: 35.17 BROKER COMMISSION: 2.67 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BALL CORP COM	721.000	-43,275.65	0.00	0.00	43,275.65	0.00	0.00	0.00
01 Jul 24	SEDOL : 2073022 /BALL	60.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.23 BALL CORP COM NPV PRICE: 60.02 BROKER COMMISSION: 1.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
28 Jun 24	BANK NEW YORK MELLON CORP	449.000	-26,891.37	0.00	0.00	26,891.37	0.00	0.00	0.00
01 Jul 24	COM STK	59.89							
Pending	SEDOL : B1Z77F6 /BK INSTINET INVESTMENT SERVICES LIMITE / 0.76 BK OF NY MELLON CP COM USD0.01 PRICE: 59.89 BROKER COMMISSION: 0.76 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BATH & BODY WORKS INC COM	255.000	-9,958.18	0.00	0.00	9,958.18	0.00	0.00	0.00
01 Jul 24	USD0.5 WI	39.05							
Pending	SEDOL : BNNTGJ5 /BBWI INSTINET INVESTMENT SERVICES LIMITE / 0.43 BATH & BODY WORKS COM USD0.5 PRICE: 39.05 BROKER COMMISSION: 0.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BAXTER INTL INC COM	1,095.000	-36,629.61	0.00	0.00	36,629.61	0.00	0.00	0.00
01 Jul 24	SEDOL : 2085102 /BAX	33.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.86 BAXTER INTL INC COM USD1.00 PRICE: 33.45 BROKER COMMISSION: 1.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BELLRING BRANDS INC COM	9,250.000	-528,560.73	0.00	0.00	528,560.73	0.00	0.00	0.00
01 Jul 24	USD0.01	57.14							
Pending	SEDOL : BN70ZC0 /BRBR INSTINET INVESTMENT SERVICES LIMITE / 15.73 BELLRING BRANDS IN COM USD0.01 PRICE: 57.14 BROKER COMMISSION: 15.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Principal	Transaction Amount			Realized gain/loss		
				Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	BERKLEY W R CORP COM	799.000	-62,786.78	0.00	0.00	62,786.78	0.00	0.00	0.00
01 Jul 24	SEDOL : 2093644 /WRB	78.58							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.36 BERKLEY(WR)CORP COM USD0.20 PRICE: 78.58 BROKER COMMISSION: 1.36 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BEST BUY INC COM STK	1,895.000	-159,732.77	0.00	0.00	159,732.77	0.00	0.00	0.00
01 Jul 24	SEDOL : 2094670 /BBY	84.29							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.22 BEST BUY CO INC COM USD0.10 PRICE: 84.29 BROKER COMMISSION: 3.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BIOGEN INC COMMON STOCK	349.000	-80,905.77	0.00	0.00	80,905.77	0.00	0.00	0.00
01 Jul 24	SEDOL : 2455965 /BIIB	231.82							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.59 BIOGEN INC COMMON STOCK PRICE: 231.82 BROKER COMMISSION: 0.59 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BIOMARIN PHARMACEUTICAL INC	413.000	-34,002.99	0.00	0.00	34,002.99	0.00	0.00	0.00
01 Jul 24	COM ISIN CH0008107010	82.33							
Pending	SEDOL : 2437071 /BMRN INSTINET INVESTMENT SERVICES LIMITE / 0.70 BIOMARIN PHARMA COM USD0.001 PRICE: 82.33 BROKER COMMISSION: 0.70 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BIO-TECHNE CORP COM	179.000	-12,825.65	0.00	0.00	12,825.65	0.00	0.00	0.00
01 Jul 24	SEDOL : BSHZ3Q0 /TECH	71.65							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.30								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	BIO-TECHNE CORP COM USD0.01 PRICE: 71.65 BROKER COMMISSION: 0.30 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	BJS WHSL CLUB HLDGS INC COM	108.000	-9,486.90	0.00	0.00	9,486.90	0.00	0.00	0.00	
01 Jul 24	SEDOL : BFZNZF8 /BJ	87.84								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.18 BJS WHSL CLUB HLDG COM USD0.01 PRICE: 87.84 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 May 24	BLOCK INC	100.000	-7,095.50	0.00	0.00	7,095.50	0.00	0.00	0.00	
23 May 24	SEDOL : BYNZGK1 /SQ	70.94								
Settled	PENSERRASECURITIES / 1.50 BLOCK INC PRICE: 70.94 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES									
28 Jun 24	BLOCK INC	1,055.000	-68,038.74	0.00	0.00	68,038.74	0.00	0.00	0.00	
01 Jul 24	SEDOL : BYNZGK1 /SQ	64.49								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.79 BLOCK INC PRICE: 64.49 BROKER COMMISSION: 1.79 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	BLUE OWL CAP INC COM CLA	4,074.000	-72,320.43	0.00	0.00	72,320.43	0.00	0.00	0.00	
01 Jul 24	SEDOL : BN7CQS9 /OWL	17.75								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 6.93 BLUE OWL CAPITAL I COM USD0.0001 CL A PRICE: 17.75 BROKER COMMISSION: 6.93 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	BOEING CO COM	510.000	-92,825.97	0.00	0.00	92,825.97	0.00	0.00	0.00	
01 Jul 24	SEDOL : 2108601 /BA	182.01								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.87									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	BOEING CO COM USD5.00 PRICE: 182.01 BROKER COMMISSION: 0.87 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BOOZ ALLEN HAMILTON HLDG	201.000	-30,934.24	0.00	0.00	30,934.24	0.00	0.00	0.00
01 Jul 24	CORP CL A COM STK	153.90							
Pending	SEDOL : B5367T7 /BAH INSTINET INVESTMENT SERVICES LIMITE / 0.34 BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A' PRICE: 153.9 BROKER COMMISSION: 0.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BRIGHT HORIZONS FA COM	110.000	-12,108.99	0.00	0.00	12,108.99	0.00	0.00	0.00
01 Jul 24	USD0.001	110.08							
Pending	SEDOL : B7MJWP2 /BFAM INSTINET INVESTMENT SERVICES LIMITE / 0.19 BRIGHT HORIZONS FA COM USD0.001 PRICE: 110.08 BROKER COMMISSION: 0.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	BRIXMOR PPTY GROUP INC COM	643.000	-13,741.81	0.00	0.00	13,741.81	0.00	0.00	0.00
22 Apr 24	SEDOL : BFTDJL8 /BRX	21.3644							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 4.50 BRIXMOR PROPERTY G COM USD0.01 PRICE: 21.3644012 BROKER COMMISSION: 4.50 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
28 Jun 24	BRIXMOR PPTY GROUP INC COM	606.000	-13,993.57	0.00	0.00	13,993.57	0.00	0.00	0.00
01 Jul 24	SEDOL : BFTDJL8 /BRX	23.09							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.03 BRIXMOR PROPERTY G COM USD0.01 PRICE: 23.09 BROKER COMMISSION: 1.03 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	BROADCOM INC COM	1,091.000	-1,751,635.08	0.00	0.00	1,751,635.08	0.00	0.00	0.00
01 Jul 24	SEDOL : BDZ78H9 /AVGO	1,605.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.85								
	BROADCOM INC COM USD0.001 PRICE: 1605.53								
	BROKER COMMISSION: 1.85 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BROADRIDGE FINL SOLUTIONS INC	185.000	-36,445.31	0.00	0.00	36,445.31	0.00	0.00	0.00
01 Jul 24	COM STK	197.00							
Pending	SEDOL : B1VP7R6 /BR								
	INSTINET INVESTMENT SERVICES LIMITE / 0.31								
	BROADRIDGE FIN SOL COM USD0.01 PRICE: 197.0								
	BROKER COMMISSION: 0.31 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BROOKFIELD RENEWABLE CORP	431.000	-12,232.51	0.00	0.00	12,232.51	0.00	0.00	0.00
01 Jul 24	CLASS A SUBORDINATE VOTING SHARES WI	28.38							
Pending	SEDOL : BMW8YT2 /BEPC								
	INSTINET INVESTMENT SERVICES LIMITE / 0.73								
	BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES PRICE: 28.38								
	BROKER COMMISSION: 0.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	BROWN & BROWN INC COM	100.000	-9,002.50	0.00	0.00	9,002.50	0.00	0.00	0.00
23 May 24	SEDOL : 2692687 /BRO	90.01							
Settled	PENSERRASECURITIES / 1.50								
	BROWN & BROWN INC COM USD0.10 PRICE: 90.01								
	BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	BROWN & BROWN INC COM	414.000	-37,016.44	0.00	0.00	37,016.44	0.00	0.00	0.00
01 Jul 24	SEDOL : 2692687 /BRO	89.41							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.70								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	BROWN & BROWN INC COM USD0.10 PRICE: 89.41 BROKER COMMISSION: 0.70 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BRUKER CORP	463.000	-29,544.82	0.00	0.00	29,544.82	0.00	0.00	0.00
01 Jul 24	SEDOL : 2616137 /BRKR	63.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.79 BRUKER CORPORATION COM USD0.01 PRICE: 63.81 BROKER COMMISSION: 0.79 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BUILDERS FIRSTSOURCE INC COM	107.000	-14,810.05	0.00	0.00	14,810.05	0.00	0.00	0.00
01 Jul 24	STK	138.41							
Pending	SEDOL : B0BV2M7 /BLDR INSTINET INVESTMENT SERVICES LIMITE / 0.18 BUILDERS 1ST SRCE COM USD0.01 PRICE: 138.41 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BWX TECHNOLOGIES INC COM	142.000	-13,490.24	0.00	0.00	13,490.24	0.00	0.00	0.00
01 Jul 24	SEDOL : BZ0W624 /BWXT	95.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24 BWX TECHNOLOGIES I COM USD0.01 PRICE: 95.0 BROKER COMMISSION: 0.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	BXP INC	257.000	-15,821.36	0.00	0.00	15,821.36	0.00	0.00	0.00
01 Jul 24	SEDOL : 2019479 /BXP	61.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.44 BOSTON PROPERTIES INC COM STK US PRICE: 61.56 BROKER COMMISSION: 0.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	C H ROBINSON WORLDWIDE INC	113.000	-9,957.75	0.00	0.00	9,957.75	0.00	0.00	0.00
01 Jul 24	COM NEW COM NEW	88.12							
Pending	SEDOL : 2116228 /CHRW INSTINET INVESTMENT SERVICES LIMITE / 0.19 CH ROBINSON WORLDW COM USD0.10 PRICE: 88.12 BROKER COMMISSION: 0.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
19 Apr 24	CABLE ONE INC COM	654.000	-258,738.75	0.00	0.00	258,738.75	0.00	0.00	0.00
23 Apr 24	SEDOL : BZ07DS4 /CABO	395.61							
Settled	CABRERA CAPITAL MARKETS LLC / 9.81 CABLE ONE INC COM USD0.01 PRICE: 395.61 BROKER COMMISSION: 9.81 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CACI INTL INC CL A CLA	38.000	-16,345.00	0.00	0.00	16,345.00	0.00	0.00	0.00
01 Jul 24	SEDOL : 2159267 /CACI	430.13							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.06 CACI INTL INC CLASS'A'COM USD0.10 PRICE: 430.13 BROKER COMMISSION: 0.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	CACTUS INC CL A CLA	9,105.000	-455,659.73	0.00	0.00	455,659.73	0.00	0.00	0.00
24 Jun 24	SEDOL : BF1GM16 /WHD	50.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 45.53 CACTUS INC COM USD0.01 CL A PRICE: 50.04 BROKER COMMISSION: 45.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	CAESARS ENTMT INC NEW COM	1,024.000	-40,695.50	0.00	0.00	40,695.50	0.00	0.00	0.00
01 Jul 24	SEDOL : BMWWGB0 /CZR	39.74							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.74								

◆ 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							

Purchases

Equities

Common stock

United States - USD

	CAESARS ENT INC COM USD0.00001 PRICE: 39.74 BROKER COMMISSION: 1.74 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	CAMDEN PPTY TR SH BEN INT	162.000	-15,538.55	0.00	0.00	15,538.55	0.00	0.00	0.00
22 Apr 24	SEDOL : 2166320 /CPT	95.91							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 1.13 CAMDEN PROP TST SBI USD0.01 PRICE: 95.91 BROKER COMMISSION: 1.13 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
28 Jun 24	CAMDEN PPTY TR SH BEN INT	108.000	-11,784.06	0.00	0.00	11,784.06	0.00	0.00	0.00
01 Jul 24	SEDOL : 2166320 /CPT	109.11							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.18 CAMDEN PROP TST SBI USD0.01 PRICE: 109.11 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	CARDINAL HLTH INC	100.000	-9,622.50	0.00	0.00	9,622.50	0.00	0.00	0.00
23 May 24	SEDOL : 2175672 /CAH	96.21							
Settled	PENSERRASECURITIES / 1.50 CARDINAL HEALTH COM NPV PRICE: 96.21 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	CARDINAL HLTH INC	84.000	-8,259.02	0.00	0.00	8,259.02	0.00	0.00	0.00
01 Jul 24	SEDOL : 2175672 /CAH	98.32							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.14 CARDINAL HEALTH COM NPV PRICE: 98.32 BROKER COMMISSION: 0.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	CARETRUST REIT INC COM	1,015.000	-25,278.58	0.00	0.00	25,278.58	0.00	0.00	0.00
24 Jun 24	SEDOL : BMP8TL6 /CTRE	24.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.08								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	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

	CARETRUST REIT INC COM USD0.01 PRICE: 24.9 BROKER COMMISSION: 5.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CARETRUST REIT INC COM	2,400.000	-59,766.00	0.00	0.00	59,766.00	0.00	0.00	0.00
24 Jun 24	SEDOL : BMP8TL6 /CTRE	24.90							
Settled	LOOP CAPITAL MARKETS LLC / 6.00 CARETRUST REIT INC COM USD0.01 PRICE: 24.9 BROKER COMMISSION: 6.00 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	CARLISLE COMPANIES INC COM	23.000	-9,319.87	0.00	0.00	9,319.87	0.00	0.00	0.00
01 Jul 24	SEDOL : 2176318 /CSL	405.21							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.04 CARLISLE COS INC COM USD1 PRICE: 405.21 BROKER COMMISSION: 0.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CARLYLE GROUP INC COM	903.000	-36,256.99	0.00	0.00	36,256.99	0.00	0.00	0.00
01 Jul 24	SEDOL : BKRTG56 /CG	40.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.54 CARLYLE GROUP INC COM USD0.01 PRICE: 40.15 BROKER COMMISSION: 1.54 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CARMAX INC COM	142.000	-10,414.52	0.00	0.00	10,414.52	0.00	0.00	0.00
01 Jul 24	SEDOL : 2983563 /KMX	73.34							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24 CARMAX INC COM USD0.50 PRICE: 73.34 BROKER COMMISSION: 0.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CARNIVAL CORP COM PAIRED	1,948.000	-36,469.87	0.00	0.00	36,469.87	0.00	0.00	0.00
01 Jul 24	SEDOL : 2523044 /CCL	18.72							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.31								

◆ 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								

Purchases

Equities

Common stock

United States - USD

CARNIVAL CORP PAIRED CTF (1 COM CARN & 1
PRICE: 18.72 BROKER COMMISSION: 3.31 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

22 Apr 24	CARPENTER TECHNOLOGY CORP	100.000	-7,892.50	0.00	0.00	7,892.50	0.00	0.00	0.00
24 Apr 24	COM	78.91							
Settled	SEDOL : 2177504 /CRS PERSHING LLC / 1.50 CARPENTER TECH CP COM USD5 PRICE: 78.91 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	CARRIER GLOBAL CORPORATION	50,589.000	-3,191,240.12	0.00	0.00	3,191,240.12	0.00	0.00	0.00
01 Jul 24	COM USD0.01 WI	63.08							
Pending	SEDOL : BK4N0D7 /CARR INSTINET INVESTMENT SERVICES LIMITE / 86.00 CARRIER GLOBAL COR COM USD0.01 PRICE: 63.08 BROKER COMMISSION: 86.00 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CARVANA CO CL A CL A	7,486.000	-963,610.65	0.00	0.00	963,610.65	0.00	0.00	0.00
01 Jul 24	SEDOL : BYQHPG3 /CVNA	128.72							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 12.73 CARVANA CO COM USD0.001 CL A PRICE: 128.72 BROKER COMMISSION: 12.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CASEYS GEN STORES INC COM	46.000	-17,551.84	0.00	0.00	17,551.84	0.00	0.00	0.00
01 Jul 24	SEDOL : 2179414 /CASY	381.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08 CASEYS GEN STORES COM NPV PRICE: 381.56 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
28 Jun 24	CATALENT INC COM	331.000	-18,612.69	0.00	0.00	18,612.69	0.00	0.00	0.00
01 Jul 24	SEDOL : BP96PQ4 /CTLT	56.23							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.56								
	CATALENT INC COM USD0.01 PRICE: 56.23 BROKER COMMISSION: 0.56 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	CAVA GROUP INC COM	100.000	-7,936.00	0.00	0.00	7,936.00	0.00	0.00	0.00
23 May 24	SEDOL : BRBD9F4 /CAVA	79.345							
Settled	PENSERRASECURITIES / 1.50								
	CAVA GROUP INC COM USD0.0001 PRICE: 79.345 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	CAVA GROUP INC COM	1,960.000	-181,793.33	0.00	0.00	181,793.33	0.00	0.00	0.00
01 Jul 24	SEDOL : BRBD9F4 /CAVA	92.75							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.33								
	CAVA GROUP INC COM USD0.0001 PRICE: 92.75 BROKER COMMISSION: 3.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CBOE GLOBAL MARKETS INC	195.000	-33,162.03	0.00	0.00	33,162.03	0.00	0.00	0.00
01 Jul 24	SEDOL : B5834C5 /CBOE	170.06							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.33								
	CBOE GLOBAL MARKET COM USD0.01 PRICE: 170.06 BROKER COMMISSION: 0.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CBRE GROUP INC CL A CL A	589.000	-52,486.79	0.00	0.00	52,486.79	0.00	0.00	0.00
01 Jul 24	SEDOL : B6WVMH3 /CBRE	89.11							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.00								
	CBRE GROUP INC COM USD0.01 CLASS A PRICE: 89.11 BROKER COMMISSION: 1.00 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	CCC INTELLIGENT SOLUTIONS	6,422.000	-71,359.34	0.00	0.00	71,359.34	0.00	0.00	0.00
01 Jul 24	HLDGS INC COM	11.11							
Pending	SEDOL : BP4CXL8 /CCCS INSTINET INVESTMENT SERVICES LIMITE / 10.92 CCC INTELLIGENT SO COM USD0.0001 PRICE: 11.11 BROKER COMMISSION: 10.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CDW CORP COM	164.000	-36,710.04	0.00	0.00	36,710.04	0.00	0.00	0.00
01 Jul 24	SEDOL : BBM5MD6 /CDW	223.84							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.28 CDW CORP COM USD0.01 PRICE: 223.84 BROKER COMMISSION: 0.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CELANESE CORP DEL COM STK	1,054.000	-142,175.85	0.00	0.00	142,175.85	0.00	0.00	0.00
01 Jul 24	SEDOL : B05MZT4 /CE	134.89							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.79 CELANESE CORP COM USD0.0001 PRICE: 134.89 BROKER COMMISSION: 1.79 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CELSIUS HLDGS INC COM NEW	2,544.000	-145,241.28	0.00	0.00	145,241.28	0.00	0.00	0.00
01 Jul 24	COM NEW	57.09							
Pending	SEDOL : B19HX21 /CELH INSTINET INVESTMENT SERVICES LIMITE / 4.32 CELSIUS HOLDINGS I COM PRICE: 57.09 BROKER COMMISSION: 4.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CENCORA INC	276.000	-62,183.27	0.00	0.00	62,183.27	0.00	0.00	0.00
01 Jul 24	SEDOL : 2795393 /COR	225.30							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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								

Purchases

Equities

Common stock

United States - USD

CENCORA INC PRICE: 225.3 BROKER
COMMISSION: 0.47 BROKER: INSTINET
INVESTMENT SERVICES LIMITE

28 Jun 24	CENTENE CORP DEL COM	37,878.000	-2,511,375.79	0.00	0.00	2,511,375.79	0.00	0.00	0.00
01 Jul 24	SEDOL : 2807061 /CNC	66.30							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 64.39								
	CENTENE CORP COM USD0.001 PRICE: 66.3 BROKER COMMISSION: 64.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CENTERPOINT ENERGY INC COM	1,233.000	-38,200.44	0.00	0.00	38,200.44	0.00	0.00	0.00
01 Jul 24	SEDOL : 2440637 /CNP	30.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.10								
	CENTERPOINT ENERGY COM STK USD0.01 PRICE: 30.98 BROKER COMMISSION: 2.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	CHARGEPOINT HOLDINGS INC COM	3,900.000	-6,791.46	0.00	0.00	6,791.46	0.00	0.00	0.00
23 May 24	USD0.0001 CL A	1.7264							
Settled	SEDOL : BMC9RZ2 /CHPT PENSERRASECURITIES / 58.50 CHARGEPOINT HOLDIN COM USD0.0001 CL A PRICE: 1.7264 BROKER COMMISSION: 58.50 BROKER: PENSERRASECURITIES								
28 Jun 24	CHARLES RIV LABORATORIES INTL	107.000	-22,104.24	0.00	0.00	22,104.24	0.00	0.00	0.00
01 Jul 24	INC COM	206.58							
Pending	SEDOL : 2604336 /CRL INSTINET INVESTMENT SERVICES LIMITE / 0.18								
	CHARLES RIVER LABO COM STK USD0.01 PRICE: 206.58 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	CHARTER COMMUNICATIONS INC	6,662.000	-1,991,682.85	0.00	0.00	1,991,682.85	0.00	0.00	0.00
01 Jul 24	NEW CL A CL A	298.96							
Pending	SEDOL : BZ6VT82 /CHTR INSTINET INVESTMENT SERVICES LIMITE / 11.33 CHARTER COMMUN INC COM USD0.001 CLASS A PRICE: 298.96 BROKER COMMISSION: 11.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CHEMED CORP NEW COM	36.000	-19,532.94	0.00	0.00	19,532.94	0.00	0.00	0.00
01 Jul 24	SEDOL : 2190084 /CHE	542.58							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.06 CHEMED CORP CAP USD1 PRICE: 542.58 BROKER COMMISSION: 0.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CHORD ENERGY CORPORATION	4,386.000	-735,451.94	0.00	0.00	735,451.94	0.00	0.00	0.00
01 Jul 24	COM USD0.01	167.68							
Pending	SEDOL : BLDDYB1 /CHRD INSTINET INVESTMENT SERVICES LIMITE / 7.46 CHORD ENERGY CORP COM USD0.01 PRICE: 167.68 BROKER COMMISSION: 7.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CHURCH & DWIGHT INC COM	379.000	-39,295.36	0.00	0.00	39,295.36	0.00	0.00	0.00
01 Jul 24	SEDOL : 2195841 /CHD	103.68							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.64 CHURCH & DWIGHT COM USD1.00 PRICE: 103.68 BROKER COMMISSION: 0.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CIENA CORP COM NEW	260.000	-12,527.24	0.00	0.00	12,527.24	0.00	0.00	0.00
01 Jul 24	SEDOL : B1FLZ21 /CIEN	48.18							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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								

Purchases

Equities

Common stock

United States - USD

	CIENA CORP COM STK USD0.01 PRICE: 48.18 BROKER COMMISSION: 0.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CIN FNCL CORP COM	222.000	-26,218.58	0.00	0.00	26,218.58	0.00	0.00	0.00
01 Jul 24	SEDOL : 2196888 /CINF	118.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.38 CINCINNATI FINL CP COM USD2.00 PRICE: 118.1 BROKER COMMISSION: 0.38 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	CINTAS CORP COM	11.000	-7,665.08	0.00	0.00	7,665.08	0.00	0.00	0.00
23 May 24	SEDOL : 2197137 /CTAS	696.81							
Settled	PENSERRASECURITIES / 0.17 CINTAS CORP COM NPV PRICE: 696.81 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
28 Jun 24	CINTAS CORP COM	5,213.000	-3,650,464.24	0.00	0.00	3,650,464.24	0.00	0.00	0.00
01 Jul 24	SEDOL : 2197137 /CTAS	700.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 8.86 CINTAS CORP COM NPV PRICE: 700.26 BROKER COMMISSION: 8.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CIRRUS LOGIC INC COM	99.000	-12,638.51	0.00	0.00	12,638.51	0.00	0.00	0.00
01 Jul 24	SEDOL : 2197308 /CRUS	127.66							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.17 CIRRUS LOGIC INC COM USD0.001 PRICE: 127.66 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CITIZENS FINL GROUP INC COM	240.000	-8,647.61	0.00	0.00	8,647.61	0.00	0.00	0.00
01 Jul 24	SEDOL : BQRX1X3 /CFG	36.03							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.41								

◆ 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

	CITIZENS FINL GP COM USD0.01 PRICE: 36.03 BROKER COMMISSION: 0.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CIVITAS RES INC COM	7,094.000	-489,498.06	0.00	0.00	489,498.06	0.00	0.00	0.00
01 Jul 24	SEDOL : BMG9GG2 /CIVI	69.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 12.06 CIVITAS RESOURCES COM USD0.001 PRICE: 69.0 BROKER COMMISSION: 12.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CLEAN HBRS INC COM	150.000	-33,922.76	0.00	0.00	33,922.76	0.00	0.00	0.00
01 Jul 24	SEDOL : 2202473 /CLH	226.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26 CLEAN HARBORS INC COM USD0.01 PRICE: 226.15 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CLOROX CO COMMON STOCK USD 1	236.000	-32,207.32	0.00	0.00	32,207.32	0.00	0.00	0.00
01 Jul 24	PAR	136.47							
Pending	SEDOL : 2204026 /CLX INSTINET INVESTMENT SERVICES LIMITE / 0.40 CLOROX CO COM USD1.00 PRICE: 136.47 BROKER COMMISSION: 0.40 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	CLOUDFLARE INC COM	100.000	-7,442.50	0.00	0.00	7,442.50	0.00	0.00	0.00
23 May 24	SEDOL : BJXC5M2 /NET	74.41							
Settled	PENSERRASECURITIES / 1.50 CLOUDFLARE INC COM USD0.001 CL A PRICE: 74.41 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
28 Jun 24	CLOUDFLARE INC COM	811.000	-67,176.51	0.00	0.00	67,176.51	0.00	0.00	0.00
01 Jul 24	SEDOL : BJXC5M2 /NET	82.83							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.38 CLOUDFLARE INC COM USD0.001 CL A PRICE: 82.83 BROKER COMMISSION: 1.38 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CMS ENERGY CORP COM	968.000	-57,626.69	0.00	0.00	57,626.69	0.00	0.00	0.00
01 Jul 24	SEDOL : 2219224 /CMS	59.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.65 CMS ENERGY CORP COM USD0.01 PRICE: 59.53 BROKER COMMISSION: 1.65 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COCA-COLA CONSOLIDATED INC	419.000	-454,615.71	0.00	0.00	454,615.71	0.00	0.00	0.00
01 Jul 24	COM	1,085.00							
Pending	SEDOL : 2206721 /COKE INSTINET INVESTMENT SERVICES LIMITE / 0.71 COCA-COLA CONSOLIDATED INC COM PRICE: 1085.0 BROKER COMMISSION: 0.71 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COGNEX CORP COM	188.000	-8,791.20	0.00	0.00	8,791.20	0.00	0.00	0.00
01 Jul 24	SEDOL : 2208288 /CGNX	46.76							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.32 COGNEX CORP COM USD0.002 PRICE: 46.76 BROKER COMMISSION: 0.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COGNIZANT TECH SOLUTIONS	488.000	-33,184.83	0.00	0.00	33,184.83	0.00	0.00	0.00
01 Jul 24	CORP CL A	68.00							
Pending	SEDOL : 2257019 /CTSH INSTINET INVESTMENT SERVICES LIMITE / 0.83								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
COGNIZANT TECHNOLO COM CL'A'USD0.01 PRICE: 68.0 BROKER COMMISSION: 0.83 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
22 Apr 24	COHEN & STEERS INC COM	3,700.000	-256,613.50	0.00	0.00	256,613.50	0.00	0.00	0.00
24 Apr 24	SEDOL : B02H882 /CNS	69.34							
Settled	PERSHING LLC / 55.50 COHEN & STEERS INC COM USD0.01 PRICE: 69.34 BROKER COMMISSION: 55.50 BROKER: PERSHING LLC								
28 Jun 24	COHERENT CORP COM	350.000	-25,361.60	0.00	0.00	25,361.60	0.00	0.00	0.00
01 Jul 24	SEDOL : BNG8Z81 /COHR	72.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.60 COHERENT CORP COM PRICE: 72.46 BROKER COMMISSION: 0.60 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COINBASE GLOBAL INC COM CL A	2,134.000	-474,242.45	0.00	0.00	474,242.45	0.00	0.00	0.00
01 Jul 24	SEDOL : BMC9P69 /COIN	222.23							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.63 COINBASE GLOBAL IN COM USD0.00001 CL A PRICE: 222.23 BROKER COMMISSION: 3.63 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COLUMBIA BKG SYS INC COM	425.000	-8,453.97	0.00	0.00	8,453.97	0.00	0.00	0.00
01 Jul 24	SEDOL : 2176608 /COLB	19.89							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.72 COLUMBIA BKG SYS COM NPV PRICE: 19.89 BROKER COMMISSION: 0.72 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	COM ALCOA CORPORATION COM	400.000	-15,912.68	0.00	0.00	15,912.68	0.00	0.00	0.00
01 Jul 24	USD0.01	39.78							
Pending	SEDOL : BYNF418 /AA INSTINET INVESTMENT SERVICES LIMITE / 0.68 ALCOA CORP COM USD0.01 PRICE: 39.78 BROKER COMMISSION: 0.68 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	COMERICA INC COM	18,374.000	-878,369.07	0.00	0.00	878,369.07	0.00	0.00	0.00
24 Jun 24	SEDOL : 2212870 /CMA	47.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 91.87 COMERICA INC COM USD5 PRICE: 47.8 BROKER COMMISSION: 91.87 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	COMERICA INC COM	308.000	-15,720.84	0.00	0.00	15,720.84	0.00	0.00	0.00
01 Jul 24	SEDOL : 2212870 /CMA	51.04							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.52 COMERICA INC COM USD5 PRICE: 51.04 BROKER COMMISSION: 0.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COMFORT SYS USA INC COM	2,495.000	-758,783.64	0.00	0.00	758,783.64	0.00	0.00	0.00
01 Jul 24	SEDOL : 2036047 /FIX	304.12							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.24 COMFORT SYSTEMS US COM USD0.01 PRICE: 304.12 BROKER COMMISSION: 4.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COMM BANCSHARES INC COM	174.000	-9,706.02	0.00	0.00	9,706.02	0.00	0.00	0.00
01 Jul 24	SEDOL : 2213204 /CBSH	55.78							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.30								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	COMMERCE BANCSHS COM USD5 PRICE: 55.78 BROKER COMMISSION: 0.30 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	COMMUNITY HEALTHCARE TR INC	496.000	-12,507.63	0.00	0.00	12,507.63	0.00	0.00	0.00
22 Apr 24	REIT	25.21							
Settled	SEDOL : BXC87C3 /CHCT ROBERTS AND RYAN INVESTMENTS INC / 3.47 COMMUNITY HEALTHCARE TR INC REIT PRICE: 25.21 BROKER COMMISSION: 3.47 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
28 Jun 24	CONAGRA BRANDS INC COM USD5	840.000	-23,874.23	0.00	0.00	23,874.23	0.00	0.00	0.00
01 Jul 24	SEDOL : 2215460 /CAG	28.42							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.43 CONAGRA BRANDS INC COM USD5.00 PRICE: 28.42 BROKER COMMISSION: 1.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CONCENTRIX CORP COM	336.000	-21,262.65	0.00	0.00	21,262.65	0.00	0.00	0.00
01 Jul 24	USD0.0001	63.28							
Pending	SEDOL : BNKVVY4 /CNXC INSTINET INVESTMENT SERVICES LIMITE / 0.57 CONCENTRIX CORP COM USD0.0 PRICE: 63.28 BROKER COMMISSION: 0.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CONFLUENT INC CL A CL A	3,915.000	-115,616.61	0.00	0.00	115,616.61	0.00	0.00	0.00
01 Jul 24	SEDOL : BNXH3Z4 /CFLT	29.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 6.66 CONFLUENT INC COM USD0.00001 CL A PRICE: 29.53 BROKER COMMISSION: 6.66 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

21 May 24	CONS EDISON INC COM	100.000	-9,615.50	0.00	0.00	9,615.50	0.00	0.00	0.00
23 May 24	SEDOL : 2216850 /ED	96.14							
Settled	PENSERRASECURITIES / 1.50 CONSD EDISON INC COM USD0.10 PRICE: 96.14 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	CONS EDISON INC COM	435.000	-38,898.44	0.00	0.00	38,898.44	0.00	0.00	0.00
01 Jul 24	SEDOL : 2216850 /ED	89.42							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.74 CONSD EDISON INC COM USD0.10 PRICE: 89.42 BROKER COMMISSION: 0.74 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	CONSTELLATION ENERGY	43.000	-9,492.26	0.00	0.00	9,492.26	0.00	0.00	0.00
23 May 24	CORPORATION COM NPV WI	220.735							
Settled	SEDOL : BMH4FS1 /CEG PENSERRASECURITIES / 0.65 CONSTELLATION ENE. COM NPV PRICE: 220.7351162 BROKER COMMISSION: 0.65 BROKER: PENSERRASECURITIES								
28 Jun 24	CONSTELLATION ENERGY	18,990.000	-3,803,159.58	0.00	0.00	3,803,159.58	0.00	0.00	0.00
01 Jul 24	CORPORATION COM NPV WI	200.27							
Pending	SEDOL : BMH4FS1 /CEG INSTINET INVESTMENT SERVICES LIMITE / 32.28 CONSTELLATION ENE. COM NPV PRICE: 200.27 BROKER COMMISSION: 32.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COPART INC COM	52,594.000	-2,848,580.45	0.00	0.00	2,848,580.45	0.00	0.00	0.00
01 Jul 24	SEDOL : 2208073 /CPRT	54.16							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 89.41								

◆ 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							

Purchases

Equities

Common stock

United States - USD

	COPART INC COM USD0.0001 PRICE: 54.16 BROKER COMMISSION: 89.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COREBRIDGE FINL INC COM	2,459.000	-71,610.26	0.00	0.00	71,610.26	0.00	0.00	0.00
01 Jul 24	SEDOL : BMTX0G9 /CRBG	29.12							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.18 COREBRIDGE FIN INC COM USD0.01 PRICE: 29.12 BROKER COMMISSION: 4.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CORNING INC COM	1,716.000	-66,669.52	0.00	0.00	66,669.52	0.00	0.00	0.00
01 Jul 24	SEDOL : 2224701 /GLW	38.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.92 CORNING INC COM USD0.50 PRICE: 38.85 BROKER COMMISSION: 2.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CORPAY INC COM	38.000	-10,123.64	0.00	0.00	10,123.64	0.00	0.00	0.00
01 Jul 24	SEDOL : BMX5GK7 /CPAY	266.41							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.06 CORPAY INC COM USD0.001 PRICE: 266.41 BROKER COMMISSION: 0.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CORTEVA INC COM USD0.01 WI	759.000	-40,941.75	0.00	0.00	40,941.75	0.00	0.00	0.00
01 Jul 24	SEDOL : BK73B42 /CTVA	53.94							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.29 CORTEVA INC COM USD0.01 PRICE: 53.94 BROKER COMMISSION: 1.29 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	COSTAR GROUP INC COM	100.000	-8,700.00	0.00	0.00	8,700.00	0.00	0.00	0.00
23 May 24	SEDOL : 2262864 /CSGP	86.985							
Settled	PENSERRASECURITIES / 1.50								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	COSTAR GROUP INC COM USD0.01 PRICE: 86.985 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURIITIES								
28 Jun 24	COSTAR GROUP INC COM	695.000	-51,528.48	0.00	0.00	51,528.48	0.00	0.00	0.00
01 Jul 24	SEDOL : 2262864 /CSGP	74.14							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.18 COSTAR GROUP INC COM USD0.01 PRICE: 74.14 BROKER COMMISSION: 1.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COTERRA ENERGY INC COM	969.000	-25,844.88	0.00	0.00	25,844.88	0.00	0.00	0.00
01 Jul 24	SEDOL : 2162340 /CTRA	26.67							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.65 COTERRA ENERGY INC COM PRICE: 26.67 BROKER COMMISSION: 1.65 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	COTY INC COM CL A COM CL A	1,845.000	-18,490.04	0.00	0.00	18,490.04	0.00	0.00	0.00
01 Jul 24	SEDOL : BBBSMJ2 /COTY	10.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.14 COTY INC COM USD0.01 CL 'A' PRICE: 10.02 BROKER COMMISSION: 3.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CRANE CO NEW COM	145.000	-21,022.35	0.00	0.00	21,022.35	0.00	0.00	0.00
01 Jul 24	SEDOL : BNYD4F8 /CR	144.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.25 CRANE COMPANY COM USD1.00 PRICE: 144.98 BROKER COMMISSION: 0.25 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
28 Jun 24	CRANE NXT CO COM USD1.00	153.000	-9,397.52	0.00	0.00	9,397.52	0.00	0.00	0.00
01 Jul 24	SEDOL : BQ7W2W6 /CXT	61.42							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26 CRANE NXT CO COM USD1.00 PRICE: 61.42 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CRH ORD EUR 0.32	41,429.000	-3,106,416.85	0.00	0.00	3,106,416.85	0.00	0.00	0.00
01 Jul 24	SEDOL : B01ZKD6 /CRH	74.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 70.43 CRH ORD EUR 0.32 PRICE: 74.98 BROKER COMMISSION: 70.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CROCS INC COM	102.000	-14,886.05	0.00	0.00	14,886.05	0.00	0.00	0.00
01 Jul 24	SEDOL : B0T7Z62 /CROX	145.94							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.17 CROCS INC COM STK USD0.001 PRICE: 145.94 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	CROWDSTRIKE HLDGS INC CL A CL	28.000	-9,768.50	0.00	0.00	9,768.50	0.00	0.00	0.00
23 May 24	A	348.86							
Settled	SEDOL : BJJ138 /CRWD PENSERRASECURITIES / 0.42 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 348.86 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
28 Jun 24	CROWDSTRIKE HLDGS INC CL A CL	13,156.000	-5,041,270.01	0.00	0.00	5,041,270.01	0.00	0.00	0.00
01 Jul 24	A	383.19							
Pending	SEDOL : BJJ138 /CRWD INSTINET INVESTMENT SERVICES LIMITE / 22.37								

◆ 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

	CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 383.19 BROKER COMMISSION: 22.37 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CROWN CASTLE INC COM	30,869.000	-3,015,953.78	0.00	0.00	3,015,953.78	0.00	0.00	0.00
01 Jul 24	SEDOL : BTGQCX1 /CCI	97.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 52.48 CROWN CASTLE INC COM USD0.01 PRICE: 97.7 BROKER COMMISSION: 52.48 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CROWN HLDGS INC COM	899.000	-66,878.14	0.00	0.00	66,878.14	0.00	0.00	0.00
01 Jul 24	SEDOL : 2427986 /CCK	74.39							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.53 CROWN HOLDINGS INC COM USD5 PRICE: 74.39 BROKER COMMISSION: 1.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	CUBESMART	410.000	-18,206.83	0.00	0.00	18,206.83	0.00	0.00	0.00
04 Apr 24	SEDOL : B6SW913 /CUBE	44.3999							
Settled	ACADEMY SECURITIES, INC. / 2.87 CUBESMART COM USD0.01 PRICE: 44.3999024 BROKER COMMISSION: 2.87 BROKER: ACADEMY SECURITIES, INC.								
28 Jun 24	CUBESMART	349.000	-15,764.92	0.00	0.00	15,764.92	0.00	0.00	0.00
01 Jul 24	SEDOL : B6SW913 /CUBE	45.17							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.59 CUBESMART COM USD0.01 PRICE: 45.17 BROKER COMMISSION: 0.59 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CUMMINS INC	252.000	-69,786.79	0.00	0.00	69,786.79	0.00	0.00	0.00
01 Jul 24	SEDOL : 2240202 /CMI	276.93							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.43								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
	CUMMINS INC COM USD2.50 PRICE: 276.93 BROKER COMMISSION: 0.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	CURTISS WRIGHT CORP COM	63.000	-17,071.85	0.00	0.00	17,071.85	0.00	0.00	0.00
01 Jul 24	SEDOL : 2241205 /CW	270.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.11 CURTISS-WRIGHT CP COM USD1 PRICE: 270.98 BROKER COMMISSION: 0.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	CUSHMAN & WAKEFIELD INC	3,236.000	-35,191.50	0.00	0.00	35,191.50	0.00	0.00	0.00
24 Jun 24	SEDOL : BFZ4N46 /CWK	10.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 16.18 CUSHMAN & COM STK PRICE: 10.87 BROKER COMMISSION: 16.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	D R HORTON INC COM	56.000	-7,892.18	0.00	0.00	7,892.18	0.00	0.00	0.00
01 Jul 24	SEDOL : 2250687 /DHI	140.93							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.10 DR HORTON INC COM USD0.01 PRICE: 140.93 BROKER COMMISSION: 0.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DARDEN RESTAURANTS INC COM	184.000	-27,843.19	0.00	0.00	27,843.19	0.00	0.00	0.00
01 Jul 24	SEDOL : 2289874 /DRI	151.32							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.31 DARDEN RESTAURANTS COM NPV PRICE: 151.32 BROKER COMMISSION: 0.31 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
28 Jun 24	DARLING INGREDIENTS INC	307.000	-11,282.77	0.00	0.00	11,282.77	0.00	0.00	0.00
01 Jul 24	COMSTK	36.75							
Pending	SEDOL : 2250289 /DAR INSTINET INVESTMENT SERVICES LIMITE / 0.52 DARLING INGREDIENTS INC COMSTK PRICE: 36.75 BROKER COMMISSION: 0.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DATADOG INC COM USD0.00001 CL	1,905.000	-247,062.69	0.00	0.00	247,062.69	0.00	0.00	0.00
01 Jul 24	A	129.69							
Pending	SEDOL : BKT9Y49 /DDOG INSTINET INVESTMENT SERVICES LIMITE / 3.24 DATADOG INC COM USD0.00001 CL A PRICE: 129.69 BROKER COMMISSION: 3.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DAYFORCE INC	155.000	-7,688.26	0.00	0.00	7,688.26	0.00	0.00	0.00
01 Jul 24	SEDOL : BFX1V56 /DAY	49.60							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26 DAYFORCE INC PRICE: 49.6 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DECKERS OUTDOOR CORP COM	39.000	-37,750.12	0.00	0.00	37,750.12	0.00	0.00	0.00
01 Jul 24	SEDOL : 2267278 /DECK	967.95							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.07 DECKERS OUTDOOR CO COM USD0.01 PRICE: 967.95 BROKER COMMISSION: 0.07 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

28 Jun 24	DELL TECHNOLOGIES INC COM	14,935.000	-2,059,711.24	0.00	0.00	2,059,711.24	0.00	0.00	0.00
01 Jul 24	USD0.01 CL C WI COMMON STOCK	137.91							
Pending	SEDOL : BHKD3S6 /DELL INSTINET INVESTMENT SERVICES LIMITE / 25.39 DELL TECHNOLOGIES COM USD0.01 CL C PRICE: 137.91 BROKER COMMISSION: 25.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DELTA AIR LINES INC DEL COM	1,244.000	-59,017.47	0.00	0.00	59,017.47	0.00	0.00	0.00
01 Jul 24	NEW COM NEW	47.44							
Pending	SEDOL : B1W9D46 /DAL INSTINET INVESTMENT SERVICES LIMITE / 2.11 DELTA AIRLINES INC COM USD0.0001 PRICE: 47.44 BROKER COMMISSION: 2.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DEVON ENERGY CORP NEW COM	239.000	-11,329.01	0.00	0.00	11,329.01	0.00	0.00	0.00
01 Jul 24	SEDOL : 2480677 /DVN	47.40							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.41 DEVON ENERGY CORP COM USD0.10 PRICE: 47.4 BROKER COMMISSION: 0.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DEXCOM INC COM	1,258.000	-142,634.18	0.00	0.00	142,634.18	0.00	0.00	0.00
01 Jul 24	SEDOL : B0796X4 /DXCM	113.38							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.14 DEXCOM INC COM USD0.001 PRICE: 113.38 BROKER COMMISSION: 2.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DIAMONDBACK ENERGY INC COM	253.000	-50,648.50	0.00	0.00	50,648.50	0.00	0.00	0.00
01 Jul 24	SEDOL : B7Y8YR3 /FANG	200.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.43								

◆ 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

	DIAMONDBACK ENER I COM USD0.01 PRICE: 200.19 BROKER COMMISSION: 0.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DICKS SPORTING GOODS INC	133.000	-28,575.28	0.00	0.00	28,575.28	0.00	0.00	0.00
01 Jul 24	OC-COM OC-COM	214.85							
Pending	SEDOL : 2969637 /DKS INSTINET INVESTMENT SERVICES LIMITE / 0.23 DICKS SPORTING GOO COM USD0.01 PRICE: 214.85 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	DIGITAL RLTY TR INC COM	200.000	-27,960.00	0.00	0.00	27,960.00	0.00	0.00	0.00
04 Apr 24	SEDOL : B03GQS4 /DLR NORTHERN TRUST CO LDN	139.800003							
Settled	DIGITAL REALTY TRU COM STK USD0.01 PRICE: 139.8 NET BROKER: NORTHERN TRUST CO LDN								
18 Apr 24	DIGITAL RLTY TR INC COM	98.000	-13,579.50	0.00	0.00	13,579.50	0.00	0.00	0.00
22 Apr 24	SEDOL : B03GQS4 /DLR ROBERTS AND RYAN INVESTMENTS INC / 0.69	138.5593							
Settled	DIGITAL REALTY TRU COM STK USD0.01 PRICE: 138.5592857 BROKER COMMISSION: 0.69 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
10 May 24	DIGITAL RLTY TR INC COM	1,600.000	-226,340.00	0.00	0.00	226,340.00	0.00	0.00	0.00
14 May 24	SEDOL : B03GQS4 /DLR MORGAN STANLEY AND CO., LLC / 4.00	141.46							
Settled	DIGITAL REALTY TRU COM STK USD0.01 PRICE: 141.46 BROKER COMMISSION: 4.00 BROKER: MORGAN STANLEY AND CO., LLC								
21 May 24	DIGITAL RLTY TR INC COM	768.000	-110,716.42	0.00	0.00	110,716.42	0.00	0.00	0.00
23 May 24	SEDOL : B03GQS4 /DLR PENSERRASECURITIES / 11.52	144.147							
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								
Purchases									
Equities									
Common stock									
United States - USD									
DIGITAL REALTY TRU COM STK USD0.01 PRICE: 144.1470052 BROKER COMMISSION: 11.52 BROKER: PENSERRASECURITIES									
21 Jun 24	DIGITAL RLTY TR INC COM	1,200.000	-178,020.01	0.00	0.00	178,020.01	0.00	0.00	0.00
24 Jun 24	SEDOL : B03GQS4 /DLR	148.350006							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 148.3500083 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Jun 24	DIGITAL RLTY TR INC COM	300.000	-44,616.75	0.00	0.00	44,616.75	0.00	0.00	0.00
28 Jun 24	SEDOL : B03GQS4 /DLR	148.72							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 148.72 BROKER COMMISSION: 0.75 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	DIGITAL RLTY TR INC COM	1,210.000	-183,982.56	0.00	0.00	183,982.56	0.00	0.00	0.00
01 Jul 24	SEDOL : B03GQS4 /DLR	152.05							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.06 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 152.05 BROKER COMMISSION: 2.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
06 May 24	DIGITALOCEAN HLDGS INC COM	7,245.000	-252,596.93	0.00	0.00	252,596.93	0.00	0.00	0.00
08 May 24	SEDOL : BNC23Q1 /DOCN	34.85							
Settled	LOOP CAPITAL MARKETS LLC / 108.68 DIGITALOCEAN HLDGS COM USD0.000025 PRICE: 34.85 BROKER COMMISSION: 108.68 BROKER: LOOP CAPITAL MARKETS LLC								
21 Jun 24	DIGITALOCEAN HLDGS INC COM	202.000	-6,840.73	0.00	0.00	6,840.73	0.00	0.00	0.00
24 Jun 24	SEDOL : BNC23Q1 /DOCN	33.86							
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		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

DIGITALOCEAN HLDGS COM USD0.000025 PRICE:
33.86 BROKER COMMISSION: 1.01 BROKER:
WILLIAMS CAPITAL GROUP L.P.,THE

28 Jun 24	DILLARDS INC CL A COM	218.000	-96,005.39	0.00	0.00	96,005.39	0.00	0.00	0.00
01 Jul 24	SEDOL : 2269768 /DDS	440.39							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.37								
	DILLARDS INC CLASS A'COM NPV PRICE: 440.39 BROKER COMMISSION: 0.37 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	DIODES INC COM	100.000	-6,792.50	0.00	0.00	6,792.50	0.00	0.00	0.00
24 Apr 24	SEDOL : 2270500 /DIOD	67.91							
Settled	PERSHING LLC / 1.50 DIODES INC COM USD0.66 2/3 PRICE: 67.91 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	DISCOVER FINL SVCS COM STK	450.000	-58,865.27	0.00	0.00	58,865.27	0.00	0.00	0.00
01 Jul 24	SEDOL : B1YLC43 /DFS	130.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.77								
	DISCOVER FINL SVCS COM STK USD0.01 PRICE: 130.81 BROKER COMMISSION: 0.77 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DOCUSIGN INC COM	357.000	-19,100.11	0.00	0.00	19,100.11	0.00	0.00	0.00
01 Jul 24	SEDOL : BFYT7B7 /DOCU	53.50							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.61								
	DOCUSIGN INC COM USD0.0001 PRICE: 53.5 BROKER COMMISSION: 0.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DOLLAR GEN CORP NEW COM	15,598.000	-2,062,550.06	0.00	0.00	2,062,550.06	0.00	0.00	0.00
01 Jul 24	SEDOL : B5B1S13 /DG	132.23							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 26.52								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

DOLLAR GENERAL CP COM USD0.875 PRICE:
132.23 BROKER COMMISSION: 26.52 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

28 Jun 24	DOLLAR TREE INC COM STK	313.000	-33,419.54	0.00	0.00	33,419.54	0.00	0.00	0.00
01 Jul 24	SEDOL : 2272476 /DLTR	106.77							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.53								
	DOLLAR TREE INC COM USD0.01 PRICE: 106.77 BROKER COMMISSION: 0.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DOMINOS PIZZA INC COM	46.000	-23,751.26	0.00	0.00	23,751.26	0.00	0.00	0.00
01 Jul 24	SEDOL : B01SD70 /DPZ	516.33							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08								
	DOMINOS PIZZA INC COM USD0.01 PRICE: 516.33 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DONALDSON INC COM	107.000	-7,657.10	0.00	0.00	7,657.10	0.00	0.00	0.00
01 Jul 24	SEDOL : 2276467 /DCI	71.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.18								
	DONALDSON CO INC COM USD5 PRICE: 71.56 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DOORDASH INC CL A COM	20,913.000	-2,274,951.69	0.00	0.00	2,274,951.69	0.00	0.00	0.00
01 Jul 24	USD0.00001 CLASS A	108.78							
Pending	SEDOL : BN13P03 /DASH INSTINET INVESTMENT SERVICES LIMITE / 35.55								
	DOORDASH INC COM USD0.00001 CLASS A PRICE: 108.78 BROKER COMMISSION: 35.55 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	DOUBLEVERIFY HLDGS INC COM	541.000	-10,534.19	0.00	0.00	10,534.19	0.00	0.00	0.00
01 Jul 24	SEDOL : BMDX9Z7 /DV	19.47							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.92 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 19.47 BROKER COMMISSION: 0.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DOVER CORP COM USD1.00	61.000	-11,007.55	0.00	0.00	11,007.55	0.00	0.00	0.00
01 Jul 24	SEDOL : 2278407 /DOV	180.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.10 DOVER CORP COM USD1.00 PRICE: 180.45 BROKER COMMISSION: 0.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DOW INC COM USD0.01 WI	49,973.000	-2,651,152.60	0.00	0.00	2,651,152.60	0.00	0.00	0.00
01 Jul 24	SEDOL : BHXCF84 /DOW	53.05							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 84.95 DOW INC COM USD0.01 PRICE: 53.05 BROKER COMMISSION: 84.95 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DOXIMITY INC COM USD0.001 CL A	675.000	-18,880.90	0.00	0.00	18,880.90	0.00	0.00	0.00
01 Jul 24	SEDOL : BMD22Y4 /DOCS	27.97							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.15 DOXIMITY INC COM USD0.001 CL A PRICE: 27.97 BROKER COMMISSION: 1.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DRAFTKINGS INC NEW CL A	2,557.000	-97,605.04	0.00	0.00	97,605.04	0.00	0.00	0.00
01 Jul 24	SEDOL : BLDDH12 /DKNG	38.17							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.35								

◆ 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

	DRAFTKINGS INC COM USD0.0001 CL A PRICE: 38.17 BROKER COMMISSION: 4.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DT MIDSTREAM INC COM USD0.01	133.000	-9,447.22	0.00	0.00	9,447.22	0.00	0.00	0.00
01 Jul 24	WI	71.03							
Pending	SEDOL : BN7L880 /DTM INSTINET INVESTMENT SERVICES LIMITE / 0.23 DT MIDSTREAM INC COM USD0.01 PRICE: 71.03 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DTE ENERGY CO COM	388.000	-43,072.54	0.00	0.00	43,072.54	0.00	0.00	0.00
01 Jul 24	SEDOL : 2280220 /DTE	111.01							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.66 DTE ENERGY CO COM NPV PRICE: 111.01 BROKER COMMISSION: 0.66 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DUN & BRADSTREET HLDGS INC	2,632.000	-24,376.79	0.00	0.00	24,376.79	0.00	0.00	0.00
01 Jul 24	COM	9.26							
Pending	SEDOL : BLF9ZT2 /DNB INSTINET INVESTMENT SERVICES LIMITE / 4.47 DUN & BRADSTREET H COM USD0.0001 PRICE: 9.26 BROKER COMMISSION: 4.47 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DUOLINGO INC CL A COM CL A	2,604.000	-543,381.11	0.00	0.00	543,381.11	0.00	0.00	0.00
01 Jul 24	COM	208.67							
Pending	SEDOL : BMCM6P4 /DUOL INSTINET INVESTMENT SERVICES LIMITE / 4.43 DUOLINGO INC COM USD0.0001 CLASS A PRICE: 208.67 BROKER COMMISSION: 4.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	DUTCH BROS INC CL A CL A	6,499.000	-269,069.65	0.00	0.00	269,069.65	0.00	0.00	0.00
01 Jul 24	SEDOL : BMWP7H2 /BROS	41.40							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 11.05 DUTCH BROS INC COM USD0.00001 CLASS A PRICE: 41.4 BROKER COMMISSION: 11.05 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	DYNATRACE INC COM	616.000	-27,560.89	0.00	0.00	27,560.89	0.00	0.00	0.00
01 Jul 24	SEDOL : BJV2RD9 /DT	44.74							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.05 DYNATRACE INC COM USD0.001 PRICE: 44.74 BROKER COMMISSION: 1.05 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	E L F BEAUTY INC COM	3,756.000	-791,470.71	0.00	0.00	791,470.71	0.00	0.00	0.00
01 Jul 24	SEDOL : BDDQ975 /ELF	210.72							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 6.39 E L F BEAUTY INC COM USD0.01 PRICE: 210.72 BROKER COMMISSION: 6.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EAGLE MATLS INC COM	55.000	-11,960.39	0.00	0.00	11,960.39	0.00	0.00	0.00
01 Jul 24	SEDOL : 2191399 /EXP	217.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.09 EAGLE MATERIALS COM USD0.01 PRICE: 217.46 BROKER COMMISSION: 0.09 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	EASTERLY GOVERNMENT PROPERTI	652.000	-7,938.10	0.00	0.00	7,938.10	0.00	0.00	0.00
24 Jun 24	COMMON STOCK	12.17							
Settled	SEDOL : BVSS693 /DEA WILLIAMS CAPITAL GROUP L.P.,THE / 3.26								

◆ 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								
Purchases									
Equities									
Common stock									
United States - USD									
	EASTERLY GOVERNMENT PROPRTI COMMON STOCK PRICE: 12.17 BROKER COMMISSION: 3.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	EASTGROUP PPTYS INC REIT	100.000	-16,712.25	0.00	0.00	16,712.25	0.00	0.00	0.00
24 Jun 24	SEDOL : 2455761 /EGP	167.12							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 EASTGROUP PPTY INC COM USD0.0001 PRICE: 167.12 BROKER COMMISSION: 0.25 BROKER: LOOP CAPITAL MARKETS LLC								
21 Jun 24	EASTGROUP PPTYS INC REIT	200.000	-33,424.00	0.00	0.00	33,424.00	0.00	0.00	0.00
24 Jun 24	SEDOL : 2455761 /EGP	167.119995							
Settled	STATE STREET BANK AND TRUST CO. EASTGROUP PPTY INC COM USD0.0001 PRICE: 167.12 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Jun 24	EASTGROUP PPTYS INC REIT	219.000	-37,252.27	0.00	0.00	37,252.27	0.00	0.00	0.00
01 Jul 24	SEDOL : 2455761 /EGP	170.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.37 EASTGROUP PPTY INC COM USD0.0001 PRICE: 170.1 BROKER COMMISSION: 0.37 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EDISON INTL COM	755.000	-54,217.83	0.00	0.00	54,217.83	0.00	0.00	0.00
01 Jul 24	SEDOL : 2829515 /EIX	71.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.28 EDISON INTL COM NPV PRICE: 71.81 BROKER COMMISSION: 1.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ELANCO ANIMAL HEALTH INC COM	999.000	-14,417.27	0.00	0.00	14,417.27	0.00	0.00	0.00
01 Jul 24	SEDOL : BF5L3T2 /ELAN	14.43							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.70								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	ELANCO ANIMAL HEAL COM NPV PRICE: 14.43 BROKER COMMISSION: 1.70 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ELASTIC N V COM USD0.01	198.000	-22,554.52	0.00	0.00	22,554.52	0.00	0.00	0.00
01 Jul 24	SEDOL : BFXCLC6 /ESTC	113.91							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.34 ELASTIC N V COM USD0.01 PRICE: 113.91 BROKER COMMISSION: 0.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ELECTR ARTS COM	214.000	-29,816.98	0.00	0.00	29,816.98	0.00	0.00	0.00
01 Jul 24	SEDOL : 2310194 /EA	139.33							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.36 ELECTRONIC ARTS COM STK CL A PRICE: 139.33 BROKER COMMISSION: 0.36 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ELEMENT SOLUTION INC COM	507.000	-13,750.70	0.00	0.00	13,750.70	0.00	0.00	0.00
01 Jul 24	SEDOL : BJ1C2K1 /ESI	27.12							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.86 ELEMENT SOLUTIONS COM USD0.01 PRICE: 27.12 BROKER COMMISSION: 0.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EMCOR GROUP INC COM	84.000	-30,666.86	0.00	0.00	30,666.86	0.00	0.00	0.00
01 Jul 24	SEDOL : 2474164 /EME	365.08							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.14 EMCOR GROUP INC COM STK USD0.01 PRICE: 365.08 BROKER COMMISSION: 0.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Jun 24	ENCOMPASS HEALTH CORP COM	145.000	-12,439.80	0.00	0.00	12,439.80	0.00	0.00	0.00
01 Jul 24	USD0.01	85.79							
Pending	SEDOL : BYX2YJ7 /EHC INSTINET INVESTMENT SERVICES LIMITE / 0.25 ENCOMPASS HLTH CRP COM USD0.01 PRICE: 85.79 BROKER COMMISSION: 0.25 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ENOVIS CORPORATION COM	234.000	-10,577.20	0.00	0.00	10,577.20	0.00	0.00	0.00
01 Jul 24	USD0.001	45.20							
Pending	SEDOL : BJLTMX5 /ENOV INSTINET INVESTMENT SERVICES LIMITE / 0.40 ENOVIS CORPORATION COM USD0.001 PRICE: 45.2 BROKER COMMISSION: 0.40 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ENPHASE ENERGY INC COM	124.000	-12,364.25	0.00	0.00	12,364.25	0.00	0.00	0.00
01 Jul 24	SEDOL : B65SQW4 /ENPH	99.71							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.21 ENPHASE ENERGY INC COM USD0.00001 PRICE: 99.71 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ENTEGRIS INC COM	335.000	-45,359.57	0.00	0.00	45,359.57	0.00	0.00	0.00
01 Jul 24	SEDOL : 2599700 /ENTG	135.40							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.57 ENTEGRIS INC COM USD0.01 PRICE: 135.4 BROKER COMMISSION: 0.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ENTERGY CORP NEW COM	454.000	-48,578.77	0.00	0.00	48,578.77	0.00	0.00	0.00
01 Jul 24	SEDOL : 2317087 /ETR	107.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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

	ENTERGY CORP COM USD0.01 PRICE: 107.0 BROKER COMMISSION: 0.77 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ENVISTA HLDGS CORP COM	877.000	-14,586.00	0.00	0.00	14,586.00	0.00	0.00	0.00
01 Jul 24	SEDOL : BK63SF3 /NVST	16.63							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.49 ENVISTA HLDGS CORP COM USD0.01 PRICE: 16.63 BROKER COMMISSION: 1.49 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EPAM SYS INC COM STK	88.000	-16,553.83	0.00	0.00	16,553.83	0.00	0.00	0.00
01 Jul 24	SEDOL : B44Z3T8 /EPAM	188.11							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.15 EPAM SYS INC COM STK PRICE: 188.11 BROKER COMMISSION: 0.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EQT CORP COM	6,106.000	-225,810.26	0.00	0.00	225,810.26	0.00	0.00	0.00
01 Jul 24	SEDOL : 2319414 /EQT	36.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 10.38 EQT CORPORATION COM NPV PRICE: 36.98 BROKER COMMISSION: 10.38 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	EQTY LIFESTYLE PPTYS INC REIT	500.000	-32,170.00	0.00	0.00	32,170.00	0.00	0.00	0.00
24 Jun 24	SEDOL : 2563125 /ELS	64.339996							
Settled	STATE STREET BANK AND TRUST CO. EQUITY LIFESTYLE P REIT USD0.01 PRICE: 64.34 NET BROKER: STATE STREET BANK AND TRUST CO.								
21 Jun 24	EQTY LIFESTYLE PPTYS INC REIT	300.000	-19,302.75	0.00	0.00	19,302.75	0.00	0.00	0.00
24 Jun 24	SEDOL : 2563125 /ELS	64.34							
Settled	LOOP CAPITAL MARKETS LLC / 0.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
	EQUITY LIFESTYLE P REIT USD0.01 PRICE: 64.34 BROKER COMMISSION: 0.75 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	EQTY LIFESTYLE PPTYS INC REIT	763.000	-49,695.49	0.00	0.00	49,695.49	0.00	0.00	0.00
01 Jul 24	SEDOL : 2563125 /ELS	65.13							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.30 EQUITY LIFESTYLE P REIT USD0.01 PRICE: 65.13 BROKER COMMISSION: 1.30 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
27 Jun 24	EQTY RESDNTL EFF 5/15/02	600.000	-40,987.50	0.00	0.00	40,987.50	0.00	0.00	0.00
28 Jun 24	SEDOL : 2319157 /EQR	68.31							
Settled	LOOP CAPITAL MARKETS LLC / 1.50 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 68.31 BROKER COMMISSION: 1.50 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	EQTY RESDNTL EFF 5/15/02	931.000	-64,557.12	0.00	0.00	64,557.12	0.00	0.00	0.00
01 Jul 24	SEDOL : 2319157 /EQR	69.34							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.58 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 69.34 BROKER COMMISSION: 1.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EQUIFAX INC COM	270.000	-65,464.66	0.00	0.00	65,464.66	0.00	0.00	0.00
01 Jul 24	SEDOL : 2319146 /EFX	242.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.46 EQUIFAX INC COM USD1.25 PRICE: 242.46 BROKER COMMISSION: 0.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	EQUINIX INC COM PAR \$0.001	38.000	-30,162.12	0.00	0.00	30,162.12	0.00	0.00	0.00
04 Apr 24	SEDOL : BVLZX12 /EQIX	793.7329							
Settled	ACADEMY SECURITIES, INC. / 0.27								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
	EQUINIX INC COM USD0.001 PRICE: 793.7328947 BROKER COMMISSION: 0.27 BROKER: ACADEMY SECURITIES, INC.								
18 Apr 24	EQUINIX INC COM PAR \$0.001	22.000	-16,356.22	0.00	0.00	16,356.22	0.00	0.00	0.00
22 Apr 24	SEDOL : BVLZX12 /EQIX	743.4577							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 0.15 EQUINIX INC COM USD0.001 PRICE: 743.4577272 BROKER COMMISSION: 0.15 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
06 Jun 24	EQUINIX INC COM PAR \$0.001	42.000	-31,584.24	0.00	0.00	31,584.24	0.00	0.00	0.00
07 Jun 24	SEDOL : BVLZX12 /EQIX	751.9988							
Settled	INSTINET INVESTMENT SERVICES LIMITE / 0.29 EQUINIX INC COM USD0.001 PRICE: 751.9988095 BROKER COMMISSION: 0.29 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
27 Jun 24	EQUINIX INC COM PAR \$0.001	100.000	-75,196.25	0.00	0.00	75,196.25	0.00	0.00	0.00
28 Jun 24	SEDOL : BVLZX12 /EQIX	751.96							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 EQUINIX INC COM USD0.001 PRICE: 751.96 BROKER COMMISSION: 0.25 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	EQUINIX INC COM PAR \$0.001	16.000	-12,105.63	0.00	0.00	12,105.63	0.00	0.00	0.00
01 Jul 24	SEDOL : BVLZX12 /EQIX	756.60							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.03 EQUINIX INC COM USD0.001 PRICE: 756.6 BROKER COMMISSION: 0.03 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
28 Jun 24	ESAB CORPORATION COM USD0.001	102.000	-9,632.03	0.00	0.00	9,632.03	0.00	0.00	0.00
01 Jul 24	WI	94.43							
Pending	SEDOL : BJLTMN5 /ESAB INSTINET INVESTMENT SERVICES LIMITE / 0.17 ESAB CORPORATION COM USD0.001 PRICE: 94.43 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	ESSENTIAL PROPERTIES REALTY TR	1,970.000	-52,904.35	0.00	0.00	52,904.35	0.00	0.00	0.00
24 Jun 24	INC USD0.01	26.85							
Settled	SEDOL : BFFK0X2 /EPRT WILLIAMS CAPITAL GROUP L.P.,THE / 9.85 ESSENTIAL PROPERTI USD0.01 PRICE: 26.85 BROKER COMMISSION: 9.85 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ESSENTIAL PROPERTIES REALTY TR	2,900.000	-77,872.25	0.00	0.00	77,872.25	0.00	0.00	0.00
24 Jun 24	INC USD0.01	26.85							
Settled	SEDOL : BFFK0X2 /EPRT LOOP CAPITAL MARKETS LLC / 7.25 ESSENTIAL PROPERTI USD0.01 PRICE: 26.85 BROKER COMMISSION: 7.25 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	ESSENTIAL UTILS INC COM	537.000	-20,047.12	0.00	0.00	20,047.12	0.00	0.00	0.00
01 Jul 24	SEDOL : BLCF3J9 /WTRG	37.33							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.91 ESSENTIAL UTILS IN COM USD0.50 PRICE: 37.33 BROKER COMMISSION: 0.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ESSEX PPTY TR REIT	104.000	-28,308.98	0.00	0.00	28,308.98	0.00	0.00	0.00
01 Jul 24	SEDOL : 2316619 /ESS	272.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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

	ESSEX PROP TRUST COM USD0.0001 PRICE: 272.2 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EVERCORE INC	108.000	-22,510.62	0.00	0.00	22,510.62	0.00	0.00	0.00
01 Jul 24	SEDOL : B1BHXZ2 /EVR	208.43							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.18 EVERCORE INC COM USD0.01 CLASS 'A' PRICE: 208.43 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EVEREST GROUP LTD	84.000	-32,005.82	0.00	0.00	32,005.82	0.00	0.00	0.00
01 Jul 24	SEDOL : 2556868 /EG	381.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.14 EVEREST GROUP LTD PRICE: 381.02 BROKER COMMISSION: 0.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EVERGY INC COM NPV	392.000	-20,764.91	0.00	0.00	20,764.91	0.00	0.00	0.00
01 Jul 24	SEDOL : BFMXGR0 /EVRG	52.97							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.67 EVERGY INC COM NPV PRICE: 52.97 BROKER COMMISSION: 0.67 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EVERSOURCE ENERGY COM	777.000	-44,064.99	0.00	0.00	44,064.99	0.00	0.00	0.00
01 Jul 24	SEDOL : BVVN4Q8 /ES	56.71							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.32 EVERSOURCE ENERGY COM USD5 PRICE: 56.71 BROKER COMMISSION: 1.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
28 Jun 24	EXACT SCIENCES CORP COM	589.000	-24,886.25	0.00	0.00	24,886.25	0.00	0.00	0.00
01 Jul 24	SEDOL : 2719951 /EXAS	42.25							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.00 EXACT SCIENCES COR COM USD0.01 PRICE: 42.25 BROKER COMMISSION: 1.00 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EXELON CORP COM	71,046.000	-2,459,022.84	0.00	0.00	2,459,022.84	0.00	0.00	0.00
01 Jul 24	SEDOL : 2670519 /EXC	34.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 120.78 EXELON CORP COM NPV PRICE: 34.61 BROKER COMMISSION: 120.78 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	EXPAND ENERGY CORP	698.000	-57,369.81	0.00	0.00	57,369.81	0.00	0.00	0.00
01 Jul 24	SEDOL : BMZ5LZ5 /EXE	82.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.19 CHESAPEAKE ENERGY COM USD0.01 PRICE: 82.19 BROKER COMMISSION: 1.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	EXTRA SPACE STORAGE INC COM	174.000	-25,184.81	0.00	0.00	25,184.81	0.00	0.00	0.00
04 Apr 24	SEDOL : B02HWR9 /EXR	144.7333							
Settled	ACADEMY SECURITIES, INC. / 1.22 EXTRA SPACE STORAG COM USD0.01 PRICE: 144.7332758 BROKER COMMISSION: 1.22 BROKER: ACADEMY SECURITIES, INC.								
27 Jun 24	EXTRA SPACE STORAGE INC COM	200.000	-31,148.50	0.00	0.00	31,148.50	0.00	0.00	0.00
28 Jun 24	SEDOL : B02HWR9 /EXR	155.74							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 EXTRA SPACE STORAG COM USD0.01 PRICE: 155.74 BROKER COMMISSION: 0.50 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

28 Jun 24	EXTRA SPACE STORAGE INC COM	343.000	-53,306.21	0.00	0.00	53,306.21	0.00	0.00	0.00
01 Jul 24	SEDOL : B02HWR9 /EXR	155.41							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.58								
	EXTRA SPACE STORAG COM USD0.01 PRICE: 155.41 BROKER COMMISSION: 0.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	F5 INC COM STK NPV	48.000	-8,267.12	0.00	0.00	8,267.12	0.00	0.00	0.00
01 Jul 24	SEDOL : 2427599 /FFIV	172.23							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08								
	F5 INC COM STK NPV PRICE: 172.23 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FACTSET RESH SYS INC COM STK	38.000	-15,514.32	0.00	0.00	15,514.32	0.00	0.00	0.00
01 Jul 24	SEDOL : 2329770 /FDS	408.27							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.06								
	FACTSET RESEARCH COM USD0.01 PRICE: 408.27 BROKER COMMISSION: 0.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FAIR ISAAC CORPORATION COM	26.000	-38,705.20	0.00	0.00	38,705.20	0.00	0.00	0.00
01 Jul 24	SEDOL : 2330299 /FICO	1,488.66							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.04								
	FAIR ISAAC CORP COM USD0.01 PRICE: 1488.66 BROKER COMMISSION: 0.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FASTENAL CO COM	974.000	-61,207.82	0.00	0.00	61,207.82	0.00	0.00	0.00
01 Jul 24	SEDOL : 2332262 /FAST	62.84							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.66								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

FASTENAL COM USD0.01 PRICE: 62.84 BROKER
COMMISSION: 1.66 BROKER: INSTINET
INVESTMENT SERVICES LIMITE

28 Jun 24	FEDERAL RLTY INVT TR COM	263.000	-26,555.56	0.00	0.00	26,555.56	0.00	0.00	0.00
01 Jul 24	USD0.01	100.97							
Pending	SEDOL : BN7P9B2 /FRT INSTINET INVESTMENT SERVICES LIMITE / 0.45 FED REALTY INV TR COM USD0.01 PRICE: 100.97 BROKER COMMISSION: 0.45 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	FEDERAL SIGNAL CORP COM	100.000	-8,201.50	0.00	0.00	8,201.50	0.00	0.00	0.00
24 Apr 24	SEDOL : 2333986 /FSS	82.00							
Settled	PERSHING LLC / 1.50 FED SIGNAL CORP COM USD1 PRICE: 82.0 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	FIDELITY NATL FINL INC NEW	397.000	-19,620.41	0.00	0.00	19,620.41	0.00	0.00	0.00
01 Jul 24	FORMERLY FIDELITY COMMON	49.42							
Pending	STOCK SEDOL : BNRDD4 /FNF INSTINET INVESTMENT SERVICES LIMITE / 0.67 FIDELITY NATL FINL INC NEW FORMERLY FIDELITY C PRICE: 49.42 BROKER COMMISSION: 0.67 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	FIDELITY NATL INFORMATION SVCS	100.000	-7,824.50	0.00	0.00	7,824.50	0.00	0.00	0.00
23 May 24	INC COM STK	78.23							
Settled	SEDOL : 2769796 /FIS PENSERRASECURITIES / 1.50 FIDELITY NATL INF COM USD0.01 PRICE: 78.23 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Jun 24	FIRST CTZNS BANCSHARES INC N	98.000	-164,993.95	0.00	0.00	164,993.95	0.00	0.00	0.00
01 Jul 24	C CLA CLA	1,683.61							
Pending	SEDOL : 2355582 /FCNCA INSTINET INVESTMENT SERVICES LIMITE / 0.17 1ST CITIZENS BCSHS CLASS'A'COM USD1 PRICE: 1683.61 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FIRST SOLAR INC COM	189.000	-42,612.26	0.00	0.00	42,612.26	0.00	0.00	0.00
01 Jul 24	SEDOL : B1HMF22 /FSLR	225.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.32 FIRST SOLAR INC COM STK USD0.001 PRICE: 225.46 BROKER COMMISSION: 0.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FIRSTENERGY CORP COM	3,154.000	-120,708.94	0.00	0.00	120,708.94	0.00	0.00	0.00
01 Jul 24	SEDOL : 2100920 /FE	38.27							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.36 FIRSTENERGY CORP COM USD0.10 PRICE: 38.27 BROKER COMMISSION: 5.36 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FIVE9 INC COM	194.000	-8,555.73	0.00	0.00	8,555.73	0.00	0.00	0.00
01 Jul 24	SEDOL : BKY7X18 /FIVN	44.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.33 FIVE9 INC COM USD0.001 PRICE: 44.1 BROKER COMMISSION: 0.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FLOOR & DECOR HLDGS INC CLA	236.000	-23,461.16	0.00	0.00	23,461.16	0.00	0.00	0.00
01 Jul 24	CLA	99.41							
Pending	SEDOL : BYQHP96 /FND INSTINET INVESTMENT SERVICES LIMITE / 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>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

	FLOOR & DECOR HOLD COM USD0.001 CLA PRICE: 99.41 BROKER COMMISSION: 0.40 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FLOWERS FOODS INC COM	360.000	-7,992.61	0.00	0.00	7,992.61	0.00	0.00	0.00
01 Jul 24	SEDOL : 2744243 /FLO	22.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.61 FLOWERS FOODS INC COM USD0.01 PRICE: 22.2 BROKER COMMISSION: 0.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FLOWSERVE CORP COM	274.000	-13,179.87	0.00	0.00	13,179.87	0.00	0.00	0.00
01 Jul 24	SEDOL : 2288406 /FLS	48.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.47 FLOWSERVE CORP COM USD1.25 PRICE: 48.1 BROKER COMMISSION: 0.47 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FMC CORP COM (NEW)	209.000	-12,028.31	0.00	0.00	12,028.31	0.00	0.00	0.00
01 Jul 24	SEDOL : 2328603 /FMC	57.55							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.36 FMC CORP COM USD0.10 PRICE: 57.55 BROKER COMMISSION: 0.36 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	FORTIVE CORP COM MON STOCK	100.000	-7,685.00	0.00	0.00	7,685.00	0.00	0.00	0.00
23 May 24	SEDOL : BYT3MK1 /FTV	76.835							
Settled	PENSERRASECURITIES / 1.50 FORTIVE CORP COM USD0.01 PRICE: 76.835 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	FORTIVE CORP COM MON STOCK	358.000	-26,528.41	0.00	0.00	26,528.41	0.00	0.00	0.00
01 Jul 24	SEDOL : BYT3MK1 /FTV	74.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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

	FORTIVE CORP COM USD0.01 PRICE: 74.1 BROKER COMMISSION: 0.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	FOX FACTORY HLDG CORP COM	6,064.000	-303,685.12	0.00	0.00	303,685.12	0.00	0.00	0.00
04 Apr 24	SEDOL : BCRY5K3 /FOXF	50.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 60.64 FOX FACTORY HLDG COM USD0.001 PRICE: 50.07 BROKER COMMISSION: 60.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	FRESHPET INC COM	303.000	-39,205.69	0.00	0.00	39,205.69	0.00	0.00	0.00
01 Jul 24	SEDOL : BS7K7M9 /FRPT	129.39							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.52 FRESHPET INC COM USD0.001 PRICE: 129.39 BROKER COMMISSION: 0.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FRONTIER COMMUNICATIONS	518.000	-13,562.12	0.00	0.00	13,562.12	0.00	0.00	0.00
01 Jul 24	PARENT INC COM NPV	26.18							
Pending	SEDOL : BPOV999 /FYBR INSTINET INVESTMENT SERVICES LIMITE / 0.88 FRONTIER COMMUN.PA COM NPV PRICE: 26.18 BROKER COMMISSION: 0.88 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	FTI CONSULTING INC COM	189.000	-40,735.49	0.00	0.00	40,735.49	0.00	0.00	0.00
01 Jul 24	SEDOL : 2351449 /FCN	215.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.32 FTI CONSULTING INC COM USD0.01 PRICE: 215.53 BROKER COMMISSION: 0.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

22 Apr 24	FULLER H B CO COM	100.000	-7,653.50	0.00	0.00	7,653.50	0.00	0.00	0.00
24 Apr 24	SEDOL : 2354664 /FUL	76.52							
Settled	PERSHING LLC / 1.50 FULLER(HB)CO COM USD1 PRICE: 76.52 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
07 May 24	FULTON FINL CORP PA COM	2,460.000	-42,004.50	0.00	0.00	42,004.50	0.00	0.00	0.00
09 May 24	SEDOL : 2356585 /FULT	17.06							
Settled	LOOP CAPITAL MARKETS LLC / 36.90 FULTON FINL CORP COM USD2.50 PRICE: 17.06 BROKER COMMISSION: 36.90 BROKER: LOOP CAPITAL MARKETS LLC								
21 May 24	GALLAGHER ARTHUR J & CO COM	29.000	-7,464.32	0.00	0.00	7,464.32	0.00	0.00	0.00
23 May 24	SEDOL : 2359506 /AJG	257.375							
Settled	PENSERRASECURITIES / 0.44 GALLAGHER AJ & CO COM USD1.00 PRICE: 257.3751724 BROKER COMMISSION: 0.44 BROKER: PENSERRASECURITIES								
28 Jun 24	GALLAGHER ARTHUR J & CO COM	429.000	-111,244.72	0.00	0.00	111,244.72	0.00	0.00	0.00
01 Jul 24	SEDOL : 2359506 /AJG	259.31							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.73 GALLAGHER AJ & CO COM USD1.00 PRICE: 259.31 BROKER COMMISSION: 0.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GAMESTOP CORP NEW CL A	584.000	-14,419.95	0.00	0.00	14,419.95	0.00	0.00	0.00
01 Jul 24	SEDOL : B0LLFT5 /GME	24.69							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.99 GAMESTOP CORP COM USD0.001 CLASS A PRICE: 24.69 BROKER COMMISSION: 0.99 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

02 Apr 24	GAMING & LEISURE PPTYS INC	427.000	-19,387.72	0.00	0.00	19,387.72	0.00	0.00	0.00
04 Apr 24	COM	45.3975							
Settled	SEDOL : BFPK4S5 /GLPI ACADEMY SECURITIES, INC. / 2.99 GAMING & LEISURE P COM USD0.01 PRICE: 45.3974941 BROKER COMMISSION: 2.99 BROKER: ACADEMY SECURITIES, INC.								
28 Jun 24	GAMING & LEISURE PPTYS INC	721.000	-32,597.64	0.00	0.00	32,597.64	0.00	0.00	0.00
01 Jul 24	COM	45.21							
Pending	SEDOL : BFPK4S5 /GLPI INSTINET INVESTMENT SERVICES LIMITE / 1.23 GAMING & LEISURE P COM USD0.01 PRICE: 45.21 BROKER COMMISSION: 1.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GAP INC COM	847.000	-20,236.27	0.00	0.00	20,236.27	0.00	0.00	0.00
01 Jul 24	COM	23.89							
Pending	SEDOL : 2360326 /GAP INSTINET INVESTMENT SERVICES LIMITE / 1.44 GAP INC COM USD0.05 PRICE: 23.89 BROKER COMMISSION: 1.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GARMIN LTD COMMON STOCK	338.000	-55,067.53	0.00	0.00	55,067.53	0.00	0.00	0.00
01 Jul 24	COM	162.92							
Pending	SEDOL : B3Z5T14 /GRMN INSTINET INVESTMENT SERVICES LIMITE / 0.57 GARMIN LTD COMMON STOCK PRICE: 162.92 BROKER COMMISSION: 0.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GARTNER INC COM	110.000	-49,396.79	0.00	0.00	49,396.79	0.00	0.00	0.00
01 Jul 24	COM	449.06							
Pending	SEDOL : 2372763 /IT INSTINET INVESTMENT SERVICES LIMITE / 0.19								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	GARTNER INC COM PRICE: 449.06 BROKER COMMISSION: 0.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	GATES INDL CORP PL COM USD0.01	1,300.000	-23,101.52	0.00	0.00	23,101.52	0.00	0.00	0.00
23 May 24	SEDOL : BD9G2S1 /GTES	17.7554							
Settled	PENSERRASECURITIES / 19.50 GATES INDL CORP PL COM USD0.01 PRICE: 17.7554 BROKER COMMISSION: 19.50 BROKER: PENSERRASECURITIES								
28 Jun 24	GATES INDL CORP PL COM USD0.01	1,893.000	-29,931.55	0.00	0.00	29,931.55	0.00	0.00	0.00
01 Jul 24	SEDOL : BD9G2S1 /GTES	15.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.22 GATES INDL CORP PL COM USD0.01 PRICE: 15.81 BROKER COMMISSION: 3.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GE HEALTHCARE TECHNOLOGIES	30,273.000	-2,358,923.62	0.00	0.00	2,358,923.62	0.00	0.00	0.00
01 Jul 24	INC COM	77.92							
Pending	SEDOL : BL6JPG8 /GEHC INSTINET INVESTMENT SERVICES LIMITE / 51.46 GE HEALTHCARE TECH COM USD0.01 PRICE: 77.92 BROKER COMMISSION: 51.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GEN DIGITAL INC COM USD0.01	1,609.000	-40,195.56	0.00	0.00	40,195.56	0.00	0.00	0.00
01 Jul 24	SEDOL : BJN4XN5 /GEN	24.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.74 GEN DIGITAL INC COM USD0.01 PRICE: 24.98 BROKER COMMISSION: 2.74 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	GENERAL DYNAMICS CORP COM	1,517.000	-440,144.96	0.00	0.00	440,144.96	0.00	0.00	0.00
01 Jul 24	SEDOL : 2365161 /GD	290.14							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.58 GENERAL DYNAMICS CORP COM USD1 PRICE: 290.14 BROKER COMMISSION: 2.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GENERAL MILLS INC COM	40,102.000	-2,536,920.69	0.00	0.00	2,536,920.69	0.00	0.00	0.00
01 Jul 24	SEDOL : 2367026 /GIS	63.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 68.17 GENERAL MILLS INC COM STK USD0.10 PRICE: 63.26 BROKER COMMISSION: 68.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GENUINE PARTS CO COM	145.000	-20,056.65	0.00	0.00	20,056.65	0.00	0.00	0.00
01 Jul 24	SEDOL : 2367480 /GPC	138.32							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.25 GENUINE PARTS CO COM USD1.00 PRICE: 138.32 BROKER COMMISSION: 0.25 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	GEO GROUP INC(THE) COM	1,007.000	-12,652.96	0.00	0.00	12,652.96	0.00	0.00	0.00
24 Jun 24	USD0.01 NEW	12.56							
Settled	SEDOL : BNLYWQ1 /GEO WILLIAMS CAPITAL GROUP L.P.,THE / 5.04 GEO GROUP INC COM USD0.01 NEW PRICE: 12.56 BROKER COMMISSION: 5.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	GITLAB INC CL A COM	2,083.000	-103,570.30	0.00	0.00	103,570.30	0.00	0.00	0.00
01 Jul 24	SEDOL : BMTVT22 /GTLB	49.72							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.54								

◆ 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								

Purchases

Equities

Common stock

United States - USD

GITLAB INC COM USD0.0000025 CLASS A PRICE: 49.72 BROKER COMMISSION: 3.54 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
22 Apr 24	GLAUKOS CORP COM	100.000	-9,896.50	0.00	0.00	9,896.50	0.00	0.00	0.00
24 Apr 24	SEDOL : BYMWL19 /GKOS	98.95							
Settled	PERSHING LLC / 1.50 GLAUKOS CORPORATIO COM USD0.001 PRICE: 98.95 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	GLOBAL PMTS INC COM	185.000	-17,889.81	0.00	0.00	17,889.81	0.00	0.00	0.00
01 Jul 24	SEDOL : 2712013 /GPN	96.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.31 GLOBAL PAYMENTS COM NPV PRICE: 96.7 BROKER COMMISSION: 0.31 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GLOBALFOUNDRIES INC	1,555.000	-78,623.44	0.00	0.00	78,623.44	0.00	0.00	0.00
01 Jul 24	SEDOL : BMW7F63 /GFS	50.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.64 GLOBALFOUNDRIES IN COM USD0.02 PRICE: 50.56 BROKER COMMISSION: 2.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GLOBANT SA USD1.20	126.000	-22,460.97	0.00	0.00	22,460.97	0.00	0.00	0.00
01 Jul 24	SEDOL : BP40HF4 /GLOB	178.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.21 GLOBANT SA USD1.20 PRICE: 178.26 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GLOBE LIFE INC COM	583.000	-47,970.23	0.00	0.00	47,970.23	0.00	0.00	0.00
01 Jul 24	SEDOL : BK6YKG1 /GL	82.28							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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

GLOBE LIFE INC COM USD1.00 PRICE: 82.28
 BROKER COMMISSION: 0.99 BROKER: INSTINET
 INVESTMENT SERVICES LIMITE

22 Apr 24	GMS INC COM	100.000	-9,080.50	0.00	0.00	9,080.50	0.00	0.00	0.00
24 Apr 24	SEDOL : BYY9FS3 /GMS	90.79							
Settled	PERSHING LLC / 1.50 GMS INC COM USD0.01 PRICE: 90.79 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	GODADDY INC CL A CL A	272.000	-38,001.58	0.00	0.00	38,001.58	0.00	0.00	0.00
01 Jul 24	SEDOL : BWFRFC6 /GDDY	139.71							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.46 GODADDY INC COM USD0.001 CLASS A PRICE: 139.71 BROKER COMMISSION: 0.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	GRACO INC COM	100.000	-8,307.50	0.00	0.00	8,307.50	0.00	0.00	0.00
23 May 24	SEDOL : 2380443 /GGG	83.06							
Settled	PENSERRASECURITIES / 1.50 GRACO INC COM USD1 PRICE: 83.06 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	GRACO INC COM	207.000	-16,411.31	0.00	0.00	16,411.31	0.00	0.00	0.00
01 Jul 24	SEDOL : 2380443 /GGG	79.28							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.35 GRACO INC COM USD1 PRICE: 79.28 BROKER COMMISSION: 0.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	GRAINGER W W INC COM	26.000	-23,458.28	0.00	0.00	23,458.28	0.00	0.00	0.00
01 Jul 24	SEDOL : 2380863 /GWW	902.24							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.04								

◆ 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

	GRAINGER(WW)INC COM USD0.50 PRICE: 902.24 BROKER COMMISSION: 0.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	GRAPHIC PACKAGING HLDG CO		557.000	-14,599.92	0.00	0.00	14,599.92	0.00	0.00	0.00
01 Jul 24	COM STK		26.21							
Pending	SEDOL : B2Q8249 /GPK INSTINET INVESTMENT SERVICES LIMITE / 0.95 GRAPHIC PACK HLDG COM STK USD0.01 PRICE: 26.21 BROKER COMMISSION: 0.95 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 Jun 24	GROCERY OUTLET HLDG CORP		13,838.000	-293,711.55	0.00	0.00	293,711.55	0.00	0.00	0.00
24 Jun 24	COM		21.22							
Settled	SEDOL : BK1KWF7 /GO WILLIAMS CAPITAL GROUP L.P.,THE / 69.19 GROCERY OUTLET HLD COM USD0.001 PRICE: 21.22 BROKER COMMISSION: 69.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
28 Jun 24	GUIDEWIRE SOFTWARE INC COM		155.000	-21,373.21	0.00	0.00	21,373.21	0.00	0.00	0.00
01 Jul 24	USD0.0001		137.89							
Pending	SEDOL : B7JYSG3 /GWRE INSTINET INVESTMENT SERVICES LIMITE / 0.26 GUIDEWIRE SOFTWARE INC COM USD0.0 PRICE: 137.89 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	GXO LOGISTICS INC COM		259.000	-13,079.94	0.00	0.00	13,079.94	0.00	0.00	0.00
01 Jul 24	SEDOL : BNNTGF1 /GXO		50.50							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.44 GXO LOGISTICS INC COM USD0.01 PRICE: 50.5 BROKER COMMISSION: 0.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	HALLIBURTON CO COM	260.000	-8,783.24	0.00	0.00	8,783.24	0.00	0.00	0.00
01 Jul 24	SEDOL : 2405302 /HAL	33.78							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.44 HALLIBURTON COM USD2.50 PRICE: 33.78 BROKER COMMISSION: 0.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HANOVER INS GROUP INC COM	72.000	-9,031.80	0.00	0.00	9,031.80	0.00	0.00	0.00
01 Jul 24	SEDOL : 2020415 /THG	125.44							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.12 HANOVER INS GROUP COM USD0.01 PRICE: 125.44 BROKER COMMISSION: 0.12 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HARTFORD FINL SVCS GROUP INC	600.000	-60,325.02	0.00	0.00	60,325.02	0.00	0.00	0.00
01 Jul 24	COM	100.54							
Pending	SEDOL : 2476193 /HIG INSTINET INVESTMENT SERVICES LIMITE / 1.02 HARTFORD FINL SVCS COM USD0.01 PRICE: 100.54 BROKER COMMISSION: 1.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HASBRO INC COM	833.000	-48,731.92	0.00	0.00	48,731.92	0.00	0.00	0.00
01 Jul 24	SEDOL : 2414580 /HAS	58.50							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.42 HASBRO INC COM USD0.50 PRICE: 58.5 BROKER COMMISSION: 1.42 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HAYWARD HLDGS INC COM	894.000	-10,997.72	0.00	0.00	10,997.72	0.00	0.00	0.00
01 Jul 24	SEDOL : BMFQC33 /HAYW	12.30							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.52								

◆ 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

	HAYWARD HLDGS INC COM USD0.001 PRICE: 12.3 BROKER COMMISSION: 1.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	HEALTHCARE REALTY TRUST INC		715.000	-11,784.42	0.00	0.00	11,784.42	0.00	0.00	0.00
01 Jul 24	COM USD0.01 CL A		16.48							
Pending	SEDOL : BPQWHP8 /HR INSTINET INVESTMENT SERVICES LIMITE / 1.22 HRTI LLC COM USD0.01 CL A PRICE: 16.48 BROKER COMMISSION: 1.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	HEALTHPEAK OP LLC		1,380.000	-27,050.35	0.00	0.00	27,050.35	0.00	0.00	0.00
01 Jul 24	SEDOL : BJBLR3 /DOC		19.60							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.35 HEALTHPEAK OP LLC PRICE: 19.6 BROKER COMMISSION: 2.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	HEICO CORP NEW CL A CL A		142.000	-25,208.08	0.00	0.00	25,208.08	0.00	0.00	0.00
01 Jul 24	SEDOL : 2237561 /HEI/A		177.52							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24 HEICO CORP COM USD0.01 PRICE: 177.52 BROKER COMMISSION: 0.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	HERSHEY COMPANY COM STK		10,475.000	-1,925,637.06	0.00	0.00	1,925,637.06	0.00	0.00	0.00
01 Jul 24	USD1		183.83							
Pending	SEDOL : 2422806 /HSY INSTINET INVESTMENT SERVICES LIMITE / 17.81 HERSHEY COMPANY COM USD1 PRICE: 183.83 BROKER COMMISSION: 17.81 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
21 Jun 24	HERTZ GLOBAL HLDGS INC NEW	18,223.000	-74,258.73	0.00	0.00	74,258.73	0.00	0.00	0.00
24 Jun 24	COM NEW	4.07							
Settled	SEDOL : BNM5672 /HTZ WILLIAMS CAPITAL GROUP L.P.,THE / 91.12 HERTZ GLOBAL HLDGS COM NEW PRICE: 4.07 BROKER COMMISSION: 91.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	HESS CORP COM STK	557.000	-82,169.59	0.00	0.00	82,169.59	0.00	0.00	0.00
01 Jul 24	SEDOL : 2023748 /HES	147.52							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.95 HESS CORPORATION COM USD1.00 PRICE: 147.52 BROKER COMMISSION: 0.95 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HEWLETT PACKARD ENTERPRISE	2,144.000	-45,392.12	0.00	0.00	45,392.12	0.00	0.00	0.00
01 Jul 24	CO COM	21.17							
Pending	SEDOL : BYVYWS0 /HPE INSTINET INVESTMENT SERVICES LIMITE / 3.64 HEWLETT PACKARD EN COM USD0.01 PRICE: 21.17 BROKER COMMISSION: 3.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HF SINCLAIR CORPORATION COM	395.000	-21,069.97	0.00	0.00	21,069.97	0.00	0.00	0.00
01 Jul 24	USD0.01	53.34							
Pending	SEDOL : BMZQ9C1 /DINO INSTINET INVESTMENT SERVICES LIMITE / 0.67 HF SINCLAIR CORP COM USD0.01 PRICE: 53.34 BROKER COMMISSION: 0.67 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

28 Jun 24	HILTON WORLDWIDE HLDGS INC	163.000	-35,566.88	0.00	0.00	35,566.88	0.00	0.00	0.00
01 Jul 24	COM NEW COM NEW	218.20							
Pending	SEDOL : BYVMW06 /HLT INSTINET INVESTMENT SERVICES LIMITE / 0.28 HILTON WORLDWIDE H COM USD0.01 PRICE: 218.2 BROKER COMMISSION: 0.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HOLOGIC INC COM	347.000	-25,765.34	0.00	0.00	25,765.34	0.00	0.00	0.00
01 Jul 24	SEDOL : 2433530 /HOLX	74.25							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.59 HOLOGIC INC COM USD0.01 PRICE: 74.25 BROKER COMMISSION: 0.59 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HORMEL FOODS CORP COM	512.000	-15,611.75	0.00	0.00	15,611.75	0.00	0.00	0.00
01 Jul 24	SEDOL : 2437264 /HRL	30.49							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.87 HORMEL FOODS CORP COM USD0.1172 PRICE: 30.49 BROKER COMMISSION: 0.87 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HOST HOTELS & RESORTS INC REIT	1,038.000	-18,665.00	0.00	0.00	18,665.00	0.00	0.00	0.00
01 Jul 24	SEDOL : 2567503 /HST	17.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.76 HOST HOTELS & RESORTS INC PRICE: 17.98 BROKER COMMISSION: 1.76 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HOULIHAN LOKEY INC CL A CL A	143.000	-19,285.22	0.00	0.00	19,285.22	0.00	0.00	0.00
01 Jul 24	SEDOL : BYQ3PM7 /HLI	134.86							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	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

HOULIHAN LOKEY INC COM USD0.001 A PRICE:
134.86 BROKER COMMISSION: 0.24 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

28 Jun 24	HOWMET AEROSPACE INC COM	2,428.000	-188,489.77	0.00	0.00	188,489.77	0.00	0.00	0.00
01 Jul 24	USD1.00 WI	77.63							
Pending	SEDOL : BKLJ8V2 /HWM INSTINET INVESTMENT SERVICES LIMITE / 4.13 HOWMET AEROSPACE I COM USD1.00 PRICE: 77.63 BROKER COMMISSION: 4.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HP INC COM	9,553.000	-334,562.30	0.00	0.00	334,562.30	0.00	0.00	0.00
01 Jul 24	SEDOL : BYX4D52 /HPQ	35.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 16.24 HP INC COM USD0.01 PRICE: 35.02 BROKER COMMISSION: 16.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HUBBELL INC COM	87.000	-31,796.91	0.00	0.00	31,796.91	0.00	0.00	0.00
01 Jul 24	SEDOL : BDFG6S3 /HUBB	365.48							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.15 HUBBELL INC COM USD0.001 PRICE: 365.48 BROKER COMMISSION: 0.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HUBSPOT INC COM	255.000	-150,396.88	0.00	0.00	150,396.88	0.00	0.00	0.00
01 Jul 24	SEDOL : BR4T3B3 /HUBS	589.79							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.43 HUBSPOT INC COM USD0.001 PRICE: 589.79 BROKER COMMISSION: 0.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	HUMANA INC COM	8,560.000	-3,198,458.55	0.00	0.00	3,198,458.55	0.00	0.00	0.00
01 Jul 24	SEDOL : 2445063 /HUM	373.65							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 14.55 HUMANA INC COM USD0.166 PRICE: 373.65 BROKER COMMISSION: 14.55 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HUNT J B TRANS SVCS INC COM	187.000	-29,920.32	0.00	0.00	29,920.32	0.00	0.00	0.00
01 Jul 24	SEDOL : 2445416 /JBHT	160.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.32 HUNT(JB)TRANSPORT COM USD0.01 PRICE: 160.0 BROKER COMMISSION: 0.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HUNTINGTON BANCSHARES INC	2,830.000	-37,304.21	0.00	0.00	37,304.21	0.00	0.00	0.00
01 Jul 24	COM	13.18							
Pending	SEDOL : 2445966 /HBAN INSTINET INVESTMENT SERVICES LIMITE / 4.81 HUNTINGTON BANCSHS COM USD0.01 PRICE: 13.18 BROKER COMMISSION: 4.81 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HUNTINGTON INGALLS INDS INC	86.000	-21,184.53	0.00	0.00	21,184.53	0.00	0.00	0.00
01 Jul 24	COM	246.33							
Pending	SEDOL : B40SSC9 /HII INSTINET INVESTMENT SERVICES LIMITE / 0.15 HUNTINGTON INGALLS COM USD0.01 PRICE: 246.33 BROKER COMMISSION: 0.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	HYATT HOTELS CORP COM CL A	104.000	-15,799.86	0.00	0.00	15,799.86	0.00	0.00	0.00
01 Jul 24	COM CL A	151.92							
Pending	SEDOL : B5B82X4 /H INSTINET INVESTMENT SERVICES LIMITE / 0.18 HYATT HOTELS CORP COM USD0.01 CLASS 'A' PRICE: 151.92 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
03 May 24	IAC INC COM NEW	7,974.000	-439,247.79	0.00	0.00	439,247.79	0.00	0.00	0.00
07 May 24	SEDOL : BNDYF48 /IAC	55.07							
Settled	CABRERA CAPITAL MARKETS LLC / 119.61 IAC INC PRICE: 55.07 BROKER COMMISSION: 119.61 BROKER: CABRERA CAPITAL MARKETS LLC								
07 May 24	IAC INC COM NEW	2,020.000	-113,857.30	0.00	0.00	113,857.30	0.00	0.00	0.00
09 May 24	SEDOL : BNDYF48 /IAC	56.35							
Settled	LOOP CAPITAL MARKETS LLC / 30.30 IAC INC PRICE: 56.35 BROKER COMMISSION: 30.30 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	IAC INC COM NEW	164.000	-7,683.68	0.00	0.00	7,683.68	0.00	0.00	0.00
01 Jul 24	SEDOL : BNDYF48 /IAC	46.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.28 IAC INC PRICE: 46.85 BROKER COMMISSION: 0.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	ICHOR HOLDINGS LTD COM	428.000	-15,675.50	0.00	0.00	15,675.50	0.00	0.00	0.00
24 Jun 24	USD0.0001	36.62							
Settled	SEDOL : BD2B5Y0 /ICHR WILLIAMS CAPITAL GROUP L.P.,THE / 2.14 ICHOR HOLDINGS LTD COM USD0.0001 PRICE: 36.62 BROKER COMMISSION: 2.14 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

28 Jun 24	IDACORP INC COM	104.000	-9,687.78	0.00	0.00	9,687.78	0.00	0.00	0.00
01 Jul 24	SEDOL : 2296937 /IDA	93.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.18 IDACORP INC COM NPV PRICE: 93.15 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	IDEX CORP COM	135.000	-27,162.23	0.00	0.00	27,162.23	0.00	0.00	0.00
01 Jul 24	SEDOL : 2456612 /IEX	201.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23 IDEX CORP COM USD0.01 PRICE: 201.2 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	IDEXX LABS INC COM	141.000	-68,695.44	0.00	0.00	68,695.44	0.00	0.00	0.00
01 Jul 24	SEDOL : 2459202 /IDXX	487.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24 IDEXX LABORATORIES COM USD0.10 PRICE: 487.2 BROKER COMMISSION: 0.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ILLUMINA INC COM	342.000	-35,698.54	0.00	0.00	35,698.54	0.00	0.00	0.00
01 Jul 24	SEDOL : 2613990 /ILMN	104.38							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.58 ILLUMINA INC COM USD0.01 PRICE: 104.38 BROKER COMMISSION: 0.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	INCYTE CORP COM	393.000	-23,824.33	0.00	0.00	23,824.33	0.00	0.00	0.00
01 Jul 24	SEDOL : 2471950 /INCY	60.62							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.67								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	INCYTE CORP COM USD0.001 PRICE: 60.62 BROKER COMMISSION: 0.67 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	INFORMATICA INC CL A CL A	1,593.000	-49,194.55	0.00	0.00	49,194.55	0.00	0.00	0.00
01 Jul 24	SEDOL : BMG95P4 /INFA	30.88							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.71 INFORMATICA INC COM USD0.01 CLASS A PRICE: 30.88 BROKER COMMISSION: 2.71 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	INGERSOLL RAND INC COM	100.000	-9,486.50	0.00	0.00	9,486.50	0.00	0.00	0.00
23 May 24	SEDOL : BL5GZ82 /IR	94.85							
Settled	PENSERRASECURITIES / 1.50 INGERSOLL RAND INC COM USD1.00 PRICE: 94.85 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	INGERSOLL RAND INC COM	500.000	-45,420.85	0.00	0.00	45,420.85	0.00	0.00	0.00
01 Jul 24	SEDOL : BL5GZ82 /IR	90.84							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.85 INGERSOLL RAND INC COM USD1.00 PRICE: 90.84 BROKER COMMISSION: 0.85 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	INGREDION INC COM	132.000	-15,140.62	0.00	0.00	15,140.62	0.00	0.00	0.00
01 Jul 24	SEDOL : B7K24P7 /INGR	114.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.22 INGREDION INC COM USD0.01 PRICE: 114.7 BROKER COMMISSION: 0.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	INSPIRE MED SYS INC COM	91.000	-12,178.68	0.00	0.00	12,178.68	0.00	0.00	0.00
01 Jul 24	SEDOL : BDT5KT5 /INSP	133.83							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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							

Purchases

Equities

Common stock

United States - USD

INSPIRE MEDICAL SY COM USD0.001 PRICE:
133.83 BROKER COMMISSION: 0.15 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

28 Jun 24	INSULET CORP COM STK	151.000	-30,472.06	0.00	0.00	30,472.06	0.00	0.00	0.00
01 Jul 24	SEDOL : B1XGNW4 /PODD	201.80							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26								
21 Jun 24	INSULET CORP COM STK USD0.001 PRICE: 201.8								
24 Jun 24	BROKER COMMISSION: 0.26 BROKER: INSTINET								
Settled	INVESTMENT SERVICES LIMITE								
21 Jun 24	INTEGRA LIFESCIENCES HLDG	9,500.000	-280,392.50	0.00	0.00	280,392.50	0.00	0.00	0.00
24 Jun 24	CORP COM DESP	29.51							
Settled	SEDOL : 2248693 /IART WILLIAMS CAPITAL GROUP L.P.,THE / 47.50								
28 Jun 24	INTEGRA LIFESCI HL COM STK USD0.01 PRICE:								
01 Jul 24	29.51 BROKER COMMISSION: 47.50 BROKER:								
Pending	WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	INTERACTIVE BROKERS GROUP	188.000	-23,049.12	0.00	0.00	23,049.12	0.00	0.00	0.00
01 Jul 24	INC CL COM	122.60							
Pending	SEDOL : B1WT4X2 /IBKR INSTINET INVESTMENT SERVICES LIMITE / 0.32								
28 Jun 24	INTERACTIVE BRO GR COM USD0.01 CL A PRICE:								
01 Jul 24	122.6 BROKER COMMISSION: 0.32 BROKER:								
Pending	INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	INTL FLAVORS & FRAGRANCES INC	393.000	-37,418.20	0.00	0.00	37,418.20	0.00	0.00	0.00
01 Jul 24	COM	95.21							
Pending	SEDOL : 2464165 /IFF INSTINET INVESTMENT SERVICES LIMITE / 0.67								
28 Jun 24	INTL FLAVORS&FRAG COM USD0.125 PRICE: 95.21								
01 Jul 24	BROKER COMMISSION: 0.67 BROKER: INSTINET								
Pending	INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
28 Jun 24	INTL PAPER CO COM	596.000	-25,718.41	0.00	0.00	25,718.41	0.00	0.00	0.00
01 Jul 24	SEDOL : 2465254 /IP	43.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.01 INTL PAPER CO COM USD1.00 PRICE: 43.15 BROKER COMMISSION: 1.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	INTRA-CELLULAR THERAPIES INC	7,306.000	-500,400.36	0.00	0.00	500,400.36	0.00	0.00	0.00
01 Jul 24	COM	68.49							
Pending	SEDOL : BHC80P4 /ITCI INSTINET INVESTMENT SERVICES LIMITE / 12.42 INTRA-CELLUAR THER USD0.0001 PRICE: 68.49 BROKER COMMISSION: 12.42 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	INVESCO LTD COM STK USD0.20	785.000	-11,744.93	0.00	0.00	11,744.93	0.00	0.00	0.00
01 Jul 24	SEDOL : B28XP76 /IVZ	14.96							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.33 INVESCO LTD COM STK USD0.20 PRICE: 14.96 BROKER COMMISSION: 1.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	INVITATION HOMES INC COM	514.000	-17,904.63	0.00	0.00	17,904.63	0.00	0.00	0.00
04 Apr 24	SEDOL : BD81GW9 /INVH	34.8269							
Settled	ACADEMY SECURITIES, INC. / 3.60 INVITATION HOMES I COM USD0.01 PRICE: 34.8269066 BROKER COMMISSION: 3.60 BROKER: ACADEMY SECURITIES, INC.								
27 Jun 24	INVITATION HOMES INC COM	800.000	-28,274.00	0.00	0.00	28,274.00	0.00	0.00	0.00
28 Jun 24	SEDOL : BD81GW9 /INVH	35.34							
Settled	LOOP CAPITAL MARKETS LLC / 2.00 INVITATION HOMES I COM USD0.01 PRICE: 35.34 BROKER COMMISSION: 2.00 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								

Purchases

Equities

Common stock

United States - USD

28 Jun 24	INVITATION HOMES INC COM	1,115.000	-40,019.25	0.00	0.00	40,019.25	0.00	0.00	0.00
01 Jul 24	SEDOL : BD81GW9 /INVH	35.89							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.90 INVITATION HOMES I COM USD0.01 PRICE: 35.89 BROKER COMMISSION: 1.90 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	IONIS PHARMACEUTICALS INC COM	428.000	-20,399.21	0.00	0.00	20,399.21	0.00	0.00	0.00
01 Jul 24	SEDOL : BDJ0LS6 /IONS	47.66							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.73 IONIS PHARMACEUTIC COM USD0.001 PRICE: 47.66 BROKER COMMISSION: 0.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	IQVIA HLDGS INC COM USD0.01	176.000	-37,213.74	0.00	0.00	37,213.74	0.00	0.00	0.00
01 Jul 24	SEDOL : BDR73G1 /IQV	211.44							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.30 IQVIA HOLDINGS INC COM USD0.01 PRICE: 211.44 BROKER COMMISSION: 0.30 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	IRON MTN INC NEW COM	100.000	-8,270.50	0.00	0.00	8,270.50	0.00	0.00	0.00
23 May 24	SEDOL : BVFTF03 /IRM	82.69							
Settled	PENSERRASECURITIES / 1.50 IRON MTN INC NEW COM NPV PRICE: 82.69 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
27 Jun 24	IRON MTN INC NEW COM	100.000	-8,921.25	0.00	0.00	8,921.25	0.00	0.00	0.00
28 Jun 24	SEDOL : BVFTF03 /IRM	89.21							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 IRON MTN INC NEW COM NPV PRICE: 89.21 BROKER COMMISSION: 0.25 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									
27 Jun 24	IRON MTN INC NEW COM	300.000	-26,763.00	0.00	0.00	26,763.00	0.00	0.00	0.00
28 Jun 24	SEDOL : BVFTF03 /IRM	89.209999							
Settled	STATE STREET BANK AND TRUST CO. IRON MTN INC NEW COM NPV PRICE: 89.21 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Jun 24	IRON MTN INC NEW COM	489.000	-43,825.01	0.00	0.00	43,825.01	0.00	0.00	0.00
01 Jul 24	SEDOL : BVFTF03 /IRM	89.62							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.83 IRON MTN INC NEW COM NPV PRICE: 89.62 BROKER COMMISSION: 0.83 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	ITRON INC COM STK NPV	100.000	-9,147.50	0.00	0.00	9,147.50	0.00	0.00	0.00
24 Apr 24	SEDOL : 2471949 /ITRI	91.46							
Settled	PERSHING LLC / 1.50 ITRON INC COM NPV PRICE: 91.46 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	ITT INC COM	119.000	-15,372.62	0.00	0.00	15,372.62	0.00	0.00	0.00
01 Jul 24	SEDOL : BZBY209 /ITT	129.18							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.20 ITT INC COM USD1.00 PRICE: 129.18 BROKER COMMISSION: 0.20 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	JACK HENRY & ASSOC INC COM	106.000	-17,598.30	0.00	0.00	17,598.30	0.00	0.00	0.00
01 Jul 24	SEDOL : 2469193 /JKHY	166.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.18 JACK HENRY & ASSOC INC COM USD0.01 PRICE: 166.02 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

22 Apr 24	JACKSON FINANCIAL INC CL A COM	100.000	-6,706.50	0.00	0.00	6,706.50	0.00	0.00	0.00
24 Apr 24	SEDOL : BMFX6P4 /JXN	67.05							
Settled	PERSHING LLC / 1.50 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 67.05 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	JACOBS SOLUTIONS INC COM	125.000	-17,463.96	0.00	0.00	17,463.96	0.00	0.00	0.00
01 Jul 24	SEDOL : BNGC0D3 /J	139.71							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.21 JACOBS SOLUTIONS INC COM PRICE: 139.71 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	JAZZ PHARMACEUTICALS PLC COM	88.000	-9,392.39	0.00	0.00	9,392.39	0.00	0.00	0.00
01 Jul 24	USD0.0001	106.73							
Pending	SEDOL : B4Q5ZN4 /JAZZ INSTINET INVESTMENT SERVICES LIMITE / 0.15 JAZZ PHARMA PLC COM USD0.0001 PRICE: 106.73 BROKER COMMISSION: 0.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	JEFFERIES FINL GROUP INC COM	246.000	-12,241.38	0.00	0.00	12,241.38	0.00	0.00	0.00
01 Jul 24	SEDOL : BG0Q4Z2 /JEF	49.76							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.42 JEFFERIES FINL GRP COM USD1.00 PRICE: 49.76 BROKER COMMISSION: 0.42 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	JONES LANG LASALLE INC COM STK	68.000	-13,959.16	0.00	0.00	13,959.16	0.00	0.00	0.00
01 Jul 24	SEDOL : 2040640 /JLL	205.28							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.12								

◆ 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

JONES LANG LASALLE COM USD0.01 PRICE: 205.28
 BROKER COMMISSION: 0.12 BROKER: INSTINET
 INVESTMENT SERVICES LIMITE

28 Jun 24	JUNIPER NETWORKS INC COM	815.000	-29,716.29	0.00	0.00	29,716.29	0.00	0.00	0.00
01 Jul 24	SEDOL : 2431846 /JNPR	36.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.39								
	JUNIPER NETWORKS COM USD0.00001 PRICE: 36.46 BROKER COMMISSION: 1.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KBR INC COM	143.000	-9,172.26	0.00	0.00	9,172.26	0.00	0.00	0.00
01 Jul 24	SEDOL : B1HHB18 /KBR	64.14							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24								
	KBR INC COM USD0.001 PRICE: 64.14 BROKER COMMISSION: 0.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KELLANOVA COM USD0.25	556.000	-32,071.03	0.00	0.00	32,071.03	0.00	0.00	0.00
01 Jul 24	SEDOL : 2486813 /K	57.68							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.95								
	KELLANOVA COM USD0.25 PRICE: 57.68 BROKER COMMISSION: 0.95 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KEMPER CORP DEL COM	137.000	-8,128.44	0.00	0.00	8,128.44	0.00	0.00	0.00
01 Jul 24	SEDOL : B52KRV2 /KMPR	59.33							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23								
	KEMPER CORP DEL COM PRICE: 59.33 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	KENVUE INC COM	135,974.000	-2,472,238.48	0.00	0.00	2,472,238.48	0.00	0.00	0.00
01 Jul 24	SEDOL : BQ84ZQ6 /KVUE	18.18							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 231.16 KENVUE INC COM USD0.01 PRICE: 18.18 BROKER COMMISSION: 231.16 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KEURIG DR PEPPER INC COM	5,786.000	-193,262.24	0.00	0.00	193,262.24	0.00	0.00	0.00
01 Jul 24	SEDOL : BD3W133 /KDP	33.40							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 9.84 KEURIG DR PEPPER COM USD0.01 PRICE: 33.4 BROKER COMMISSION: 9.84 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KEYCORP NEW COM	1,130.000	-16,059.22	0.00	0.00	16,059.22	0.00	0.00	0.00
01 Jul 24	SEDOL : 2490911 /KEY	14.21							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.92 KEYCORP COM USD1.00 PRICE: 14.21 BROKER COMMISSION: 1.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KEYSIGHT TECHNOLOGIES INC	278.000	-38,016.97	0.00	0.00	38,016.97	0.00	0.00	0.00
01 Jul 24	COM	136.75							
Pending	SEDOL : BQZJ0Q9 /KEYS INSTINET INVESTMENT SERVICES LIMITE / 0.47 KEYSIGHT TECHNOLOGIES INC COM PRICE: 136.75 BROKER COMMISSION: 0.47 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	KIMCO REALTY CORPORATION	691.000	-12,273.55	0.00	0.00	12,273.55	0.00	0.00	0.00
22 Apr 24	SEDOL : 2491594 /KIM	17.755							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 4.84								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

KIMCO REALTY CORPORATION PRICE: 17.7550072
 BROKER COMMISSION: 4.84 BROKER: ROBERTS
 AND RYAN INVESTMENTS INC

28 Jun 24 01 Jul 24 Pending	KIMCO REALTY CORPORATION SEDOL : 2491594 /KIM INSTINET INVESTMENT SERVICES LIMITE / 2.32 KIMCO REALTY CORPORATION PRICE: 19.46 BROKER COMMISSION: 2.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE	1,366.000 19.46	-26,584.68	0.00	0.00	26,584.68	0.00	0.00	0.00
28 Jun 24 01 Jul 24 Pending	KINDER MORGAN INC DEL COM SEDOL : B3NQ4P8 /KMI INSTINET INVESTMENT SERVICES LIMITE / 234.01 KINDER MORGAN INC DEL COM PRICE: 19.87 BROKER COMMISSION: 234.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE	137,653.000 19.87	-2,735,399.12	0.00	0.00	2,735,399.12	0.00	0.00	0.00
28 Jun 24 01 Jul 24 Pending	KINSALE CAP GROUP INC COM SEDOL : BD1MGQ3 /KNSL INSTINET INVESTMENT SERVICES LIMITE / 0.09 KINSALE CAPITAL GR COM USD0.01 PRICE: 385.28 BROKER COMMISSION: 0.09 BROKER: INSTINET INVESTMENT SERVICES LIMITE	50.000 385.28	-19,264.09	0.00	0.00	19,264.09	0.00	0.00	0.00
21 May 24 23 May 24 Settled	KKR & CO INC CL A CL A SEDOL : BG1FRR1 /KKR PENSERRASECURITIES / 1.31 KKR & CO INC COM USD0.01 PRICE: 106.08 BROKER COMMISSION: 1.31 BROKER: PENSERRASECURITIES	87.000 106.08	-9,230.27	0.00	0.00	9,230.27	0.00	0.00	0.00
28 Jun 24 01 Jul 24 Pending	KKR & CO INC CL A CL A SEDOL : BG1FRR1 /KKR INSTINET INVESTMENT SERVICES LIMITE / 69.05	40,616.000 105.24	-4,274,496.89	0.00	0.00	4,274,496.89	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

	KKR & CO INC COM USD0.01 PRICE: 105.24 BROKER COMMISSION: 69.05 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KNIGHT-SWIFT TRANSN HLDGS INC	322.000	-16,074.79	0.00	0.00	16,074.79	0.00	0.00	0.00
01 Jul 24	CL A CLASSA COMMON STOCK USD0.01	49.92							
Pending	SEDOL : BFOLKD0 /KNX INSTINET INVESTMENT SERVICES LIMITE / 0.55 KNIGHT SWIFT TRANS COM USD0.01 CLASS A PRICE: 49.92 BROKER COMMISSION: 0.55 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KRAFT HEINZ CO COM	4,576.000	-147,446.50	0.00	0.00	147,446.50	0.00	0.00	0.00
01 Jul 24	SEDOL : BYRY499 /KHC	32.22							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 7.78 KRAFT HEINZ CO COM USD0.01 PRICE: 32.22 BROKER COMMISSION: 7.78 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	KROGER CO COM	1,844.000	-92,074.05	0.00	0.00	92,074.05	0.00	0.00	0.00
01 Jul 24	SEDOL : 2497406 /KR	49.93							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.13 KROGER CO COM USD1.00 PRICE: 49.93 BROKER COMMISSION: 3.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	KRYSTAL BIOTECH INC COM	3,443.000	-601,922.48	0.00	0.00	601,922.48	0.00	0.00	0.00
24 Jun 24	SEDOL : BD6JX35 /KRY	174.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 17.22 KRYSTAL BIOTECH IN COM USD0.00001 PRICE: 174.82 BROKER COMMISSION: 17.22 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>									
Equities									
Common stock									
United States - USD									
28 Jun 24	KYNDRYL HLDGS INC COM	355.000	-9,340.65	0.00	0.00	9,340.65	0.00	0.00	0.00
01 Jul 24	SEDOL : BP6JW21 /KD	26.31							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.60 KYNDRYL HLDGS INC COM USD0.01 PRICE: 26.31 BROKER COMMISSION: 0.60 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	L3HARRIS TECHNOLOGIES INC	13,447.000	-3,019,950.12	0.00	0.00	3,019,950.12	0.00	0.00	0.00
01 Jul 24	COM	224.58							
Pending	SEDOL : BK9DTN5 /LHX INSTINET INVESTMENT SERVICES LIMITE / 22.86 L3 HARRIS TECHNOLO COM USD1.00 PRICE: 224.58 BROKER COMMISSION: 22.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LABCORP HLDGS INC COM	88.000	-17,909.03	0.00	0.00	17,909.03	0.00	0.00	0.00
01 Jul 24	SEDOL : BSBK800 /LH	203.51							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.15 LABCORP HOLDINGS I COM USD0.1 PRICE: 203.51 BROKER COMMISSION: 0.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	LAMAR ADVERTISING CO NEW CLA	134.000	-14,907.18	0.00	0.00	14,907.18	0.00	0.00	0.00
22 Apr 24	CL A	111.2406							
Settled	SEDOL : BSPHG6 /LAMR ROBERTS AND RYAN INVESTMENTS INC / 0.94 LAMAR ADVERTISING COM USD0.001 CL A PRICE: 111.240597 BROKER COMMISSION: 0.94 BROKER: ROBERTS AND RYAN INVESTMENTS 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									
Equities									
Common stock									
United States - USD									
28 Jun 24	LAMAR ADVERTISING CO NEW CLA	156.000	-18,646.95	0.00	0.00	18,646.95	0.00	0.00	0.00
01 Jul 24	CLA	119.53							
Pending	SEDOL : BSPHGN6 /LAMR INSTINET INVESTMENT SERVICES LIMITE / 0.27 LAMAR ADVERTISING COM USD0.001 CL A PRICE: 119.53 BROKER COMMISSION: 0.27 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LANDSTAR SYS INC COM	46.000	-8,486.16	0.00	0.00	8,486.16	0.00	0.00	0.00
01 Jul 24	SEDOL : 2503994 /LSTR	184.48							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08 LANDSTAR SYSTEM IN COM USD0.01 PRICE: 184.48 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LAS VEGAS SANDS CORP COM STK	25,418.000	-1,124,789.71	0.00	0.00	1,124,789.71	0.00	0.00	0.00
01 Jul 24	SEDOL : B02T2J7 /LVS	44.25							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 43.21 LAS VEGAS SANDS CO COM USD0.001 PRICE: 44.25 BROKER COMMISSION: 43.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LATTICE SEMICONDUCTOR CORP	235.000	-13,628.05	0.00	0.00	13,628.05	0.00	0.00	0.00
01 Jul 24	COM	57.99							
Pending	SEDOL : 2506658 /LSCC INSTINET INVESTMENT SERVICES LIMITE / 0.40 LATTICE SEMICONDOC COM USD0.01 PRICE: 57.99 BROKER COMMISSION: 0.40 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	LEGGETT & PLATT INC COM	18,574.000	-224,466.79	0.00	0.00	224,466.79	0.00	0.00	0.00
24 Jun 24	SEDOL : 2510682 /LEG	12.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 92.87								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

LEGGETT & PLATT IN COM USD0.01 PRICE: 12.08
 BROKER COMMISSION: 92.87 BROKER: WILLIAMS
 CAPITAL GROUP L.P.,THE

28 Jun 24	LEIDOS HLDGS INC COM	105.000	-15,317.58	0.00	0.00	15,317.58	0.00	0.00	0.00
01 Jul 24	SEDOL : BDV82B8 /LDOS	145.88							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.18								
	LEIDOS HLDGS INC COM USD0.0001 PRICE: 145.88 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LENNAR CORP CL A CL A	320.000	-47,958.94	0.00	0.00	47,958.94	0.00	0.00	0.00
01 Jul 24	SEDOL : 2511920 /LEN	149.87							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.54								
	LENNAR CORP COM USD0.10 CLASS A PRICE: 149.87 BROKER COMMISSION: 0.54 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LENNOX INTL INC COM	59.000	-31,563.92	0.00	0.00	31,563.92	0.00	0.00	0.00
01 Jul 24	SEDOL : 2442053 /LII	534.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.10								
	LENNOX INTL INC COM USD0.01 PRICE: 534.98 BROKER COMMISSION: 0.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LIBERTY GLOBAL LTD. COM USD0.01	12,213.000	-218,022.81	0.00	0.00	218,022.81	0.00	0.00	0.00
01 Jul 24	CLASS C	17.85							
Pending	SEDOL : BS71BR5 /LBTYK INSTINET INVESTMENT SERVICES LIMITE / 20.76								
	LIBERTY GLOBAL LTD COM USD0.01 CLASS C PRICE: 17.85 BROKER COMMISSION: 20.76 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	LIBERTY GLOBAL LTD. COMMON	11,774.000	-205,240.84	0.00	0.00	205,240.84	0.00	0.00	0.00
01 Jul 24	STOCK	17.43							
Pending	SEDOL : BS71B31 /LBTYA INSTINET INVESTMENT SERVICES LIMITE / 20.02 LIBERTY GLOBAL COMMON STOCK PRICE: 17.43 BROKER COMMISSION: 20.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LIBERTY MEDIA CORP DEL COM	435.000	-31,251.14	0.00	0.00	31,251.14	0.00	0.00	0.00
01 Jul 24	LIBERTY FORMULA ONE SER C	71.84							
Pending	SEDOL : BPLYVN5 /FWONK INSTINET INVESTMENT SERVICES LIMITE / 0.74 LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C PRICE: 71.84 BROKER COMMISSION: 0.74 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LIGHT & WONDER INC COM	6,406.000	-671,872.17	0.00	0.00	671,872.17	0.00	0.00	0.00
01 Jul 24	USD0.001	104.88							
Pending	SEDOL : 2919290 /LNW INSTINET INVESTMENT SERVICES LIMITE / 10.89 LIGHT & WONDER INC COM USD0.001 PRICE: 104.88 BROKER COMMISSION: 10.89 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LINCOLN ELEC HLDGS INC COM	48.000	-9,054.80	0.00	0.00	9,054.80	0.00	0.00	0.00
01 Jul 24	SEDOL : 2516851 /LECO	188.64							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08 LINCOLN ELEC HLDGS COM NPV PRICE: 188.64 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	LINCOLN NATL CORP COM	377.000	-11,725.34	0.00	0.00	11,725.34	0.00	0.00	0.00
01 Jul 24	SEDOL : 2516378 /LNC	31.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.64 LINCOLN NATL CORP COM NPV PRICE: 31.1 BROKER COMMISSION: 0.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LITHIA MTRS INC COM CL A	46.000	-11,612.78	0.00	0.00	11,612.78	0.00	0.00	0.00
01 Jul 24	SEDOL : 2515030 /LAD	252.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08 LITHIA MOTORS INC COM NPV PRICE: 252.45 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LITTELFUSE INC COM	55.000	-14,057.54	0.00	0.00	14,057.54	0.00	0.00	0.00
01 Jul 24	SEDOL : 2531832 /LFUS	255.59							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.09 LITTELFUSE INC COM USD0.01 PRICE: 255.59 BROKER COMMISSION: 0.09 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LIVE NATION ENTERTAINMENT INC	359.000	-33,653.27	0.00	0.00	33,653.27	0.00	0.00	0.00
01 Jul 24	SEDOL : B0T7YX2 /LYV	93.74							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.61 LIVE NATION ENTERTAINMENT INC PRICE: 93.74 BROKER COMMISSION: 0.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LKQ CORP COM LKQ CORP	370.000	-15,388.93	0.00	0.00	15,388.93	0.00	0.00	0.00
01 Jul 24	SEDOL : 2971029 /LKQ	41.59							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.63								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	LKQ CORP COM USD0.01 PRICE: 41.59 BROKER COMMISSION: 0.63 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LOAR HOLDINGS INC COM	735.000	-39,257.60	0.00	0.00	39,257.60	0.00	0.00	0.00
01 Jul 24	SEDOL : BLDCK32 /LOAR	53.41							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.25 LOAR HOLDINGS INC COM USD0.01 PRICE: 53.41 BROKER COMMISSION: 1.25 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LOEWS CORP COM	168.000	-12,556.61	0.00	0.00	12,556.61	0.00	0.00	0.00
01 Jul 24	SEDOL : 2523022 /L	74.74							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.29 LOEWS CORP COM USD0.01 PRICE: 74.74 BROKER COMMISSION: 0.29 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LOUISIANA-PACIFIC CORP COM	110.000	-9,056.49	0.00	0.00	9,056.49	0.00	0.00	0.00
01 Jul 24	SEDOL : 2535243 /LPX	82.33							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.19 LOUISIANA PACIFIC COM USD1 PRICE: 82.33 BROKER COMMISSION: 0.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LPL FINL HLDGS INC COM	58.000	-16,199.50	0.00	0.00	16,199.50	0.00	0.00	0.00
01 Jul 24	SEDOL : B75JX34 /LPLA	279.30							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.10 LPL FINL HLDGS INC COM PRICE: 279.3 BROKER COMMISSION: 0.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	LUCID GROUP INC COM	11,486.000	-29,997.99	0.00	0.00	29,997.99	0.00	0.00	0.00
01 Jul 24	SEDOL : BP0TR77 /LCID	2.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 19.53 LUCID GROUP INC COM USD0.0001 CL A PRICE: 2.61 BROKER COMMISSION: 19.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LULULEMON ATHLETICA INC COM	482.000	-143,974.22	0.00	0.00	143,974.22	0.00	0.00	0.00
01 Jul 24	SEDOL : B23FN39 /LULU	298.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.82 LULULEMON ATHLETIC COM USD0.005 PRICE: 298.7 BROKER COMMISSION: 0.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LYFT INC CL A CL A	1,427.000	-20,123.13	0.00	0.00	20,123.13	0.00	0.00	0.00
01 Jul 24	SEDOL : BJT1RW7 /LYFT	14.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.43 LYFT INC COM USD0.00001 CLASS A PRICE: 14.1 BROKER COMMISSION: 2.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	LYONDELLBASELL IND N V COM	537.000	-51,370.33	0.00	0.00	51,370.33	0.00	0.00	0.00
01 Jul 24	USD0.01 CL 'A'	95.66							
Pending	SEDOL : B3SPXZ3 /LYB INSTINET INVESTMENT SERVICES LIMITE / 0.91 LYONDELLBASELL IND COM USD0.01 CLASS 'A' PRICE: 95.66 BROKER COMMISSION: 0.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	M & T BK CORP COM	327.000	-49,495.28	0.00	0.00	49,495.28	0.00	0.00	0.00
01 Jul 24	SEDOL : 2340168 /MTB	151.36							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.56								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

M & T BANK CORP COM USD5 PRICE: 151.36
 BROKER COMMISSION: 0.56 BROKER: INSTINET
 INVESTMENT SERVICES LIMITE

02 Apr 24	MACERICH CO REIT	1,111.000	-18,011.09	0.00	0.00	18,011.09	0.00	0.00	0.00
04 Apr 24	SEDOL : 2543967 /MAC	16.2046							
Settled	ACADEMY SECURITIES, INC. / 7.78 MACERICH CO REIT USD 0.01 PRICE: 16.2045994 BROKER COMMISSION: 7.78 BROKER: ACADEMY SECURITIES, INC.								
28 Jun 24	MACOM TECHNOLOGY SOLUTIONS	3,959.000	-441,316.46	0.00	0.00	441,316.46	0.00	0.00	0.00
01 Jul 24	HOLDINGS INC COM STK	111.47							
Pending	SEDOL : B5B15Y5 /MTSI INSTINET INVESTMENT SERVICES LIMITE / 6.73 MACOM TECHNOLOGY SOLUTIONS COM PRICE: 111.47 BROKER COMMISSION: 6.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MACYS INC COM STK	712.000	-13,671.61	0.00	0.00	13,671.61	0.00	0.00	0.00
01 Jul 24	SEDOL : 2345022 /M	19.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.21 MACY'S INC COM USD0.01 PRICE: 19.2 BROKER COMMISSION: 1.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MANHATTAN ASSOCS INC COM	75.000	-18,501.13	0.00	0.00	18,501.13	0.00	0.00	0.00
01 Jul 24	SEDOL : 2239471 /MANH	246.68							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.13 MANHATTAN ASSOCIAT COM USD0.01 PRICE: 246.68 BROKER COMMISSION: 0.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	MAPLEBEAR INC COM	10,742.000	-345,266.14	0.00	0.00	345,266.14	0.00	0.00	0.00
01 Jul 24	SEDOL : BN4L6W3 /CART	32.14							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 18.26 MAPLEBEAR INC USD0.0001 PRICE: 32.14 BROKER COMMISSION: 18.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
07 May 24	MARA HOLDINGS INC COM	31,950.000	-646,188.75	0.00	0.00	646,188.75	0.00	0.00	0.00
09 May 24	USD0.0001	20.21							
Settled	SEDOL : BLR7B52 /MARA LOOP CAPITAL MARKETS LLC / 479.25 MARATHON DIGITAL H COM USD0.0001 PRICE: 20.21 BROKER COMMISSION: 479.25 BROKER: LOOP CAPITAL MARKETS LLC								
21 Jun 24	MARA HOLDINGS INC COM	5,876.000	-112,907.34	0.00	0.00	112,907.34	0.00	0.00	0.00
24 Jun 24	USD0.0001	19.21							
Settled	SEDOL : BLR7B52 /MARA WILLIAMS CAPITAL GROUP L.P.,THE / 29.38 MARATHON DIGITAL H COM USD0.0001 PRICE: 19.21 BROKER COMMISSION: 29.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	MARKETAXESS HLDGS INC COM STK	53.000	-10,628.18	0.00	0.00	10,628.18	0.00	0.00	0.00
01 Jul 24	SEDOL : B03Q9D0 /MKTX	200.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.09 MARKETAXESS HLDGS COM USD0.003 PRICE: 200.53 BROKER COMMISSION: 0.09 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MARTIN MARIETTA MATLS INC COM	71.000	-38,467.92	0.00	0.00	38,467.92	0.00	0.00	0.00
01 Jul 24	SEDOL : 2572079 /MLM	541.80							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.12								

◆ 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

	MARTIN MAR MATERIA COM USD0.01 PRICE: 541.8 BROKER COMMISSION: 0.12 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	MARVELL TECHNOLOGY INC COM	100.000	-7,349.50	0.00	0.00	7,349.50	0.00	0.00	0.00
23 May 24	SEDOL : BNKJSM5 /MRVL	73.48							
Settled	PENSERRASECURITIES / 1.50 MARVELL TECH INC COM PRICE: 73.48 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	MARVELL TECHNOLOGY INC COM	51,674.000	-3,612,100.45	0.00	0.00	3,612,100.45	0.00	0.00	0.00
01 Jul 24	SEDOL : BNKJSM5 /MRVL	69.90							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 87.85 MARVELL TECH INC COM PRICE: 69.9 BROKER COMMISSION: 87.85 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	MASCO CORP COM	100.000	-6,974.50	0.00	0.00	6,974.50	0.00	0.00	0.00
23 May 24	SEDOL : 2570200 /MAS	69.73							
Settled	PENSERRASECURITIES / 1.50 MASCO CORP COM USD1 PRICE: 69.73 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	MASTEC INC COM	152.000	-16,262.74	0.00	0.00	16,262.74	0.00	0.00	0.00
01 Jul 24	SEDOL : 2155306 /MTZ	106.99							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26 MASTEC INC COM USD0.10 PRICE: 106.99 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MATADOR RES CO COM	8,344.000	-497,316.58	0.00	0.00	497,316.58	0.00	0.00	0.00
01 Jul 24	SEDOL : B7MSLL8 /MTDR	59.60							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 14.18								

◆ 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								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
	MATADOR RESOURCES COM USD0.01 PRICE: 59.6 BROKER COMMISSION: 14.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MC CORMICK & CO INC COM	409.000	-29,015.16	0.00	0.00	29,015.16	0.00	0.00	0.00
01 Jul 24	NON-VTG	70.94							
Pending	SEDOL : 2550161 /MKC INSTINET INVESTMENT SERVICES LIMITE / 0.70 MCCORMICK & CO INC COM NVTG NPV PRICE: 70.94 BROKER COMMISSION: 0.70 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MDU RES GROUP INC COM	470.000	-11,797.80	0.00	0.00	11,797.80	0.00	0.00	0.00
01 Jul 24	SEDOL : 2547323 /MDU	25.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.80 MDU RES GROUP INC COM USD1.00 PRICE: 25.1 BROKER COMMISSION: 0.80 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MEDPACE HLDGS INC COM	188.000	-77,428.12	0.00	0.00	77,428.12	0.00	0.00	0.00
01 Jul 24	SEDOL : BDCBC61 /MEDP	411.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.32 MEDPACE HOLDINGS COM USD0.01 PRICE: 411.85 BROKER COMMISSION: 0.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	MERIT MED SYS INC COM	100.000	-7,326.50	0.00	0.00	7,326.50	0.00	0.00	0.00
24 Apr 24	SEDOL : 2580555 /MMSI	73.25							
Settled	PERSHING LLC / 1.50 MERIT MEDICAL SYST COM NPV PRICE: 73.25 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	METTLER-TOLEDO INTL INC COM	14.000	-19,566.28	0.00	0.00	19,566.28	0.00	0.00	0.00
01 Jul 24	SEDOL : 2126249 /MTD	1,397.59							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.02 METTLER TOLEDO COM USD0.01 PRICE: 1397.59 BROKER COMMISSION: 0.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	MICROCHIP TECHNOLOGY INC	100.000	-9,563.50	0.00	0.00	9,563.50	0.00	0.00	0.00
23 May 24	COM	95.62							
Settled	SEDOL : 2592174 /MCHP PENSERRASECURITIES / 1.50 MICROCHIP TECHN LGY COM USD0.001 PRICE: 95.62 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	MICROCHIP TECHNOLOGY INC	695.000	-63,593.68	0.00	0.00	63,593.68	0.00	0.00	0.00
01 Jul 24	COM	91.50							
Pending	SEDOL : 2592174 /MCHP INSTINET INVESTMENT SERVICES LIMITE / 1.18 MICROCHIP TECHN LGY COM USD0.001 PRICE: 91.5 BROKER COMMISSION: 1.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MICROSTRATEGY INC CL A NEW CL	1,112.000	-1,531,759.65	0.00	0.00	1,531,759.65	0.00	0.00	0.00
01 Jul 24	A NEW	1,377.48							
Pending	SEDOL : 2974329 /MSTR INSTINET INVESTMENT SERVICES LIMITE / 1.89 MICROSTRATEGY COM USD0.001 CLASS A PRICE: 1377.48 BROKER COMMISSION: 1.89 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	MID-AMER APT CMNTYS INC COM	132.000	-16,560.36	0.00	0.00	16,560.36	0.00	0.00	0.00
22 Apr 24	SEDOL : 2589132 /MAA	125.4503							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 0.92								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

MID-AMER APARTMENT COM USD0.01 PRICE:
125.450303 BROKER COMMISSION: 0.92 BROKER:
ROBERTS AND RYAN INVESTMENTS INC

28 Jun 24	MID-AMER APT CMNTYS INC COM	192.000	-27,381.45	0.00	0.00	27,381.45	0.00	0.00	0.00
01 Jul 24	SEDOL : 2589132 /MAA	142.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.33								
	MID-AMER APARTMENT COM USD0.01 PRICE: 142.61 BROKER COMMISSION: 0.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MIDDLEBY CORP COM	91.000	-11,157.66	0.00	0.00	11,157.66	0.00	0.00	0.00
01 Jul 24	SEDOL : 2590930 /MIDD	122.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.15								
	MIDDLEBY CORP COM USD0.01 PRICE: 122.61 BROKER COMMISSION: 0.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MKS INSTRS INC COM	144.000	-18,803.76	0.00	0.00	18,803.76	0.00	0.00	0.00
01 Jul 24	SEDOL : 2404871 /MKSI	130.58							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24								
	MKS INSTRUMENTS IN COM NPV PRICE: 130.58 BROKER COMMISSION: 0.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MLP VIPER ENERGY INC	6,482.000	-243,280.48	0.00	0.00	243,280.48	0.00	0.00	0.00
01 Jul 24	SEDOL : BR1YSF0 /VNOM	37.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 11.02								
	VIPER ENERGY INC COM USD0.000001 CLA PRICE: 37.53 BROKER COMMISSION: 11.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
21 Jun 24	MOELIS & CO CL A CL A	212.000	-11,164.98	0.00	0.00	11,164.98	0.00	0.00	0.00
24 Jun 24	SEDOL : BLG38Q1 /MC	52.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.06 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 52.66 BROKER COMMISSION: 1.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	MOHAWK INDS INC COM	100.000	-11,359.17	0.00	0.00	11,359.17	0.00	0.00	0.00
01 Jul 24	SEDOL : 2598699 /MHK	113.59							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.17 MOHAWK INDS COM USD0.01 PRICE: 113.59 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MOLINA HEALTHCARE INC COM	116.000	-34,487.00	0.00	0.00	34,487.00	0.00	0.00	0.00
01 Jul 24	SEDOL : 2212706 /MOH	297.30							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.20 MOLINA HEALTHCARE COM USD0.001 PRICE: 297.3 BROKER COMMISSION: 0.20 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MOLSON COORS BEVERAGE	310.000	-15,757.83	0.00	0.00	15,757.83	0.00	0.00	0.00
01 Jul 24	COMPANY COM USD0.01 CLASS B	50.83							
Pending	SEDOL : B067BM3 /TAP INSTINET INVESTMENT SERVICES LIMITE / 0.53 MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B PRICE: 50.83 BROKER COMMISSION: 0.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MONGODB INC CL A CL A	141.000	-35,244.60	0.00	0.00	35,244.60	0.00	0.00	0.00
01 Jul 24	SEDOL : BF2FJ99 /MDB	249.96							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	MONGODB INC COM USD0.001 CL A PRICE: 249.96 BROKER COMMISSION: 0.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MONOLITHIC PWR SYS INC COM	147.000	-120,787.21	0.00	0.00	120,787.21	0.00	0.00	0.00
01 Jul 24	SEDOL : B01Z7J1 /MPWR	821.68							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.25 MONOLITHIC PWR SYS COM STK USD0.001 PRICE: 821.68 BROKER COMMISSION: 0.25 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MONSTER BEVERAGE CORP NEW	248.000	-12,388.02	0.00	0.00	12,388.02	0.00	0.00	0.00
01 Jul 24	COM	49.95							
Pending	SEDOL : BZ07BW4 /MNST INSTINET INVESTMENT SERVICES LIMITE / 0.42 MONSTER BEV CORP COM USD0.005 PRICE: 49.95 BROKER COMMISSION: 0.42 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MORNINGSTAR INC COM STK	113.000	-33,431.24	0.00	0.00	33,431.24	0.00	0.00	0.00
01 Jul 24	SEDOL : B081VR8 /MORN	295.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.19 MORNINGSTAR INC COM NPV PRICE: 295.85 BROKER COMMISSION: 0.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MP MATERIALS CORP COM	2,106.000	-26,812.96	0.00	0.00	26,812.96	0.00	0.00	0.00
01 Jul 24	USD0.0001 CL A	12.73							
Pending	SEDOL : BN15Y35 /MP INSTINET INVESTMENT SERVICES LIMITE / 3.58 MP MATERIALS CORP COM USD0.0001 CL A PRICE: 12.73 BROKER COMMISSION: 3.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

22 Apr 24	MR COOPER GROUP INC COM	100.000	-7,807.50	0.00	0.00	7,807.50	0.00	0.00	0.00
24 Apr 24	USD0.01	78.06							
Settled	SEDOL : BGHKHS1 /COOP PERSHING LLC / 1.50 MR COOPER GROUP COM USD0.01 PRICE: 78.06 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	MSA SAFETY INC COM	72.000	-13,513.80	0.00	0.00	13,513.80	0.00	0.00	0.00
01 Jul 24	SEDOL : BKM4S16 /MSA	187.69							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.12 MSA SAFETY INC COM NPV PRICE: 187.69 BROKER COMMISSION: 0.12 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	MSCI INC COM USD0.01	129.000	-62,145.97	0.00	0.00	62,145.97	0.00	0.00	0.00
01 Jul 24	SEDOL : B2972D2 /MSCI	481.75							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.22 MSCI INC COM USD0.01 PRICE: 481.75 BROKER COMMISSION: 0.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	NASDAQ INC	1,400.000	-87,006.50	0.00	0.00	87,006.50	0.00	0.00	0.00
10 Apr 24	SEDOL : 2965107 /NDAQ	62.14							
Settled	CABRERA CAPITAL MARKETS LLC / 10.50 NASDAQ INC PRICE: 62.14 BROKER COMMISSION: 10.50 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	NASDAQ INC	789.000	-47,546.48	0.00	0.00	47,546.48	0.00	0.00	0.00
01 Jul 24	SEDOL : 2965107 /NDAQ	60.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.34 NASDAQ INC PRICE: 60.26 BROKER COMMISSION: 1.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	NATERA INC COM	440.000	-47,648.35	0.00	0.00	47,648.35	0.00	0.00	0.00
01 Jul 24	SEDOL : BYQRG48 /NTRA	108.29							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.75 NATERA INC COM USD0.0001 PRICE: 108.29 BROKER COMMISSION: 0.75 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NATL FUEL GAS CO COM	259.000	-14,035.65	0.00	0.00	14,035.65	0.00	0.00	0.00
01 Jul 24	SEDOL : 2626103 /NFG	54.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.44 NATL FUEL GAS CO COM USD1 PRICE: 54.19 BROKER COMMISSION: 0.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NCINO INC NEW COM	1,035.000	-32,552.51	0.00	0.00	32,552.51	0.00	0.00	0.00
01 Jul 24	SEDOL : BMC8TD1 /NCNO	31.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.76 NCINO INC NEW COM PRICE: 31.45 BROKER COMMISSION: 1.76 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NETAPP INC COM STK	342.000	-44,050.18	0.00	0.00	44,050.18	0.00	0.00	0.00
01 Jul 24	SEDOL : 2630643 /NTAP	128.80							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.58 NETAPP INC COM USD0.001 PRICE: 128.8 BROKER COMMISSION: 0.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NEUROCRINE BIOSCIENCES INC	379.000	-52,177.57	0.00	0.00	52,177.57	0.00	0.00	0.00
01 Jul 24	COM	137.67							
Pending	SEDOL : 2623911 /NBIX INSTINET INVESTMENT SERVICES LIMITE / 0.64								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

NEUROCRINE BIOSCIE COM USD0.001 PRICE:
137.67 BROKER COMMISSION: 0.64 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

28 Jun 24	NEW YORK TIMES CO CL A ISIN	195.000	-9,986.28	0.00	0.00	9,986.28	0.00	0.00	0.00
01 Jul 24	#US6501111073	51.21							
Pending	SEDOL : 2632003 /NYT INSTINET INVESTMENT SERVICES LIMITE / 0.33 NEW YORK TIMES CO CLASS'A'COM USD0.10 PRICE: 51.21 BROKER COMMISSION: 0.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NEWELL BRANDS INC COM	3,143.000	-20,151.97	0.00	0.00	20,151.97	0.00	0.00	0.00
01 Jul 24	SEDOL : 2635701 /NWL	6.41							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.34 NEWELL BRANDS INC COM USD1 PRICE: 6.41 BROKER COMMISSION: 5.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NEWMARKET CORP COM	47.000	-24,231.87	0.00	0.00	24,231.87	0.00	0.00	0.00
01 Jul 24	SEDOL : B01CGF1 /NEU	515.57							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08 NEWMARKET CORP COM NPV PRICE: 515.57 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NEWS CORP COM CL A	633.000	-17,452.89	0.00	0.00	17,452.89	0.00	0.00	0.00
01 Jul 24	SEDOL : BBGVT40 /NWSA	27.57							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.08 NEWS CORP COM CL A PRICE: 27.57 BROKER COMMISSION: 1.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	NIKE INC CL B	744.000	-56,076.54	0.00	0.00	56,076.54	0.00	0.00	0.00
01 Jul 24	SEDOL : 2640147 /NKE	75.37							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.26 NIKE INC CLASS'B'COM NPV PRICE: 75.37 BROKER COMMISSION: 1.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NISOURCE INC COM	3,254.000	-93,753.27	0.00	0.00	93,753.27	0.00	0.00	0.00
01 Jul 24	SEDOL : 2645409 /NI	28.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.53 NISOURCE INC COM USD0.01 PRICE: 28.81 BROKER COMMISSION: 5.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NNN REIT INC	339.000	-14,441.98	0.00	0.00	14,441.98	0.00	0.00	0.00
01 Jul 24	SEDOL : 2211811 /NNN	42.60							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.58 NNN REIT INC PRICE: 42.6 BROKER COMMISSION: 0.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NORDSON CORP COM	62.000	-14,380.39	0.00	0.00	14,380.39	0.00	0.00	0.00
01 Jul 24	SEDOL : 2641838 /NDSN	231.94							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.11 NORDSON CORP COM NPV PRICE: 231.94 BROKER COMMISSION: 0.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	NORTHERN TR CORP COM	100.000	-8,441.50	0.00	0.00	8,441.50	0.00	0.00	0.00
23 May 24	SEDOL : 2648668 /NTRS	84.40							
Settled	PENSERRASECURITIES / 1.50 NORTHERN TRUST CP COM USD1.666 PRICE: 84.4 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Jun 24	NORTHERN TR CORP COM	243.000	-20,407.55	0.00	0.00	20,407.55	0.00	0.00	0.00
01 Jul 24	SEDOL : 2648668 /NTRS	83.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.41 NORTHERN TRUST CP COM USD1.666 PRICE: 83.98 BROKER COMMISSION: 0.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NORWEGIAN CRUISE LINE HLDGS	1,152.000	-21,648.04	0.00	0.00	21,648.04	0.00	0.00	0.00
01 Jul 24	LTD COM USD0.001	18.79							
Pending	SEDOL : B9CGTC3 /NCLH INSTINET INVESTMENT SERVICES LIMITE / 1.96 NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 PRICE: 18.79 BROKER COMMISSION: 1.96 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NOV INC COM	815.000	-15,494.54	0.00	0.00	15,494.54	0.00	0.00	0.00
01 Jul 24	SEDOL : BN2RYW9 /NOV	19.01							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.39 NOV INC COM USD0.01 PRICE: 19.01 BROKER COMMISSION: 1.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	NUTANIX INC CL A CL A	384.000	-21,831.05	0.00	0.00	21,831.05	0.00	0.00	0.00
01 Jul 24	SEDOL : BYQBFT8 /NTNX	56.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.65 NUTANIX INC COM USD0.000025 CL A PRICE: 56.85 BROKER COMMISSION: 0.65 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	NVENT ELECTRIC PLC COM	100.000	-8,276.50	0.00	0.00	8,276.50	0.00	0.00	0.00
23 May 24	USD0.01 WI	82.75							
Settled	SEDOL : BDVJJQ5 /NVT PENSERRASECURITIES / 1.50								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
NVENT ELECTRIC PLC COM USD0.01 PRICE: 82.75 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES									
28 Jun 24	NVENT ELECTRIC PLC COM	244.000	-18,693.25	0.00	0.00	18,693.25	0.00	0.00	0.00
01 Jul 24	USD0.01 WI	76.61							
Pending	SEDOL : BDVJJQ5 /NVT INSTINET INVESTMENT SERVICES LIMITE / 0.41 NVENT ELECTRIC PLC COM USD0.01 PRICE: 76.61 BROKER COMMISSION: 0.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	NVR INC COM STK USD0.01	1.000	-7,627.63	0.00	0.00	7,627.63	0.00	0.00	0.00
23 May 24	SEDOL : 2637785 /NVR	7,627.605							
Settled	PENSERRASECURITIES / 0.02 NVR INC COM STK USD0.01 PRICE: 7627.61 BROKER COMMISSION: 0.02 BROKER: PENSERRASECURITIES								
28 Jun 24	NVR INC COM STK USD0.01	9.000	-68,297.06	0.00	0.00	68,297.06	0.00	0.00	0.00
01 Jul 24	SEDOL : 2637785 /NVR	7,588.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.02 NVR INC COM STK USD0.01 PRICE: 7588.56 BROKER COMMISSION: 0.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	OGE ENERGY CORP COM	355.000	-12,674.10	0.00	0.00	12,674.10	0.00	0.00	0.00
01 Jul 24	SEDOL : 2657802 /OGE	35.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.60 OGE ENERGY CORP COM USD2.50 PRICE: 35.7 BROKER COMMISSION: 0.60 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

28 Jun 24	OKTA INC CL A CL A	370.000	-34,636.33	0.00	0.00	34,636.33	0.00	0.00	0.00
01 Jul 24	SEDOL : BDFZSP1 /OKTA	93.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.63 OKTA INC COM USD0.0001 CL A PRICE: 93.61 BROKER COMMISSION: 0.63 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	OLD DOMINION FREIGHT LINE INC	262.000	-46,269.65	0.00	0.00	46,269.65	0.00	0.00	0.00
01 Jul 24	COM	176.60							
Pending	SEDOL : 2656423 /ODFL INSTINET INVESTMENT SERVICES LIMITE / 0.45 OLD DOMINION FGHT COM USD0.10 PRICE: 176.6 BROKER COMMISSION: 0.45 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	OMEGA HEALTHCARE INVS INC	600.000	-20,551.02	0.00	0.00	20,551.02	0.00	0.00	0.00
01 Jul 24	REIT	34.25							
Pending	SEDOL : 2043274 /OHI INSTINET INVESTMENT SERVICES LIMITE / 1.02 OMEGA HEALTHCARE I REIT USD0.10 PRICE: 34.25 BROKER COMMISSION: 1.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ON SEMICONDUCTOR CORP COM	545.000	-37,360.68	0.00	0.00	37,360.68	0.00	0.00	0.00
01 Jul 24	SEDOL : 2583576 /ON	68.55							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.93 ON SEMICONDUCTOR COM USD0.01 PRICE: 68.55 BROKER COMMISSION: 0.93 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ONEMAIN HLDGS INC COM	281.000	-13,626.17	0.00	0.00	13,626.17	0.00	0.00	0.00
01 Jul 24	SEDOL : BYSZB89 /OMF	48.49							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.48								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	ONEMAIN HLDGS INC USD0.01 PRICE: 48.49 BROKER COMMISSION: 0.48 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	ONEOK INC COM STK	100.000	-8,299.50	0.00	0.00	8,299.50	0.00	0.00	0.00
23 May 24	SEDOL : 2130109 /OKE	82.98							
Settled	PENSERRASECURITIES / 1.50 ONEOK INC COM NPV PRICE: 82.98 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	ONEOK INC COM STK	995.000	-81,143.94	0.00	0.00	81,143.94	0.00	0.00	0.00
01 Jul 24	SEDOL : 2130109 /OKE	81.55							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.69 ONEOK INC COM NPV PRICE: 81.55 BROKER COMMISSION: 1.69 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ONTO INNOVATION INC	3,477.000	-763,416.03	0.00	0.00	763,416.03	0.00	0.00	0.00
01 Jul 24	SEDOL : BKZ7N95 /ONTO	219.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.91 ONTO INNOVATION INC PRICE: 219.56 BROKER COMMISSION: 5.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ORACLE CORP COM	492.000	-69,471.24	0.00	0.00	69,471.24	0.00	0.00	0.00
01 Jul 24	SEDOL : 2661568 /ORCL	141.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.84 ORACLE CORPORATION COM USD0.01 PRICE: 141.2 BROKER COMMISSION: 0.84 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ORGANON & CO COM	622.000	-12,876.46	0.00	0.00	12,876.46	0.00	0.00	0.00
01 Jul 24	SEDOL : BLDC8J4 /OGN	20.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.06								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	ORGANON & CO COM USD0.01 PRICE: 20.7 BROKER COMMISSION: 1.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	OSHKOSH CORPORATION	111.000	-12,010.39	0.00	0.00	12,010.39	0.00	0.00	0.00
01 Jul 24	SEDOL : 2663520 /OSK	108.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.19 OSHKOSH CORPORATION PRICE: 108.2 BROKER COMMISSION: 0.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	OTIS WORLDWIDE CORP COM	100.000	-9,771.00	0.00	0.00	9,771.00	0.00	0.00	0.00
23 May 24	USD0.01 WI	97.695							
Settled	SEDOL : BK531S8 /OTIS PENSERRASECURITIES / 1.50 OTIS WORLDWIDE CORP COM USD0.01 WI PRICE: 97.695 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
22 Apr 24	OTTER TAIL CORP	100.000	-8,429.50	0.00	0.00	8,429.50	0.00	0.00	0.00
24 Apr 24	SEDOL : 2664103 /OTTR	84.28							
Settled	PERSHING LLC / 1.50 OTTER TAIL CORP COM USD5 PRICE: 84.28 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
18 Apr 24	OUTFRONT MEDIA INC COM	813.000	-12,281.75	0.00	0.00	12,281.75	0.00	0.00	0.00
22 Apr 24	SEDOL : BSP6611 /OUT	15.0997							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 5.69 OUTFRONT MEDIA INC COM NPV PRICE: 15.0997047 BROKER COMMISSION: 5.69 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
28 Jun 24	OVINTIV INC COM USD0.01	1,189.000	-55,730.45	0.00	0.00	55,730.45	0.00	0.00	0.00
01 Jul 24	SEDOL : BJ01KB6 /OVV	46.87							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.02								

◆ 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

	OVINTIV INC COM USD0.01 PRICE: 46.87 BROKER COMMISSION: 2.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 May 24	PACCAR INC COM	67.000	-7,069.85	0.00	0.00	7,069.85	0.00	0.00	0.00	
23 May 24	SEDOL : 2665861 /PCAR	105.505								
Settled	PENSERRASECURITIES / 1.01 PACCAR INC COM USD1 PRICE: 105.5050746 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES									
28 Jun 24	PACCAR INC COM	31,014.000	-3,192,633.88	0.00	0.00	3,192,633.88	0.00	0.00	0.00	
01 Jul 24	SEDOL : 2665861 /PCAR	102.94								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 52.72 PACCAR INC COM USD1 PRICE: 102.94 BROKER COMMISSION: 52.72 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	PACKAGING CORP AMER COM ISIN	158.000	-28,844.75	0.00	0.00	28,844.75	0.00	0.00	0.00	
01 Jul 24	US6951561090	182.56								
Pending	SEDOL : 2504566 /PKG INSTINET INVESTMENT SERVICES LIMITE / 0.27 PACKAGING CORP OF COM USD0.01 PRICE: 182.56 BROKER COMMISSION: 0.27 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	PALANTIR TECHNOLOGIES INC CL A	9,362.000	-237,155.38	0.00	0.00	237,155.38	0.00	0.00	0.00	
01 Jul 24	CL A	25.33								
Pending	SEDOL : BN78DQ4 /PLTR INSTINET INVESTMENT SERVICES LIMITE / 15.92 PALANTIR TECH INC COM USD0.001 CLASS A PRICE: 25.33 BROKER COMMISSION: 15.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	PARAMOUNT GLOBAL OM USD0.001	2,028.000	-21,074.37	0.00	0.00	21,074.37	0.00	0.00	0.00
01 Jul 24	CL B	10.39							
Pending	SEDOL : BKTNTR9 /PARA INSTINET INVESTMENT SERVICES LIMITE / 3.45 PARAMOUNT GLOBAL COM USD0.0 PRICE: 10.39 BROKER COMMISSION: 3.45 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	PARKER-HANNIFIN CORP COM	16.000	-8,739.76	0.00	0.00	8,739.76	0.00	0.00	0.00
23 May 24	SEDOL : 2671501 /PH	546.22							
Settled	PENSERRASECURITIES / 0.24 PARKER-HANNIFIN CP COM USD0.50 PRICE: 546.22 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
28 Jun 24	PARKER-HANNIFIN CORP COM	7,715.000	-3,902,337.27	0.00	0.00	3,902,337.27	0.00	0.00	0.00
01 Jul 24	SEDOL : 2671501 /PH	505.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 13.12 PARKER-HANNIFIN CP COM USD0.50 PRICE: 505.81 BROKER COMMISSION: 13.12 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PARSONS CORP DEL COM	3,247.000	-265,642.59	0.00	0.00	265,642.59	0.00	0.00	0.00
01 Jul 24	SEDOL : BJN4N02 /PSN	81.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.52 PARSONS CORPORATIO COM USD1.00 PRICE: 81.81 BROKER COMMISSION: 5.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PAYCHEX INC COM	482.000	-57,146.74	0.00	0.00	57,146.74	0.00	0.00	0.00
01 Jul 24	SEDOL : 2674458 /PAYX	118.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.82								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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: 118.56 BROKER COMMISSION: 0.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PAYCOR HCM INC COM	627.000	-7,963.97	0.00	0.00	7,963.97	0.00	0.00	0.00
01 Jul 24	SEDOL : BNLYJ59 /PYCR	12.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.07 PAYCOR HCM INC COM USD0.001 PRICE: 12.7 BROKER COMMISSION: 1.07 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PAYLOCITY HLDG CORP COM	200.000	-26,370.34	0.00	0.00	26,370.34	0.00	0.00	0.00
01 Jul 24	SEDOL : BKM4N88 /PCTY	131.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.34 PAYLOCITY HLDG COR COM USD0.001 PRICE: 131.85 BROKER COMMISSION: 0.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PEGASYSTEMS INC COM	265.000	-16,040.90	0.00	0.00	16,040.90	0.00	0.00	0.00
01 Jul 24	SEDOL : 2675860 /PEGA	60.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.45 PEGASYSTEMS INC COM USD0.01 PRICE: 60.53 BROKER COMMISSION: 0.45 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	PENN ENTERTAINMENT INC	20,709.000	-410,763.02	0.00	0.00	410,763.02	0.00	0.00	0.00
24 Jun 24	SEDOL : 2682105 /PENN	19.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 103.55 PENN ENTERTAINMENT INC PRICE: 19.83 BROKER COMMISSION: 103.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 May 24	PENTAIR PLC COM USD0.01	100.000	-8,418.00	0.00	0.00	8,418.00	0.00	0.00	0.00
23 May 24	SEDOL : BLS09M3 /PNR	84.165							
Settled	PENSERRASECURITIES / 1.50								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	PENTAIR PLC COM USD0.01 PRICE: 84.165 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	PENTAIR PLC COM USD0.01	268.000	-20,548.02	0.00	0.00	20,548.02	0.00	0.00	0.00
01 Jul 24	SEDOL : BLS09M3 /PNR	76.67							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.46 PENTAIR PLC COM USD0.01 PRICE: 76.67 BROKER COMMISSION: 0.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PENUMBRA INC COM	102.000	-18,357.11	0.00	0.00	18,357.11	0.00	0.00	0.00
01 Jul 24	SEDOL : BZ0V201 /PEN	179.97							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.17 PENUMBRA INC COM USD0.001 PRICE: 179.97 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PERFORMANCE FOOD GROUP CO	167.000	-11,040.65	0.00	0.00	11,040.65	0.00	0.00	0.00
01 Jul 24	COM	66.11							
Pending	SEDOL : BYVYD43 /PFGC INSTINET INVESTMENT SERVICES LIMITE / 0.28 PERFORMANCE FOOD G COM USD0.01 PRICE: 66.11 BROKER COMMISSION: 0.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PERMIAN RES CORP CLA	44,578.000	-720,010.48	0.00	0.00	720,010.48	0.00	0.00	0.00
01 Jul 24	SEDOL : BQPCHB2 /PR	16.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 75.78 PERMIAN RESOURCES COM USD0.0001 CLASS A PRICE: 16.15 BROKER COMMISSION: 75.78 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	PG& E CORP COM	10,533.000	-183,924.09	0.00	0.00	183,924.09	0.00	0.00	0.00
01 Jul 24	SEDOL : 2689560 /PCG	17.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 17.91 PG&E CORP COM NPV PRICE: 17.46 BROKER COMMISSION: 17.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	PHILLIPS 66 COM	57.000	-8,222.54	0.00	0.00	8,222.54	0.00	0.00	0.00
23 May 24	SEDOL : B78C4Y8 /PSX	144.24							
Settled	PENSERRASECURITIES / 0.86 PHILLIPS 66 COM USD0.01 PRICE: 144.24 BROKER COMMISSION: 0.86 BROKER: PENSERRASECURITIES								
28 Jun 24	PHILLIPS 66 COM	25,551.000	-3,607,078.11	0.00	0.00	3,607,078.11	0.00	0.00	0.00
01 Jul 24	SEDOL : B78C4Y8 /PSX	141.17							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 43.44 PHILLIPS 66 COM USD0.01 PRICE: 141.17 BROKER COMMISSION: 43.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PHILLIPS EDISON & CO INC COM	575.000	-19,583.76	0.00	0.00	19,583.76	0.00	0.00	0.00
04 Apr 24	NEW COM NEW	34.0517							
Settled	SEDOL : BN48ZR2 /PECO ACADEMY SECURITIES, INC. / 4.03 PHILLIPS EDISON & COM USD0.01 PRICE: 34.0517043 BROKER COMMISSION: 4.03 BROKER: ACADEMY SECURITIES, INC.								
28 Jun 24	PINNACLE FINL PARTNERS INC	162.000	-12,966.76	0.00	0.00	12,966.76	0.00	0.00	0.00
01 Jul 24	COM	80.04							
Pending	SEDOL : 2675097 /PNFP INSTINET INVESTMENT SERVICES LIMITE / 0.28								

◆ 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

	PINNACLE FINANCIAL COM USD1.00 PRICE: 80.04 BROKER COMMISSION: 0.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PINNACLE W. CAP CORP COM	194.000	-14,818.05	0.00	0.00	14,818.05	0.00	0.00	0.00
01 Jul 24	SEDOL : 2048804 /PNW	76.38							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.33 PINNACLE WEST CAP COM USD2.50 PRICE: 76.38 BROKER COMMISSION: 0.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PINTEREST INC CL A CL A	1,431.000	-63,066.60	0.00	0.00	63,066.60	0.00	0.00	0.00
01 Jul 24	SEDOL : BJ2Z0H2 /PINS	44.07							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.43 PINTEREST INC COM USD0.00001 CL A PRICE: 44.07 BROKER COMMISSION: 2.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PLANET FITNESS INC CL A CL A	252.000	-18,545.11	0.00	0.00	18,545.11	0.00	0.00	0.00
01 Jul 24	SEDOL : BYSFJV8 /PLNT	73.59							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.43 PLANET FITNESS INC COM USD0.0001 A PRICE: 73.59 BROKER COMMISSION: 0.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PLAYTIKA HLDG CORP COM	3,364.000	-26,480.40	0.00	0.00	26,480.40	0.00	0.00	0.00
01 Jul 24	SEDOL : BNRQKQ7 /PLTK	7.87							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.72 PLAYTIKA HLDG CORP COM USD0.01 PRICE: 7.87 BROKER COMMISSION: 5.72 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PLYMOUTH INDL REIT INC COM	917.000	-19,563.37	0.00	0.00	19,563.37	0.00	0.00	0.00
04 Apr 24	SEDOL : BF43645 /PLYM	21.3271							
Settled	ACADEMY SECURITIES, INC. / 6.42								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

PLYMOUTH INDL REIT COM USD0.01 PRICE:
21.3270992 BROKER COMMISSION: 6.42 BROKER:
ACADEMY SECURITIES, INC.

28 Jun 24	POPULAR INC COM NEW COM USD6	189.000	-16,713.59	0.00	0.00	16,713.59	0.00	0.00	0.00
01 Jul 24	(POST REV SPLIT)	88.43							
Pending	SEDOL : B86QM90 /BPOP INSTINET INVESTMENT SERVICES LIMITE / 0.32 POPULAR INC COM USD0.01 PRICE: 88.43 BROKER COMMISSION: 0.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PPG IND INC COM	311.000	-39,152.32	0.00	0.00	39,152.32	0.00	0.00	0.00
01 Jul 24	SEDOL : 2698470 /PPG	125.89							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.53 PPG INDS INC COM USD1.666 PRICE: 125.89 BROKER COMMISSION: 0.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PPL CORP COM ISIN US69351T1060	1,324.000	-36,610.85	0.00	0.00	36,610.85	0.00	0.00	0.00
01 Jul 24	SEDOL : 2680905 /PPL	27.65							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.25 PPL CORP COM USD0.01 PRICE: 27.65 BROKER COMMISSION: 2.25 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	PRESTIGE CONSUMER	100.000	-6,981.50	0.00	0.00	6,981.50	0.00	0.00	0.00
24 Apr 24	HEALTHCARE INC COM	69.80							
Settled	SEDOL : B0650P3 /PBH PERSHING LLC / 1.50 PRESTIGE CONSUMER COM USD0.01 PRICE: 69.8 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Jun 24	PRIMERICA INC COM	39.000	-9,226.69	0.00	0.00	9,226.69	0.00	0.00	0.00
01 Jul 24	SEDOL : B50K3X8 /PRI	236.58							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.07 PRIMERICA INC COM USD0.01 PRICE: 236.58 BROKER COMMISSION: 0.07 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PRINCIPAL FINL GROUP INC COM	107.000	-8,394.33	0.00	0.00	8,394.33	0.00	0.00	0.00
01 Jul 24	STK	78.45							
Pending	SEDOL : 2803014 /PFG INSTINET INVESTMENT SERVICES LIMITE / 0.18 PRINCIPAL FINL GP COM USD0.01 PRICE: 78.45 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PROCORE TECHNOLOGIES INC	1,976.000	-131,031.92	0.00	0.00	131,031.92	0.00	0.00	0.00
01 Jul 24	COM	66.31							
Pending	SEDOL : BLH11J8 /PCOR INSTINET INVESTMENT SERVICES LIMITE / 3.36 PROCORE TECHNOLOGI COM USD0.0001 PRICE: 66.31 BROKER COMMISSION: 3.36 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	PROLOGIS INC COM	255.000	-26,863.90	0.00	0.00	26,863.90	0.00	0.00	0.00
22 Apr 24	SEDOL : B44WZD7 /PLD	105.3416							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 1.79 PROLOGIS INC COM USD0.01 PRICE: 105.3416078 BROKER COMMISSION: 1.79 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
27 Jun 24	PROLOGIS INC COM	100.000	-11,135.00	0.00	0.00	11,135.00	0.00	0.00	0.00
28 Jun 24	SEDOL : B44WZD7 /PLD	111.349998							
Settled	STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

PROLOGIS INC COM USD0.01 PRICE: 111.35 NET
BROKER: STATE STREET BANK AND TRUST CO.

27 Jun 24	PROLOGIS INC COM	600.000	-66,811.50	0.00	0.00	66,811.50	0.00	0.00	0.00
28 Jun 24	SEDOL : B44WZD7 /PLD	111.35							
Settled	LOOP CAPITAL MARKETS LLC / 1.50 PROLOGIS INC COM USD0.01 PRICE: 111.35 BROKER COMMISSION: 1.50 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	PROSPERITY BANCSHARES INC	311.000	-19,015.07	0.00	0.00	19,015.07	0.00	0.00	0.00
01 Jul 24	COM	61.14							
Pending	SEDOL : 2310257 /PB INSTINET INVESTMENT SERVICES LIMITE / 0.53 PROSPERITY BANCSHA COM USD1 PRICE: 61.14 BROKER COMMISSION: 0.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
16 May 24	PROVIDENT FINL SVCS INC COM	7,782.000	-125,484.75	0.00	0.00	125,484.75	0.00	0.00	0.00
20 May 24	SEDOL : 2171603 /PFS	16.11							
Settled	PENSERRASECURITIES / 116.73 PROVIDENT FINL SVC COM USD0.01 PRICE: 16.11 BROKER COMMISSION: 116.73 BROKER: PENSERRASECURITIES								
28 Jun 24	PRUDENTIAL FINL INC COM	335.000	-39,259.22	0.00	0.00	39,259.22	0.00	0.00	0.00
01 Jul 24	SEDOL : 2819118 /PRU	117.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.57 PRUDENTIAL FINL COM USD0.01 PRICE: 117.19 BROKER COMMISSION: 0.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PTC INC COM	460.000	-83,568.98	0.00	0.00	83,568.98	0.00	0.00	0.00
01 Jul 24	SEDOL : B95N910 /PTC	181.67							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.78								

◆ 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

	PTC INC COM USD0.01 PRICE: 181.67 BROKER COMMISSION: 0.78 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	PUB SERVICE ENTERPRISE GROUP	871.000	-64,194.18	0.00	0.00	64,194.18	0.00	0.00	0.00
01 Jul 24	INC COM	73.70							
Pending	SEDOL : 2707677 / PEG INSTINET INVESTMENT SERVICES LIMITE / 1.48 PUBLIC SERVICE ENT COM NPV PRICE: 73.7 BROKER COMMISSION: 1.48 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PUB STORAGE COM	127.000	-35,968.56	0.00	0.00	35,968.56	0.00	0.00	0.00
04 Apr 24	SEDOL : 2852533 / PSA	283.21							
Settled	ACADEMY SECURITIES, INC. / 0.89 PUBLIC STORAGE COM USD0.10 PRICE: 283.21 BROKER COMMISSION: 0.89 BROKER: ACADEMY SECURITIES, INC.								
27 Jun 24	PUB STORAGE COM	110.000	-31,520.78	0.00	0.00	31,520.78	0.00	0.00	0.00
28 Jun 24	SEDOL : 2852533 / PSA	286.55							
Settled	LOOP CAPITAL MARKETS LLC / 0.28 PUBLIC STORAGE COM USD0.10 PRICE: 286.55 BROKER COMMISSION: 0.28 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	PURE STORAGE INC CL A CL A	589.000	-37,820.69	0.00	0.00	37,820.69	0.00	0.00	0.00
01 Jul 24	SEDOL : BYZ62T3 / PSTG	64.21							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.00 PURE STORAGE INC COM USD0.0001 CL A PRICE: 64.21 BROKER COMMISSION: 1.00 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	QIAGEN NV ORD EUR0.01	353.000	-14,505.37	0.00	0.00	14,505.37	0.00	0.00	0.00
01 Jul 24	SEDOL : BMGBZP0 / QGEN	41.09							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.60								

◆ 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

QIAGEN NV ORD EUR0.01 (POST REV SPLT) PRICE:
41.09 BROKER COMMISSION: 0.60 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

28 Jun 24	QUANTA SVCS INC COM	343.000	-87,153.45	0.00	0.00	87,153.45	0.00	0.00	0.00
01 Jul 24	SEDOL : 2150204 /PWR	254.09							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.58								
28 Jun 24	QUANTA SERVICES COM USD0.00001 PRICE: 254.09								
01 Jul 24	BROKER COMMISSION: 0.58 BROKER: INSTINET								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.19								
28 Jun 24	QUEST DIAGNOSTICS INC COM	113.000	-15,467.63	0.00	0.00	15,467.63	0.00	0.00	0.00
01 Jul 24	SEDOL : 2702791 /DGX	136.88							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.19								
28 Jun 24	QUEST DIAGNOSTICS COM USD0.01 PRICE: 136.88								
01 Jul 24	BROKER COMMISSION: 0.19 BROKER: INSTINET								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.98								
28 Jun 24	RANGE RES CORP COM	578.000	-19,381.32	0.00	0.00	19,381.32	0.00	0.00	0.00
01 Jul 24	SEDOL : 2523334 /RRC	33.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.98								
28 Jun 24	RANGE RES CORP IN COM USD0.01 PRICE: 33.53								
01 Jul 24	BROKER COMMISSION: 0.98 BROKER: INSTINET								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.51								
28 Jun 24	RAYMOND JAMES FNCL INC COM	301.000	-37,207.12	0.00	0.00	37,207.12	0.00	0.00	0.00
01 Jul 24	STK	123.61							
Pending	SEDOL : 2718992 /RJF								
	INSTINET INVESTMENT SERVICES LIMITE / 0.51								
	RAYMOND JAMES FINL COM USD0.01 PRICE: 123.61 BROKER COMMISSION: 0.51 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	RAYONIER INC REIT	363.000	-10,560.29	0.00	0.00	10,560.29	0.00	0.00	0.00
01 Jul 24	SEDOL : 2473138 /RYN	29.09							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.62 RAYONIER INC REIT PRICE: 29.09 BROKER COMMISSION: 0.62 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	RBC BEARINGS INC COM	58.000	-15,647.34	0.00	0.00	15,647.34	0.00	0.00	0.00
01 Jul 24	SEDOL : B0GLYB5 /RBC	269.78							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.10 RBC BEARINGS INC. COM USD0.01 PRICE: 269.78 BROKER COMMISSION: 0.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	REALTY INCOME CORP COM	316.000	-16,306.23	0.00	0.00	16,306.23	0.00	0.00	0.00
22 Apr 24	SEDOL : 2724193 /O	51.595							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 2.21 REALTY INCOME CORP COM USD1 PRICE: 51.595 BROKER COMMISSION: 2.21 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
21 Jun 24	REALTY INCOME CORP COM	3,000.000	-159,457.50	0.00	0.00	159,457.50	0.00	0.00	0.00
24 Jun 24	SEDOL : 2724193 /O	53.15							
Settled	LOOP CAPITAL MARKETS LLC / 7.50 REALTY INCOME CORP COM USD1 PRICE: 53.15 BROKER COMMISSION: 7.50 BROKER: LOOP CAPITAL MARKETS LLC								
27 Jun 24	REALTY INCOME CORP COM	1,100.000	-57,675.75	0.00	0.00	57,675.75	0.00	0.00	0.00
28 Jun 24	SEDOL : 2724193 /O	52.43							
Settled	LOOP CAPITAL MARKETS LLC / 2.75 REALTY INCOME CORP COM USD1 PRICE: 52.43 BROKER COMMISSION: 2.75 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

28 Jun 24	REALTY INCOME CORP COM	3,497.000	-184,717.48	0.00	0.00	184,717.48	0.00	0.00	0.00
01 Jul 24	SEDOL : 2724193 /O	52.82							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.94 REALTY INCOME CORP COM USD1 PRICE: 52.82 BROKER COMMISSION: 5.94 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	REGAL REXNORD CORPORATION	126.000	-17,037.93	0.00	0.00	17,037.93	0.00	0.00	0.00
01 Jul 24	COM STK USD0.01	135.22							
Pending	SEDOL : 2730082 /RRX INSTINET INVESTMENT SERVICES LIMITE / 0.21 REGAL REXNORD CORP COM USD0.01 PRICE: 135.22 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
27 Jun 24	REGENCY CTRS CORP COM	500.000	-31,006.25	0.00	0.00	31,006.25	0.00	0.00	0.00
28 Jun 24	SEDOL : 2726177 /REG	62.01							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 REGENCY CENTERS COM USD0.01 PRICE: 62.01 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	REGENCY CTRS CORP COM	539.000	-33,526.72	0.00	0.00	33,526.72	0.00	0.00	0.00
01 Jul 24	SEDOL : 2726177 /REG	62.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.92 REGENCY CENTERS COM USD0.01 PRICE: 62.2 BROKER COMMISSION: 0.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	REGENERON PHARMACEUTICALS	41.000	-43,092.30	0.00	0.00	43,092.30	0.00	0.00	0.00
01 Jul 24	INC COM	1,051.03							
Pending	SEDOL : 2730190 /REGN INSTINET INVESTMENT SERVICES LIMITE / 0.07								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	REGENERON PHARMACE COM USD0.001 PRICE: 1051.03 BROKER COMMISSION: 0.07 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	REGIONS FINL CORP NEW COM	1,161.000	-23,268.41	0.00	0.00	23,268.41	0.00	0.00	0.00	
01 Jul 24	SEDOL : B01R311 /RF	20.04								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.97									
	REGIONS FINL CORP COM STK USD0.01 PRICE: 20.04 BROKER COMMISSION: 1.97 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	REINSURANCE GROUP AMER INC	53.000	-10,879.40	0.00	0.00	10,879.40	0.00	0.00	0.00	
01 Jul 24	COM NEW STK	205.27								
Pending	SEDOL : 2731193 /RGA INSTINET INVESTMENT SERVICES LIMITE / 0.09									
	REINSURANCE GROUP COM USD0.01 PRICE: 205.27 BROKER COMMISSION: 0.09 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	RELIANCE INC COM NPV	93.000	-26,560.96	0.00	0.00	26,560.96	0.00	0.00	0.00	
01 Jul 24	SEDOL : 2729068 /RS	285.60								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.16									
	RELIANCE INC COM NPV PRICE: 285.6 BROKER COMMISSION: 0.16 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	RENAISSANCE RE HLDGS LTD COM	96.000	-21,457.12	0.00	0.00	21,457.12	0.00	0.00	0.00	
01 Jul 24	SEDOL : 2728429 /RNR	223.51								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.16									
	RENAISSANCE RE HLG COM USD1 PRICE: 223.51 BROKER COMMISSION: 0.16 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	REPLIGEN CORP COM STK USD0.01	104.000	-13,110.42	0.00	0.00	13,110.42	0.00	0.00	0.00
01 Jul 24	SEDOL : 2731654 /RGEN	126.06							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.18 REPLIGEN CORP COM USD0.01 PRICE: 126.06 BROKER COMMISSION: 0.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	REPUBLIC SVCS INC COM	12,375.000	-2,404,978.54	0.00	0.00	2,404,978.54	0.00	0.00	0.00
01 Jul 24	SEDOL : 2262530 /RSG	194.34							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 21.04 REPUBLIC SERVICES COM USD0.01 PRICE: 194.34 BROKER COMMISSION: 21.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	RESMED INC COM	253.000	-48,429.69	0.00	0.00	48,429.69	0.00	0.00	0.00
01 Jul 24	SEDOL : 2732903 /RMD	191.42							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.43 RESMED INC COM USD0.004 PRICE: 191.42 BROKER COMMISSION: 0.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	REVVITY INC	135.000	-14,156.33	0.00	0.00	14,156.33	0.00	0.00	0.00
01 Jul 24	SEDOL : 2305844 /RVTY	104.86							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23 REVVITY INC PRICE: 104.86 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	REXFORD INDL RLTY INC COM	297.000	-12,725.56	0.00	0.00	12,725.56	0.00	0.00	0.00
22 Apr 24	SEDOL : BC9ZHL9 /REXR	42.84							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 2.08								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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: 42.84 BROKER COMMISSION: 2.08 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
27 Jun 24	REXFORD INDL RLTY INC COM	600.000	-26,677.50	0.00	0.00	26,677.50	0.00	0.00	0.00
28 Jun 24	SEDOL : BC9ZHL9 /REXR	44.46							
Pending	LOOP CAPITAL MARKETS LLC / 1.50 REXFORD INDUSTRIAL COM USD0.01 PRICE: 44.46 BROKER COMMISSION: 1.50 BROKER: LOOP CAPITAL MARKETS LLC								
28 Jun 24	REXFORD INDL RLTY INC COM	701.000	-31,258.78	0.00	0.00	31,258.78	0.00	0.00	0.00
01 Jul 24	SEDOL : BC9ZHL9 /REXR	44.59							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.19 REXFORD INDUSTRIAL COM USD0.01 PRICE: 44.59 BROKER COMMISSION: 1.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	RITHM CAPITAL CORP	908.000	-9,907.82	0.00	0.00	9,907.82	0.00	0.00	0.00
01 Jul 24	SEDOL : BRJ9GW0 /RITM	10.91							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.54 RITHM CAPITAL CORP PRICE: 10.91 BROKER COMMISSION: 1.54 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	RIVIAN AUTOMOTIVE INC	11,602.000	-155,718.56	0.00	0.00	155,718.56	0.00	0.00	0.00
01 Jul 24	SEDOL : BL98841 /RIVN	13.42							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 19.72 RIVIAN AUTOMOTIVE COM USD0.001 CL A PRICE: 13.42 BROKER COMMISSION: 19.72 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	RLI CORP COM	152.000	-21,385.14	0.00	0.00	21,385.14	0.00	0.00	0.00
01 Jul 24	SEDOL : 2719070 /RLI	140.69							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	RLI CORP COM USD1.00 PRICE: 140.69 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	ROBERT HALF INC COM USD0.001	14,326.000	-931,977.93	0.00	0.00	931,977.93	0.00	0.00	0.00
24 Jun 24	SEDOL : 2110703 /RHI	65.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 71.63 ROBERT HALF INC COM USD0.001 PRICE: 65.05 BROKER COMMISSION: 71.63 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	ROBINHOOD MKTS INC COM CL A	3,317.000	-75,334.71	0.00	0.00	75,334.71	0.00	0.00	0.00
01 Jul 24	COM CL A	22.71							
Pending	SEDOL : BP0TQN6 /HOOD INSTINET INVESTMENT SERVICES LIMITE / 5.64 ROBINHOOD MARKETS COM USD0.0001 CL A PRICE: 22.71 BROKER COMMISSION: 5.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ROBLOX CORP COM USD0.0001 CL A	3,734.000	-138,948.49	0.00	0.00	138,948.49	0.00	0.00	0.00
01 Jul 24	A	37.21							
Pending	SEDOL : BMWBC20 /RBLX INSTINET INVESTMENT SERVICES LIMITE / 6.35 ROBLOX CORPORATION COM USD0.0001 CL A PRICE: 37.21 BROKER COMMISSION: 6.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ROCKET COS INC CL A CL A	1,672.000	-22,909.24	0.00	0.00	22,909.24	0.00	0.00	0.00
01 Jul 24	SEDOL : BMD6Y84 /RKT	13.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.84 ROCKET COS INC COM USD0.00001 CL A PRICE: 13.7 BROKER COMMISSION: 2.84 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	ROCKWELL AUTOMATION	167.000	-45,972.04	0.00	0.00	45,972.04	0.00	0.00	0.00
01 Jul 24	SEDOL : 2754060 /ROK	275.28							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.28 ROCKWELL AUTOMATIO COM USD1 PRICE: 275.28 BROKER COMMISSION: 0.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ROKU INC COM CL A COM CL A	334.000	-20,017.19	0.00	0.00	20,017.19	0.00	0.00	0.00
01 Jul 24	SEDOL : BZ1LFG7 /ROKU	59.93							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.57 ROKU INC COM USD0.0001 CLASS A PRICE: 59.93 BROKER COMMISSION: 0.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ROLLINS INC COM	2,108.000	-102,852.90	0.00	0.00	102,852.90	0.00	0.00	0.00
01 Jul 24	SEDOL : 2747305 /ROL	48.79							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.58 ROLLINS INC COM USD1 PRICE: 48.79 BROKER COMMISSION: 3.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ROSS STORES INC COM	431.000	-62,633.65	0.00	0.00	62,633.65	0.00	0.00	0.00
01 Jul 24	SEDOL : 2746711 /ROST	145.32							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.73 ROSS STORES INC COM USD0.01 PRICE: 145.32 BROKER COMMISSION: 0.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ROYAL CARIBBEAN GROUP COM	600.000	-95,659.02	0.00	0.00	95,659.02	0.00	0.00	0.00
01 Jul 24	STK	159.43							
Pending	SEDOL : 2754907 /RCL INSTINET INVESTMENT SERVICES LIMITE / 1.02								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	ROYAL CARIBBEAN GR COM USD0.01 PRICE: 159.43 BROKER COMMISSION: 1.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	ROYAL GOLD INC COM STK USD0.01	116.000	-14,518.76	0.00	0.00	14,518.76	0.00	0.00	0.00	
01 Jul 24	SEDOL : 2755706 /RGLD	125.16								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.20 ROYAL GOLD INC COM USD0.01 PRICE: 125.16 BROKER COMMISSION: 0.20 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	ROYALTY PHARMA PLC COM	2,023.000	-53,349.95	0.00	0.00	53,349.95	0.00	0.00	0.00	
01 Jul 24	USD0.0001 CLASS A	26.37								
Pending	SEDOL : BMVP7Y0 /RPRX INSTINET INVESTMENT SERVICES LIMITE / 3.44 ROYALTY PHARMA PLC COM USD0.0001 CLASS A PRICE: 26.37 BROKER COMMISSION: 3.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	RPM INTL INC	205.000	-22,074.75	0.00	0.00	22,074.75	0.00	0.00	0.00	
01 Jul 24	SEDOL : 2756174 /RPM	107.68								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.35 RPM INC DEL PRICE: 107.68 BROKER COMMISSION: 0.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	RYAN SPECIALTY HOLDINGS INC	623.000	-36,078.99	0.00	0.00	36,078.99	0.00	0.00	0.00	
01 Jul 24	CL A COM USD0.001 CL A	57.91								
Pending	SEDOL : BNXKSK3 /RYAN INSTINET INVESTMENT SERVICES LIMITE / 1.06 RYAN SPECIALTY GROUP HLDGS INC COM USD0.0 PRICE: 57.91 BROKER COMMISSION: 1.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	S.W. AIRL CO COM	1,270.000	-36,336.86	0.00	0.00	36,336.86	0.00	0.00	0.00
01 Jul 24	SEDOL : 2831543 /LUV	28.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.16 SOUTHWEST AIRLINES COM USD1 PRICE: 28.61 BROKER COMMISSION: 2.16 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SAIA INC COM STK	38.000	-18,023.08	0.00	0.00	18,023.08	0.00	0.00	0.00
01 Jul 24	SEDOL : 2982399 /SAIA	474.29							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.06 SAIA INC COM PRICE: 474.29 BROKER COMMISSION: 0.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SAREPTA THERAPEUTICS INC COM	227.000	-35,866.39	0.00	0.00	35,866.39	0.00	0.00	0.00
01 Jul 24	SEDOL : B8DPDT7 /SRPT	158.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.39 SAREPTA THERA INC COM USD0.0001 PRICE: 158.0 BROKER COMMISSION: 0.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SBA COMMUNICATIONS CORP COM	170.000	-33,371.29	0.00	0.00	33,371.29	0.00	0.00	0.00
01 Jul 24	USD0.01 CL A	196.30							
Pending	SEDOL : BZ6TS23 /SBAC INSTINET INVESTMENT SERVICES LIMITE / 0.29 SBA COMMUNICATIONS COM USD0.01 CL A PRICE: 196.3 BROKER COMMISSION: 0.29 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SCOTTS MIRACLE-GRO	145.000	-9,433.95	0.00	0.00	9,433.95	0.00	0.00	0.00
01 Jul 24	CLASS'A'COM NPV	65.06							
Pending	SEDOL : 2781518 /SMG INSTINET INVESTMENT SERVICES LIMITE / 0.25								

◆ 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

SCOTTS MIRACLE-GRO CLASS'A'COM NPV PRICE:
65.06 BROKER COMMISSION: 0.25 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

28 Jun 24	SEABOARD CORP DEL COM	4.000	-12,642.97	0.00	0.00	12,642.97	0.00	0.00	0.00
01 Jul 24	SEDOL : 2786687 /SEB	3,160.74							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.01								
	SEABOARD CORP DEL COM USD1 PRICE: 3160.74 BROKER COMMISSION: 0.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SEALED AIR CORP NEW COM STK	361.000	-12,559.80	0.00	0.00	12,559.80	0.00	0.00	0.00
01 Jul 24	SEDOL : 2232793 /SEE	34.79							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.61								
	SEALED AIR CORP COM USD0.1 PRICE: 34.79 BROKER COMMISSION: 0.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	SEI INVTS CO COM	100.000	-6,832.50	0.00	0.00	6,832.50	0.00	0.00	0.00
23 May 24	SEDOL : 2793610 /SEIC	68.31							
Settled	PENSERRASECURITIES / 1.50								
	SEI INVESTMENT COM USD0.01 PRICE: 68.31 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	SEI INVTS CO COM	139.000	-8,992.15	0.00	0.00	8,992.15	0.00	0.00	0.00
01 Jul 24	SEDOL : 2793610 /SEIC	64.69							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24								
	SEI INVESTMENT COM USD0.01 PRICE: 64.69 BROKER COMMISSION: 0.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SERVICE CORP INTL COM	135.000	-9,602.78	0.00	0.00	9,602.78	0.00	0.00	0.00
01 Jul 24	SEDOL : 2797560 /SCI	71.13							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	SERVICE CORP INTL COM USD1 PRICE: 71.13 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	SHAKE SHACK INC CL A CL A	100.000	-9,541.50	0.00	0.00	9,541.50	0.00	0.00	0.00
24 Apr 24	SEDOL : BV0LCR0 /SHAK	95.40							
Settled	PERSHING LLC / 1.50 SHAKE SHACK INC COM USD0.01 'A' PRICE: 95.4 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	SHARKNINJA COM USD0.0001	4,698.000	-353,062.69	0.00	0.00	353,062.69	0.00	0.00	0.00
01 Jul 24	SEDOL : BRS7681 /SN	75.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 7.99 SHARKNINJA COM USD0.0001 PRICE: 75.15 BROKER COMMISSION: 7.99 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SHIFT4 PMTS INC CL A CL A	507.000	-37,189.31	0.00	0.00	37,189.31	0.00	0.00	0.00
01 Jul 24	SEDOL : BLF0L75 /FOUR	73.35							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.86 SHIFT4 PMTS INC COM USD0.0001 CLASS A PRICE: 73.35 BROKER COMMISSION: 0.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	SIGNET JEWELERS LTD ORD	100.000	-10,012.50	0.00	0.00	10,012.50	0.00	0.00	0.00
24 Apr 24	USD0.18	100.11							
Settled	SEDOL : B3CTNK6 /SIG PERSHING LLC / 1.50 SIGNET JEWELERS LT ORD USD0.18 PRICE: 100.11 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	SILGAN HLDGS INC COM	307.000	-12,995.83	0.00	0.00	12,995.83	0.00	0.00	0.00
01 Jul 24	SEDOL : 2809324 /SLGN	42.33							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.52								

◆ 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

SILGAN HLDGS INC COM USD0.01 PRICE: 42.33
 BROKER COMMISSION: 0.52 BROKER: INSTINET
 INVESTMENT SERVICES LIMITE

02 Apr 24	SIMON PROPERTY GROUP INC COM		100.000	-15,004.00	0.00	0.00	15,004.00	0.00	0.00	0.00
04 Apr 24	SEDOL : 2812452 /SPG		150.039993							
Settled	NORTHERN TRUST CO LDN SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 150.04 NET BROKER: NORTHERN TRUST CO LDN									
18 Apr 24	SIMON PROPERTY GROUP INC COM		175.000	-24,824.28	0.00	0.00	24,824.28	0.00	0.00	0.00
22 Apr 24	SEDOL : 2812452 /SPG		141.846							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 1.23 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 141.846 BROKER COMMISSION: 1.23 BROKER: ROBERTS AND RYAN INVESTMENTS INC									
27 Jun 24	SIMON PROPERTY GROUP INC COM		200.000	-29,962.50	0.00	0.00	29,962.50	0.00	0.00	0.00
28 Jun 24	SEDOL : 2812452 /SPG		149.81							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 149.81 BROKER COMMISSION: 0.50 BROKER: LOOP CAPITAL MARKETS LLC									
27 Jun 24	SIMON PROPERTY GROUP INC COM		100.000	-14,981.00	0.00	0.00	14,981.00	0.00	0.00	0.00
28 Jun 24	SEDOL : 2812452 /SPG		149.809998							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 149.81 NET BROKER: STATE STREET BANK AND TRUST CO.									
28 Jun 24	SIMON PROPERTY GROUP INC COM		462.000	-70,132.39	0.00	0.00	70,132.39	0.00	0.00	0.00
01 Jul 24	SEDOL : 2812452 /SPG		151.80							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.79									

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 151.8 BROKER COMMISSION: 0.79 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	SIMPSON MFG INC COM	3,008.000	-506,943.35	0.00	0.00	506,943.35	0.00	0.00	0.00	0.00
01 Jul 24	SEDOL : 2809250 /SSD	168.53								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.11 SIMPSON MFG CO INC COM USD0.01 PRICE: 168.53 BROKER COMMISSION: 5.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	SITEONE LANDSCAPE SUPPLY INC	83.000	-10,077.17	0.00	0.00	10,077.17	0.00	0.00	0.00	0.00
01 Jul 24	COM	121.41								
Pending	SEDOL : BYQ7X81 /SITE INSTINET INVESTMENT SERVICES LIMITE / 0.14 SITEONE LANDSCAPE COM USD0.01 PRICE: 121.41 BROKER COMMISSION: 0.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 May 24	SKECHERS U S A INC CL A CL A	100.000	-6,818.50	0.00	0.00	6,818.50	0.00	0.00	0.00	0.00
23 May 24	ISIN #US8305661055	68.17								
Settled	SEDOL : 2428042 /SKX PENSERRASECURITIES / 1.50 SKECHERS USA INC 'A'COM USD0.001 PRICE: 68.17 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES									
28 Jun 24	SKECHERS U S A INC CL A CL A	293.000	-20,252.66	0.00	0.00	20,252.66	0.00	0.00	0.00	0.00
01 Jul 24	ISIN #US8305661055	69.12								
Pending	SEDOL : 2428042 /SKX INSTINET INVESTMENT SERVICES LIMITE / 0.50 SKECHERS USA INC 'A'COM USD0.001 PRICE: 69.12 BROKER COMMISSION: 0.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	SKYWORKS SOLUTIONS INC COM	376.000	-40,074.72	0.00	0.00	40,074.72	0.00	0.00	0.00
01 Jul 24	SEDOL : 2961053 /SWKS	106.58							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.64 SKYWORKS SOLUTIONS COM USD0.25 PRICE: 106.58 BROKER COMMISSION: 0.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SMITH A O CORP COM	136.000	-11,122.31	0.00	0.00	11,122.31	0.00	0.00	0.00
01 Jul 24	SEDOL : 2816023 /AOS	81.78							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23 SMITH(AO)CORP COM USD1 PRICE: 81.78 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SMUCKER J M CO COM NEW	205.000	-22,353.55	0.00	0.00	22,353.55	0.00	0.00	0.00
01 Jul 24	SEDOL : 2951452 /SJM	109.04							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.35 SMUCKER(JM)CO COM NPV PRICE: 109.04 BROKER COMMISSION: 0.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SNAP-ON INC COM	64.000	-16,729.07	0.00	0.00	16,729.07	0.00	0.00	0.00
01 Jul 24	SEDOL : 2818740 /SNA	261.39							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.11 SNAP-ON INC COM USD1 PRICE: 261.39 BROKER COMMISSION: 0.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SOFI TECHNOLOGIES INC COM	7,330.000	-48,463.76	0.00	0.00	48,463.76	0.00	0.00	0.00
01 Jul 24	SEDOL : BM8J4C2 /SOFI	6.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 12.46								

◆ 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

SOFI TECHNOLOGIES COM USD0.0001 CL A PRICE:
6.61 BROKER COMMISSION: 12.46 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

28 Jun 24	SOLVENTUM CORP COM COM		9,840.000	-520,355.93	0.00	0.00	520,355.93	0.00	0.00	0.00
01 Jul 24	USD0.01		52.88							
Pending	SEDOL : BMTQB43 /SOLV INSTINET INVESTMENT SERVICES LIMITE / 16.73 SOLVENTUM CORP COM USD0.01 PRICE: 52.88 BROKER COMMISSION: 16.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	SPIRIT AEROSYSTEMS HLDGS INC		288.000	-9,467.05	0.00	0.00	9,467.05	0.00	0.00	0.00
01 Jul 24	CL A		32.87							
Pending	SEDOL : B1HMMS7 /SPR INSTINET INVESTMENT SERVICES LIMITE / 0.49 SPIRIT AEROSYSTEMS COM STK USD0.01 CLASS'A' PRICE: 32.87 BROKER COMMISSION: 0.49 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	SS&C TECHNOLOGIES HLDGS INC		221.000	-13,850.45	0.00	0.00	13,850.45	0.00	0.00	0.00
01 Jul 24	COM		62.67							
Pending	SEDOL : B58YSC6 /SSNC INSTINET INVESTMENT SERVICES LIMITE / 0.38 SS&C TECH HLDGS COM USD0.01 PRICE: 62.67 BROKER COMMISSION: 0.38 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	STAG INDL INC COM		261.000	-9,412.10	0.00	0.00	9,412.10	0.00	0.00	0.00
01 Jul 24	SEDOL : B64BRQ5 /STAG		36.06							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.44 STAG INDL INC COM USD0.01 PRICE: 36.06 BROKER COMMISSION: 0.44 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	STANLEY BLACK & DECKER INC	235.000	-18,774.55	0.00	0.00	18,774.55	0.00	0.00	0.00
01 Jul 24	COM	79.89							
Pending	SEDOL : B3Q2FJ4 /SWK INSTINET INVESTMENT SERVICES LIMITE / 0.40 STANLEY BLACK & DECKER INC COM PRICE: 79.89 BROKER COMMISSION: 0.40 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	STARBUCKS CORP COM	465.000	-36,201.04	0.00	0.00	36,201.04	0.00	0.00	0.00
01 Jul 24	SEDOL : 2842255 /SBUX	77.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.79 STARBUCKS CORP COM USD0.001 PRICE: 77.85 BROKER COMMISSION: 0.79 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	STARWOOD PROPERTY TRUST INC	706.000	-13,372.84	0.00	0.00	13,372.84	0.00	0.00	0.00
01 Jul 24	COM REIT	18.94							
Pending	SEDOL : B3PQ520 /STWD INSTINET INVESTMENT SERVICES LIMITE / 1.20 STARWOOD PROPERTY COM USD0.01 PRICE: 18.94 BROKER COMMISSION: 1.20 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	STATE STR CORP COM	100.000	-7,719.50	0.00	0.00	7,719.50	0.00	0.00	0.00
23 May 24	SEDOL : 2842040 /STT	77.18							
Settled	PENSERRASECURITIES / 1.50 STATE STREET CORP COM STK USD1 PRICE: 77.18 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
28 Jun 24	STATE STR CORP COM	417.000	-30,858.71	0.00	0.00	30,858.71	0.00	0.00	0.00
01 Jul 24	SEDOL : 2842040 /STT	74.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.71								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	STATE STREET CORP COM STK USD1 PRICE: 74.0 BROKER COMMISSION: 0.71 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 Jun 24	STEPSTONE GROUP INC CL A CL A	7,209.000	-313,988.00	0.00	0.00	313,988.00	0.00	0.00	0.00	
24 Jun 24	SEDOL : BLFDXF6 /STEP	43.55								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 36.05 STEPSTONE GROUP IN COM USD0.001 CLASS A PRICE: 43.55 BROKER COMMISSION: 36.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
28 Jun 24	STERIS PLC ORD USD0.001	119.000	-26,125.46	0.00	0.00	26,125.46	0.00	0.00	0.00	
01 Jul 24	SEDOL : BFY8C75 /STE	219.54								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.20 STERIS PLC ORD USD0.001 PRICE: 219.54 BROKER COMMISSION: 0.20 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	STIFEL FINL CORP COM	249.000	-20,953.77	0.00	0.00	20,953.77	0.00	0.00	0.00	
01 Jul 24	SEDOL : 2849234 /SF	84.15								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.42 STIFEL FINANCIAL COM USD0.15 PRICE: 84.15 BROKER COMMISSION: 0.42 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	STRYKER CORP	125.000	-42,531.46	0.00	0.00	42,531.46	0.00	0.00	0.00	
01 Jul 24	SEDOL : 2853688 /SYK	340.25								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.21 STRYKER CORP USD0.10 PRICE: 340.25 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ 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

28 Jun 24	SUN COMMUNITIES INC COM	234.000	-28,159.96	0.00	0.00	28,159.96	0.00	0.00	0.00
01 Jul 24	SEDOL : 2860257 /SUI	120.34							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.40 SUN COMMUNITIES COM USD0.01 PRICE: 120.34 BROKER COMMISSION: 0.40 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SYNCHRONY FINL COM	418.000	-19,726.13	0.00	0.00	19,726.13	0.00	0.00	0.00
01 Jul 24	SEDOL : BP96PS6 /SYF	47.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.71 SYNCHRONY FINANCIA COM USD0.001 PRICE: 47.19 BROKER COMMISSION: 0.71 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SYNOVUS FINL CORP COM NEW	336.000	-13,504.41	0.00	0.00	13,504.41	0.00	0.00	0.00
01 Jul 24	COM NEW	40.19							
Pending	SEDOL : BMH4NJ8 /SNV INSTINET INVESTMENT SERVICES LIMITE / 0.57 SYNOVUS FINANCIAL COM USD1.00 PRICE: 40.19 BROKER COMMISSION: 0.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	SYSCO CORP COM	35,367.000	-2,524,910.25	0.00	0.00	2,524,910.25	0.00	0.00	0.00
01 Jul 24	SEDOL : 2868165 /SYY	71.39							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 60.12 SYSCO CORP COM USD1 PRICE: 71.39 BROKER COMMISSION: 60.12 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	T ROWE PRICE GROUP INC	274.000	-31,595.41	0.00	0.00	31,595.41	0.00	0.00	0.00
01 Jul 24	SEDOL : 2702337 /TROW	115.31							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.47								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

T ROWE PRICE GROUP INC PRICE: 115.31 BROKER
 COMMISSION: 0.47 BROKER: INSTINET
 INVESTMENT SERVICES LIMITE

28 Jun 24	TAKE-TWO INTERACTIVE SOFTWARE	475.000	-73,858.56	0.00	0.00	73,858.56	0.00	0.00	0.00
01 Jul 24	INC COM STK USD0.01	155.49							
Pending	SEDOL : 2122117 /TTWO INSTINET INVESTMENT SERVICES LIMITE / 0.81 TAKE TWO INTERACTI COM USD0.01 PRICE: 155.49 BROKER COMMISSION: 0.81 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	TALOS ENERGY INC COM STK	2,683.000	-30,116.68	0.00	0.00	30,116.68	0.00	0.00	0.00
24 Jun 24	SEDOL : BDT56V9 /TALO	11.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 13.42 TALOS ENERGY INC COM STK PRICE: 11.22 BROKER COMMISSION: 13.42 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	TAPESTRY INC COM USD0.01	335.000	-14,335.22	0.00	0.00	14,335.22	0.00	0.00	0.00
01 Jul 24	SEDOL : BF09HX3 /TPR	42.79							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.57 TAPESTRY INC COM USD0.01 PRICE: 42.79 BROKER COMMISSION: 0.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TARGA RES CORP COM	270.000	-34,771.06	0.00	0.00	34,771.06	0.00	0.00	0.00
01 Jul 24	SEDOL : B55PZY3 /TRGP	128.78							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.46 TARGA RESOURCES INC COM PRICE: 128.78 BROKER COMMISSION: 0.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
08 Apr 24	TD SYNEX CORPORATION COM	589.000	-68,870.30	0.00	0.00	68,870.30	0.00	0.00	0.00
10 Apr 24	USD0.001	116.92							
Settled	SEDOL : 2002554 /SNX CABRERA CAPITAL MARKETS LLC / 4.42 TD SYNEX CORPORATION COM USD0.001 PRICE: 116.92 BROKER COMMISSION: 4.42 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TD SYNEX CORPORATION COM	654.000	-75,472.71	0.00	0.00	75,472.71	0.00	0.00	0.00
01 Jul 24	USD0.001	115.40							
Pending	SEDOL : 2002554 /SNX INSTINET INVESTMENT SERVICES LIMITE / 1.11 TD SYNEX CORPORATION COM USD0.001 PRICE: 115.4 BROKER COMMISSION: 1.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TECHNIPFMC PLC COM USD1	504.000	-13,180.46	0.00	0.00	13,180.46	0.00	0.00	0.00
01 Jul 24	SEDOL : BDSFG98 /FTI	26.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.86 TECHNIPFMC PLC USD1 PRICE: 26.15 BROKER COMMISSION: 0.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TELEDYNE TECHNOLOGIES INC	100.000	-38,798.17	0.00	0.00	38,798.17	0.00	0.00	0.00
01 Jul 24	COM	387.98							
Pending	SEDOL : 2503477 /TDY INSTINET INVESTMENT SERVICES LIMITE / 0.17 TELEDYNE TECHNOLOG COM USD0.01 PRICE: 387.98 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
28 Jun 24	TELEFLEX INC COM	85.000	-17,878.19	0.00	0.00	17,878.19	0.00	0.00	0.00
01 Jul 24	SEDOL : 2881407 /TFX	210.33							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.14 TELEFLEX INC COM USD1 PRICE: 210.33 BROKER COMMISSION: 0.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TEMPUR SEALY INTL INC COM	375.000	-17,753.14	0.00	0.00	17,753.14	0.00	0.00	0.00
01 Jul 24	SEDOL : 2216991 /TPX	47.34							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.64 TEMPUR SEALY INTL INC COM PRICE: 47.34 BROKER COMMISSION: 0.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TERADYNE INC COM	177.000	-26,247.63	0.00	0.00	26,247.63	0.00	0.00	0.00
01 Jul 24	SEDOL : 2884183 /TER	148.29							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.30 TERADYNE INC COM USD0.125 PRICE: 148.29 BROKER COMMISSION: 0.30 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
01 Apr 24	TERRENO RLTY CORP	1,000.000	-64,092.50	0.00	0.00	64,092.50	0.00	0.00	0.00
03 Apr 24	SEDOL : B3N4753 /TRNO	64.09							
Settled	CITADEL SECURITIES INSTITUTIONAL LL / 2.50 TERRENO REALTY COR PRICE: 64.09 BROKER COMMISSION: 2.50 BROKER: CITADEL SECURITIES INSTITUTIONAL LL								
21 Jun 24	TERRENO RLTY CORP	800.000	-46,370.00	0.00	0.00	46,370.00	0.00	0.00	0.00
24 Jun 24	SEDOL : B3N4753 /TRNO	57.96							
Settled	LOOP CAPITAL MARKETS LLC / 2.00 TERRENO REALTY COR PRICE: 57.96 BROKER COMMISSION: 2.00 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

28 Jun 24	TETRA TECH INC NEW COM	109.000	-22,288.51	0.00	0.00	22,288.51	0.00	0.00	0.00
01 Jul 24	SEDOL : 2883890 /TTEK	204.48							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.19 TETRA TECH INC COM USD0.01 PRICE: 204.48 BROKER COMMISSION: 0.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TEXAS PAC LD CORP COM USD0.01	51.000	-37,447.86	0.00	0.00	37,447.86	0.00	0.00	0.00
01 Jul 24	SEDOL : BM99VY2 /TPL	734.27							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.09 TEXAS PACIFIC LD COM USD0.01 PRICE: 734.27 BROKER COMMISSION: 0.09 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TEXAS ROADHOUSE INC COMMON	98.000	-16,827.75	0.00	0.00	16,827.75	0.00	0.00	0.00
01 Jul 24	STOCK	171.71							
Pending	SEDOL : B033TJ7 /TXRH INSTINET INVESTMENT SERVICES LIMITE / 0.17 TEXAS ROADHOUSE INC COMMON STOCK PRICE: 171.71 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	THE CAMPBELLS COMPANY	375.000	-16,946.89	0.00	0.00	16,946.89	0.00	0.00	0.00
01 Jul 24	SEDOL : 2162845 /CPB	45.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.64 CAMPBELL SOUP CO CAP USD0.0375 PRICE: 45.19 BROKER COMMISSION: 0.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	THE COOPER COMPANIES, INC.	351.000	-30,642.90	0.00	0.00	30,642.90	0.00	0.00	0.00
01 Jul 24	SEDOL : BQPDXR3 /COO	87.30							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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								

Purchases

Equities

Common stock

United States - USD

	COOPER COS INC COM USD0.10 (P/S) PRICE: 87.3 BROKER COMMISSION: 0.60 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	THE TRADE DESK INC COM CL A	771.000	-75,304.88	0.00	0.00	75,304.88	0.00	0.00	0.00
01 Jul 24	COM CL A	97.67							
Pending	SEDOL : BD8FDD1 /TTD INSTINET INVESTMENT SERVICES LIMITE / 1.31 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 97.67 BROKER COMMISSION: 1.31 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	TIDEWATER INC NEW COM	6,727.000	-634,457.01	0.00	0.00	634,457.01	0.00	0.00	0.00
24 Jun 24	SEDOL : BDFGDQ0 /TDW	94.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 33.64 TIDEWATER INC NEW COM USD0.001 PRICE: 94.31 BROKER COMMISSION: 33.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	TIMKEN CO COM	365.000	-29,248.07	0.00	0.00	29,248.07	0.00	0.00	0.00
01 Jul 24	SEDOL : 2892807 /TKR	80.13							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.62 TIMKEN CO COM NPV PRICE: 80.13 BROKER COMMISSION: 0.62 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TKO GROUP HLDGS INC COM	1,312.000	-141,685.11	0.00	0.00	141,685.11	0.00	0.00	0.00
01 Jul 24	SEDOL : BQBBFD1 /TKO	107.99							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.23 TKO GROUP HLDGS COM USD0.01 CL A PRICE: 107.99 BROKER COMMISSION: 2.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
28 Jun 24	TOAST INC COM USD0.000001	6,161.000	-158,779.44	0.00	0.00	158,779.44	0.00	0.00	0.00
01 Jul 24	CLASS A	25.77							
Pending	SEDOL : BP6D7B7 /TOST INSTINET INVESTMENT SERVICES LIMITE / 10.47 TOAST INC COM USD0.000001 CLASS A PRICE: 25.77 BROKER COMMISSION: 10.47 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TOLL BROS INC COM	166.000	-19,120.16	0.00	0.00	19,120.16	0.00	0.00	0.00
01 Jul 24	SEDOL : 2896092 /TOL	115.18							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.28 TOLL BROS INC COM USD0.01 PRICE: 115.18 BROKER COMMISSION: 0.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TOPBUILD CORP COM	58.000	-22,345.76	0.00	0.00	22,345.76	0.00	0.00	0.00
01 Jul 24	SEDOL : BZ0P3W2 /BLD	385.27							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.10 TOPBUILD CORP COM USD0.01 'WI' PRICE: 385.27 BROKER COMMISSION: 0.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TORO CO COM	191.000	-17,860.73	0.00	0.00	17,860.73	0.00	0.00	0.00
01 Jul 24	SEDOL : 2897040 /TTC	93.51							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.32 TORO CO COM USD1 PRICE: 93.51 BROKER COMMISSION: 0.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TPG PARTNERS LLC CL A COM	999.000	-41,410.25	0.00	0.00	41,410.25	0.00	0.00	0.00
01 Jul 24	SEDOL : BNKBB55 /TPG	41.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.70								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

TPG INC COM USD0.001 CL A PRICE: 41.45
 BROKER COMMISSION: 1.70 BROKER: INSTINET
 INVESTMENT SERVICES LIMITE

28 Jun 24	TRACTOR SUPPLY CO COM	164.000	-44,280.28	0.00	0.00	44,280.28	0.00	0.00	0.00
01 Jul 24	SEDOL : 2900335 /TSCO	270.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.28								
	TRACTOR SUPPLY CO COM USD0.008 PRICE: 270.0 BROKER COMMISSION: 0.28 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TRADEWEB MKTS INC CL A CL A	283.000	-29,998.48	0.00	0.00	29,998.48	0.00	0.00	0.00
01 Jul 24	SEDOL : BJXMKV2 /TW	106.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.48								
	TRADEWEB MARKETS I COM USD0.00001 CL A PRICE: 106.0 BROKER COMMISSION: 0.48 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	TRANE TECHNOLOGIES PLC COM	30.000	-10,048.65	0.00	0.00	10,048.65	0.00	0.00	0.00
23 May 24	USD1	334.94							
Settled	SEDOL : BK9ZQ96 /TT PENSERRASECURITIES / 0.45 TRANE TECHNOLOGIES COM USD1 PRICE: 334.94 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								
28 Jun 24	TRANE TECHNOLOGIES PLC COM	13,654.000	-4,491,233.43	0.00	0.00	4,491,233.43	0.00	0.00	0.00
01 Jul 24	USD1	328.93							
Pending	SEDOL : BK9ZQ96 /TT INSTINET INVESTMENT SERVICES LIMITE / 23.21 TRANE TECHNOLOGIES COM USD1 PRICE: 328.93 BROKER COMMISSION: 23.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

21 May 24	TRANSDIGM GROUP INC COM	7.000	-9,340.18	0.00	0.00	9,340.18	0.00	0.00	0.00
23 May 24	SEDOL : B11FJK3 /TDG	1,334.295							
Settled	PENSERRASECURITIES / 0.11 TRANSDIGM GP INC COM USD0.01 PRICE: 1334.2957142 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
28 Jun 24	TRANSDIGM GROUP INC COM	3,283.000	-4,194,399.21	0.00	0.00	4,194,399.21	0.00	0.00	0.00
01 Jul 24	SEDOL : B11FJK3 /TDG	1,277.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.58 TRANSDIGM GP INC COM USD0.01 PRICE: 1277.61 BROKER COMMISSION: 5.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TRANSUNION COM	360.000	-26,698.21	0.00	0.00	26,698.21	0.00	0.00	0.00
01 Jul 24	SEDOL : BYMWL86 /TRU	74.16							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.61 TRANSUNION COM USD0.01 PRICE: 74.16 BROKER COMMISSION: 0.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TREX CO INC COM	155.000	-11,488.86	0.00	0.00	11,488.86	0.00	0.00	0.00
01 Jul 24	SEDOL : 2483074 /TREX	74.12							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26 TREX COMPANY INC COM USD0.01 PRICE: 74.12 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TRIMBLE INC COM TRIMBLE INC	187.000	-10,457.36	0.00	0.00	10,457.36	0.00	0.00	0.00
01 Jul 24	SEDOL : 2903958 /TRMB	55.92							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.32 TRIMBLE INC COM NPV PRICE: 55.92 BROKER COMMISSION: 0.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	TRUMP MEDIA & TECHNOLOGY	4,092.000	-134,019.96	0.00	0.00	134,019.96	0.00	0.00	0.00
01 Jul 24	GROUP CORP	32.75							
Pending	SEDOL : BM8V9W3 /DJT INSTINET INVESTMENT SERVICES LIMITE / 6.96 TRUMP MEDIA & TECHNOLOGY GROUP CORP PRICE: 32.75 BROKER COMMISSION: 6.96 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TWILIO INC CL A CL A	655.000	-37,211.66	0.00	0.00	37,211.66	0.00	0.00	0.00
01 Jul 24	SEDOL : BD6P5Q0 /TWLO	56.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.11 TWILIO INC COM USD0.001 CL A PRICE: 56.81 BROKER COMMISSION: 1.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TYLER TECHNOLOGIES INC COM	123.000	-61,842.15	0.00	0.00	61,842.15	0.00	0.00	0.00
01 Jul 24	STK	502.78							
Pending	SEDOL : 2909644 /TYL INSTINET INVESTMENT SERVICES LIMITE / 0.21 TYLER TECHNOLOGIES COM USD0.01 PRICE: 502.78 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	TYSON FOODS INC CL A COM	732.000	-41,827.72	0.00	0.00	41,827.72	0.00	0.00	0.00
01 Jul 24	(DELAWARE)	57.14							
Pending	SEDOL : 2909730 /TSN INSTINET INVESTMENT SERVICES LIMITE / 1.24 TYSON FOODS INC CLASS'A'COM USD0.10 PRICE: 57.14 BROKER COMMISSION: 1.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	UBER TECHNOLOGIES INC COM	936.000	-68,030.07	0.00	0.00	68,030.07	0.00	0.00	0.00
01 Jul 24	USD0.00001	72.68							
Pending	SEDOL : BK6N347 /UBER INSTINET INVESTMENT SERVICES LIMITE / 1.59 UBER TECHNOLOGIES COM USD0.00001 PRICE: 72.68 BROKER COMMISSION: 1.59 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	UDR INC COM STK	600.000	-24,691.02	0.00	0.00	24,691.02	0.00	0.00	0.00
01 Jul 24	SEDOL : 2727910 /UDR	41.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.02 UDR INC COM USD0.01 PRICE: 41.15 BROKER COMMISSION: 1.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	UGI CORP NEW COM	423.000	-9,687.42	0.00	0.00	9,687.42	0.00	0.00	0.00
01 Jul 24	SEDOL : 2910118 /UGI	22.90							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.72 UGI CORP COM NPV PRICE: 22.9 BROKER COMMISSION: 0.72 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	U-HAUL HOLDING COMPANY	195.000	-11,704.23	0.00	0.00	11,704.23	0.00	0.00	0.00
01 Jul 24	SEDOL : BPOVMC3 /UHALB	60.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.33 U-HAUL HOLDING COMPANY PRICE: 60.02 BROKER COMMISSION: 0.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	UIPATH INC CL A CL A	1,253.000	-15,890.17	0.00	0.00	15,890.17	0.00	0.00	0.00
01 Jul 24	SEDOL : BMD02L5 /PATH	12.68							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.13								

◆ 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

	UIPATH INC COM USD0.00001 CLA PRICE: 12.68 BROKER COMMISSION: 2.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ULTA BEAUTY INC COM STK	33.000	-12,733.77	0.00	0.00	12,733.77	0.00	0.00	0.00
01 Jul 24	USD0.01	385.87							
Pending	SEDOL : B28TS42 /ULTA INSTINET INVESTMENT SERVICES LIMITE / 0.06 ULTA BEAUTY INC COM STK USD0.01 PRICE: 385.87 BROKER COMMISSION: 0.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ULTRAGENYX PHARMACEUTICAL	767.000	-31,525.00	0.00	0.00	31,525.00	0.00	0.00	0.00
01 Jul 24	INC COM	41.10							
Pending	SEDOL : BJ62Z18 /RARE INSTINET INVESTMENT SERVICES LIMITE / 1.30 ULTRAGENYX PHARMAC COM USD0.001 PRICE: 41.1 BROKER COMMISSION: 1.30 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	UNITED AIRLINES HOLDINGS INC	637.000	-30,997.50	0.00	0.00	30,997.50	0.00	0.00	0.00
01 Jul 24	COM USD0.01	48.66							
Pending	SEDOL : B4QG225 /UAL INSTINET INVESTMENT SERVICES LIMITE / 1.08 UNITED AIRLINES HOLDINGS INC COM USD0.01 PRICE: 48.66 BROKER COMMISSION: 1.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	UNITED RENTALS INC COM	25.000	-16,168.29	0.00	0.00	16,168.29	0.00	0.00	0.00
01 Jul 24	SEDOL : 2134781 /URI	646.73							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.04 UTD RENTALS INC COM USD0.01 PRICE: 646.73 BROKER COMMISSION: 0.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	UNITED STS STL CORP NEW COM	461.000	-17,426.58	0.00	0.00	17,426.58	0.00	0.00	0.00
01 Jul 24	SEDOL : 2824770 /X	37.80							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.78 UNITED STATES STEE COM USD1 PRICE: 37.8 BROKER COMMISSION: 0.78 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	UNITY SOFTWARE INC COM	932.000	-15,155.90	0.00	0.00	15,155.90	0.00	0.00	0.00
01 Jul 24	SEDOL : BLFDXH8 /U	16.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.58 UNITY SOFTWARE INC COM USD0.000005 PRICE: 16.26 BROKER COMMISSION: 1.58 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	UNIVERSAL DISPLAY CORP COM	72.000	-15,138.12	0.00	0.00	15,138.12	0.00	0.00	0.00
01 Jul 24	SEDOL : 2277880 /OLED	210.25							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.12 UNIVERSAL DISPLAY COM USD0.01 PRICE: 210.25 BROKER COMMISSION: 0.12 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	UNUM GROUP	225.000	-11,500.13	0.00	0.00	11,500.13	0.00	0.00	0.00
01 Jul 24	SEDOL : 2433842 /UNM	51.11							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.38 UNUM GROUP COM USD0.10 PRICE: 51.11 BROKER COMMISSION: 0.38 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	US FOODS HLDG CORP COM	570.000	-30,199.57	0.00	0.00	30,199.57	0.00	0.00	0.00
01 Jul 24	SEDOL : BYVFC94 /USFD	52.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.97								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

US FOODS HLDG CORP COM USD0.01 PRICE:
52.98 BROKER COMMISSION: 0.97 BROKER:
INSTINET INVESTMENT SERVICES LIMITE

02 Apr 24	V F CORP COM	47,286.000	-675,716.94	0.00	0.00	675,716.94	0.00	0.00	0.00
04 Apr 24	SEDOL : 2928683 /VFC	14.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 472.86 VF CORP COM NPV PRICE: 14.28 BROKER COMMISSION: 472.86 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	V F CORP COM	621.000	-8,384.56	0.00	0.00	8,384.56	0.00	0.00	0.00
01 Jul 24	SEDOL : 2928683 /VFC	13.50							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.06 VF CORP COM NPV PRICE: 13.5 BROKER COMMISSION: 1.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	VAIL RESORTS INC COM	76.000	-13,690.01	0.00	0.00	13,690.01	0.00	0.00	0.00
01 Jul 24	SEDOL : 2954194 /MTN	180.13							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.13 VAIL RESORTS INC COM STK USD0.01 PRICE: 180.13 BROKER COMMISSION: 0.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	VEEVA SYS INC CL A COM CL A	426.000	-77,962.98	0.00	0.00	77,962.98	0.00	0.00	0.00
01 Jul 24	COM	183.01							
Pending	SEDOL : BFH3N85 /VEEV INSTINET INVESTMENT SERVICES LIMITE / 0.72 VEEVA SYSTEMS INC COM USD0.00001 CL 'A' PRICE: 183.01 BROKER COMMISSION: 0.72 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

18 Apr 24	VENTAS INC REIT	419.000	-17,927.08	0.00	0.00	17,927.08	0.00	0.00	0.00
22 Apr 24	SEDOL : 2927925 /VTR	42.7784							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 2.93 VENTAS INC REIT USD0.25 PRICE: 42.7784009 BROKER COMMISSION: 2.93 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
28 Jun 24	VENTAS INC REIT	972.000	-49,826.37	0.00	0.00	49,826.37	0.00	0.00	0.00
01 Jul 24	SEDOL : 2927925 /VTR	51.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.65 VENTAS INC REIT USD0.25 PRICE: 51.26 BROKER COMMISSION: 1.65 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	VERALTO CORP COM	17,535.000	-1,674,096.26	0.00	0.00	1,674,096.26	0.00	0.00	0.00
01 Jul 24	SEDOL : BPGMZQ5 /VLTO	95.47							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 29.81 VERALTO CORPORATIO COM USD0.01 PRICE: 95.47 BROKER COMMISSION: 29.81 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	VERISK ANALYTICS INC COM	215.000	-57,953.62	0.00	0.00	57,953.62	0.00	0.00	0.00
01 Jul 24	USD0.001	269.55							
Pending	SEDOL : B4P9W92 /VRSK INSTINET INVESTMENT SERVICES LIMITE / 0.37 VERISK ANALYTICS I COM USD0.001 PRICE: 269.55 BROKER COMMISSION: 0.37 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	VERTIV HOLDINGS LLC COM	100.000	-9,881.50	0.00	0.00	9,881.50	0.00	0.00	0.00
23 May 24	USD0.0001	98.80							
Settled	SEDOL : BL3LWS8 /VRT PENSERRASECURITIES / 1.50								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	VERTIV HOLDINGS CO COM USD0.0001 PRICE: 98.8 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURIITIES								
28 Jun 24	VERTIV HOLDINGS LLC COM	1,541.000	-133,406.99	0.00	0.00	133,406.99	0.00	0.00	0.00
01 Jul 24	USD0.0001	86.57							
Pending	SEDOL : BL3LWS8 /VRT INSTINET INVESTMENT SERVICES LIMITE / 2.62 VERTIV HOLDINGS CO COM USD0.0001 PRICE: 86.57 BROKER COMMISSION: 2.62 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	VESTIS CORP COM	1,235.000	-15,106.15	0.00	0.00	15,106.15	0.00	0.00	0.00
01 Jul 24	SEDOL : BP5JNQ3 /VSTS	12.23							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.10 VESTIS CORPORATION COM USD0.01 PRICE: 12.23 BROKER COMMISSION: 2.10 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	VIATRIS INC	1,385.000	-14,724.90	0.00	0.00	14,724.90	0.00	0.00	0.00
01 Jul 24	SEDOL : BMWS3X9 /VTRS	10.63							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.35 VIATRIS INC COM USD0.01 PRICE: 10.63 BROKER COMMISSION: 2.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	VICI PPTYS INC COM	866.000	-25,496.77	0.00	0.00	25,496.77	0.00	0.00	0.00
04 Apr 24	SEDOL : BYWH073 /VICI	29.435							
Settled	ACADEMY SECURITIES, INC. / 6.06 VICI PPTYS INC COM USD0.01 PRICE: 29.435 BROKER COMMISSION: 6.06 BROKER: 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								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Jun 24	VICI PPTYS INC COM	2,340.000	-67,021.58	0.00	0.00	67,021.58	0.00	0.00	0.00
01 Jul 24	SEDOL : BYWH073 /VICI	28.64							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.98 VICI PPTYS INC COM USD0.01 PRICE: 28.64 BROKER COMMISSION: 3.98 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	VIKING THERAPEUTICS INC COM	7,465.000	-395,732.34	0.00	0.00	395,732.34	0.00	0.00	0.00
01 Jul 24	SEDOL : BQQG1V1 /VKTX	53.01							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 12.69 VIKING THERAPEUTIC COM USD0.00001 PRICE: 53.01 BROKER COMMISSION: 12.69 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	VIRTU FINL INC CLA CLA	12,263.000	-282,355.58	0.00	0.00	282,355.58	0.00	0.00	0.00
24 Jun 24	SEDOL : BWTVWD4 /VIRT	23.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 61.32 VIRTU FINANCIAL IN COM CL A USD0.00001 PRICE: 23.02 BROKER COMMISSION: 61.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 May 24	VISTRA CORP COM USD0.01	100.000	-9,377.00	0.00	0.00	9,377.00	0.00	0.00	0.00
23 May 24	SEDOL : BZ8VJQ8 /VST	93.755							
Settled	PENSERRASECURITIES / 1.50 VISTRA CORP COM USD0.01 PRICE: 93.755 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								
21 May 24	VOYA FINL INC COM	100.000	-7,423.50	0.00	0.00	7,423.50	0.00	0.00	0.00
23 May 24	SEDOL : BKWQ2N2 /VOYA	74.22							
Settled	PENSERRASECURITIES / 1.50 VOYA FINL INC COM USD0.01 PRICE: 74.22 BROKER COMMISSION: 1.50 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
28 Jun 24	VOYA FINL INC COM	419.000	-29,812.56	0.00	0.00	29,812.56	0.00	0.00	0.00
01 Jul 24	SEDOL : BKWQ2N2 /VOYA	71.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.71								
	VOYA FINL INC COM USD0.01 PRICE: 71.15								
	BROKER COMMISSION: 0.71 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	VULCAN MATERIALS CO COM	207.000	-51,477.11	0.00	0.00	51,477.11	0.00	0.00	0.00
01 Jul 24	SEDOL : 2931205 /VMC	248.68							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.35								
	VULCAN MATERIALS COM STK USD1 PRICE: 248.68								
	BROKER COMMISSION: 0.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	W P CAREY INC COM	285.000	-15,682.70	0.00	0.00	15,682.70	0.00	0.00	0.00
04 Apr 24	SEDOL : B826YT8 /WPC	55.02							
Settled	ACADEMY SECURITIES, INC. / 2.00								
	W P CAREY INC COM PRICE: 55.02 BROKER COMMISSION: 2.00 BROKER: ACADEMY SECURITIES, INC.								
28 Jun 24	W P CAREY INC COM	355.000	-19,543.35	0.00	0.00	19,543.35	0.00	0.00	0.00
01 Jul 24	SEDOL : B826YT8 /WPC	55.05							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.60								
	W P CAREY INC COM PRICE: 55.05 BROKER COMMISSION: 0.60 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WABTEC CORP COM	54.000	-8,534.79	0.00	0.00	8,534.79	0.00	0.00	0.00
01 Jul 24	SEDOL : 2955733 /WAB	158.05							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.09								
	WABTEC CORP COM USD0.01 PRICE: 158.05								
	BROKER COMMISSION: 0.09 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	WALGREENS BOOTS ALLIANCE INC	1,153.000	-13,947.50	0.00	0.00	13,947.50	0.00	0.00	0.00
01 Jul 24	COM	12.095							
Pending	SEDOL : BTN1Y44 /WBA INSTINET INVESTMENT SERVICES LIMITE / 1.96 WALGREENS BOOTS AL COM USD0.01 PRICE: 12.0950043 BROKER COMMISSION: 1.96 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	WALKER & DUNLOP INC COM .	100.000	-9,233.50	0.00	0.00	9,233.50	0.00	0.00	0.00
24 Apr 24	SEDOL : B4TZV44 /WD	92.32							
Settled	PERSHING LLC / 1.50 WALKER AND DUNLOP COM PRICE: 92.32 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								
28 Jun 24	WALMART INC COM	193.000	-13,068.36	0.00	0.00	13,068.36	0.00	0.00	0.00
01 Jul 24	SEDOL : 2936921 /WMT	67.71							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.33 WALMART INC COM USD0.10 PRICE: 67.71 BROKER COMMISSION: 0.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WARNER BROS DISCOVERY INC	19,592.000	-145,797.79	0.00	0.00	145,797.79	0.00	0.00	0.00
01 Jul 24	SEDOL : BM8JYX3 /WBD	7.44							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 33.31 WARNER BROS DISCOV COM USD0.01 SER A PRICE: 7.44 BROKER COMMISSION: 33.31 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
22 Apr 24	WARRIOR MET COAL INC COM	100.000	-6,710.50	0.00	0.00	6,710.50	0.00	0.00	0.00
24 Apr 24	SEDOL : BF2X272 /HCC	67.09							
Settled	PERSHING LLC / 1.50 WARRIOR MET COAL I COM USD0.01 PRICE: 67.09 BROKER COMMISSION: 1.50 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Jun 24	WATERS CORP COM	122.000	-35,394.85	0.00	0.00	35,394.85	0.00	0.00	0.00
01 Jul 24	SEDOL : 2937689 /WAT	290.12							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.21 WATERS CORP COM USD0.01 PRICE: 290.12 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WATSCO INC COM	122.000	-56,515.49	0.00	0.00	56,515.49	0.00	0.00	0.00
01 Jul 24	SEDOL : 2943039 /WSO	463.24							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.21 WATSCO INC COM USD0.50 PRICE: 463.24 BROKER COMMISSION: 0.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WAYFAIR INC CL A CL A	709.000	-37,386.78	0.00	0.00	37,386.78	0.00	0.00	0.00
01 Jul 24	SEDOL : BQXZP64 /W	52.73							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.21 WAYFAIR INC COM USD0.001 A PRICE: 52.73 BROKER COMMISSION: 1.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WEATHERFORD INTL LTD COMMON STOCK	5,122.000	-627,197.61	0.00	0.00	627,197.61	0.00	0.00	0.00
01 Jul 24	SEDOL : BLNN369 /WFRD	122.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 8.71 WEATHERFORD INTL LTD COMMON STO PRICE: 122.45 BROKER COMMISSION: 8.71 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WEBSTER FNCL CORP WATERBURY CONN COM	311.000	-13,557.02	0.00	0.00	13,557.02	0.00	0.00	0.00
01 Jul 24	SEDOL : 2945143 /WBS	43.59							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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							

Purchases

Equities

Common stock

United States - USD

	WEBSTER FINL CORP COM USD0.01 PRICE: 43.59 BROKER COMMISSION: 0.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WEC ENERGY GROUP INC COM	535.000	-41,977.01	0.00	0.00	41,977.01	0.00	0.00	0.00
01 Jul 24	SEDOL : BYY8XK8 /WEC	78.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.91 WEC ENERGY GROUP COM USD0.01 PRICE: 78.46 BROKER COMMISSION: 0.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
18 Apr 24	WELLTOWER INC COM REIT	201.000	-18,109.54	0.00	0.00	18,109.54	0.00	0.00	0.00
22 Apr 24	SEDOL : BYVYHH4 /WELL	90.0902							
Settled	ROBERTS AND RYAN INVESTMENTS INC / 1.41 WELLTOWER OP LLC COM USD1 PRICE: 90.090199 BROKER COMMISSION: 1.41 BROKER: ROBERTS AND RYAN INVESTMENTS INC								
21 Jun 24	WELLTOWER INC COM REIT	4,500.000	-460,451.25	0.00	0.00	460,451.25	0.00	0.00	0.00
24 Jun 24	SEDOL : BYVYHH4 /WELL	102.32							
Settled	LOOP CAPITAL MARKETS LLC / 11.25 WELLTOWER OP LLC COM USD1 PRICE: 102.32 BROKER COMMISSION: 11.25 BROKER: LOOP CAPITAL MARKETS LLC								
21 Jun 24	WELLTOWER INC COM REIT	500.000	-51,160.00	0.00	0.00	51,160.00	0.00	0.00	0.00
24 Jun 24	SEDOL : BYVYHH4 /WELL	102.32							
Settled	BNP PARIBAS U.S.A - NEW YORK BRANCH WELLTOWER OP LLC COM USD1 PRICE: 102.32 NET BROKER: BNP PARIBAS U.S.A - NEW YORK BRANCH								
27 Jun 24	WELLTOWER INC COM REIT	600.000	-62,011.50	0.00	0.00	62,011.50	0.00	0.00	0.00
28 Jun 24	SEDOL : BYVYHH4 /WELL	103.35							
Settled	LOOP CAPITAL MARKETS LLC / 1.50								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	WELLTOWER OP LLC COM USD1 PRICE: 103.35 BROKER COMMISSION: 1.50 BROKER: LOOP CAPITAL MARKETS LLC									
28 Jun 24	WELLTOWER INC COM REIT	35,688.000	-3,720,534.67	0.00	0.00	3,720,534.67	0.00	0.00	0.00	
01 Jul 24	SEDOL : BYVYHH4 /WELL	104.25								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 60.67 WELLTOWER OP LLC COM USD1 PRICE: 104.25 BROKER COMMISSION: 60.67 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
28 Jun 24	WENDYS CO COM	583.000	-9,888.67	0.00	0.00	9,888.67	0.00	0.00	0.00	
01 Jul 24	SEDOL : B3NXMJ9 /WEN	16.96								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.99 WENDYS COMPANY COM USD0.10 PRICE: 16.96 BROKER COMMISSION: 0.99 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 Jun 24	WERNER ENTERPRISES INC COM	8,787.000	-314,354.93	0.00	0.00	314,354.93	0.00	0.00	0.00	
24 Jun 24	SEDOL : 2948852 /WERN	35.77								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 43.94 WERNER ENTERPRISES COM USD0.01 PRICE: 35.77 BROKER COMMISSION: 43.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
28 Jun 24	WESTLAKE CORPORATION COM	136.000	-19,695.75	0.00	0.00	19,695.75	0.00	0.00	0.00	
01 Jul 24	USD0.01	144.82								
Pending	SEDOL : B01ZP20 /WLK INSTINET INVESTMENT SERVICES LIMITE / 0.23 WESTLAKE CORPORATION COM USD0.01 PRICE: 144.82 BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE									

◆ 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

28 Jun 24	WESTN DIGITAL CORP COM	629.000	-47,660.40	0.00	0.00	47,660.40	0.00	0.00	0.00
01 Jul 24	SEDOL : 2954699 /WDC	75.77							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.07 WESTN DIGITAL CORP COM USD0.01 PRICE: 75.77 BROKER COMMISSION: 1.07 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WEYERHAEUSER CO COM	947.000	-26,886.94	0.00	0.00	26,886.94	0.00	0.00	0.00
01 Jul 24	SEDOL : 2958936 /WY	28.39							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.61 WEYERHAEUSER CO COM USD1.25 PRICE: 28.39 BROKER COMMISSION: 1.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WHITE MOUNTAINS INSURANCE	5.000	-9,087.26	0.00	0.00	9,087.26	0.00	0.00	0.00
01 Jul 24	GROUP COM STOCK	1,817.45							
Pending	SEDOL : 2339252 /WTM INSTINET INVESTMENT SERVICES LIMITE / 0.01 WHITE MOUNTNS INSU COM USD1 PRICE: 1817.45 BROKER COMMISSION: 0.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 May 24	WILLIAMS CO INC COM	200.000	-8,346.50	0.00	0.00	8,346.50	0.00	0.00	0.00
23 May 24	SEDOL : 2967181 /WMB	41.7175							
Settled	PENSERRASECURITIES / 3.00 WILLIAMS COS INC COM USD1.00 PRICE: 41.7175 BROKER COMMISSION: 3.00 BROKER: PENSERRASECURITIES								
28 Jun 24	WILLIAMS CO INC COM	1,776.000	-75,483.02	0.00	0.00	75,483.02	0.00	0.00	0.00
01 Jul 24	SEDOL : 2967181 /WMB	42.50							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.02								

◆ 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

	WILLIAMS COS INC COM USD1.00 PRICE: 42.5 BROKER COMMISSION: 3.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WILLIAMS SONOMA INC COM	99.000	-27,954.80	0.00	0.00	27,954.80	0.00	0.00	0.00
01 Jul 24	SEDOL : 2967589 /WSM	282.37							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.17 WILLIAMS-SONOMA IN COM USD0.01 PRICE: 282.37 BROKER COMMISSION: 0.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WILLIS TOWERS WATSON PLC COM	84.000	-22,019.90	0.00	0.00	22,019.90	0.00	0.00	0.00
01 Jul 24	USD0.000115	262.14							
Pending	SEDOL : BDB6Q21 /WTW INSTINET INVESTMENT SERVICES LIMITE / 0.14 WILLIS TOWERS WATS COM USD0.000304635 PRICE: 262.14 BROKER COMMISSION: 0.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WILLSCOT HOLDINGS	209.000	-7,867.12	0.00	0.00	7,867.12	0.00	0.00	0.00
01 Jul 24	CORPORATION COM	37.64							
Pending	SEDOL : BMHL0Z4 /WSC INSTINET INVESTMENT SERVICES LIMITE / 0.36 WILLSCOT MOBILE MINI HLDGS CORP COM PRICE: 37.64 BROKER COMMISSION: 0.36 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WINGSTOP INC COM	45.000	-19,019.78	0.00	0.00	19,019.78	0.00	0.00	0.00
01 Jul 24	SEDOL : BYYXHN4 /WING	422.66							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.08 WINGSTOP INC COM USD0.01 PRICE: 422.66 BROKER COMMISSION: 0.08 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	WINTRUST FINL CORP COM	135.000	-13,305.83	0.00	0.00	13,305.83	0.00	0.00	0.00
01 Jul 24	SEDOL : 2425258 /WTFC	98.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23								
	WINTRUST FINL CORP COM NPV PRICE: 98.56								
	BROKER COMMISSION: 0.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WOODWARD INC COM	76.000	-13,253.01	0.00	0.00	13,253.01	0.00	0.00	0.00
01 Jul 24	SEDOL : 2948089 /WWD	174.38							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.13								
	WOODWARD INC COM PRICE: 174.38 BROKER COMMISSION: 0.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	WORKDAY INC CL A COM USD0.001	504.000	-112,675.10	0.00	0.00	112,675.10	0.00	0.00	0.00
01 Jul 24	SEDOL : B8K6ZD1 /WDAY	223.56							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.86								
	WORKDAY INC CL A COM USD0.001 PRICE: 223.56								
	BROKER COMMISSION: 0.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	XCEL ENERGY INC COM	1,240.000	-66,230.51	0.00	0.00	66,230.51	0.00	0.00	0.00
01 Jul 24	SEDOL : 2614807 /XEL	53.41							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.11								
	XCEL ENERGY INC COM USD2.5 PRICE: 53.41								
	BROKER COMMISSION: 2.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	XPO INC COM	218.000	-23,141.07	0.00	0.00	23,141.07	0.00	0.00	0.00
01 Jul 24	SEDOL : B6Z1355 /XPO	106.15							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.37								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

XPO INC COM PRICE: 106.15 BROKER
COMMISSION: 0.37 BROKER: INSTINET
INVESTMENT SERVICES LIMITE

28 Jun 24	XYLEM INC COM	709.000	-96,162.88	0.00	0.00	96,162.88	0.00	0.00	0.00
01 Jul 24	SEDOL : B3P2CN8 /XYL	135.63							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.21								
	XYLEM INC COM USD0.01 PRICE: 135.63 BROKER COMMISSION: 1.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	YUM BRANDS INC COM	556.000	-73,648.71	0.00	0.00	73,648.71	0.00	0.00	0.00
01 Jul 24	SEDOL : 2098876 /YUM	132.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.95								
	YUM BRANDS INC COM NPV PRICE: 132.46 BROKER COMMISSION: 0.95 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ZEBRA TECHNOLOGIES CORP CL A	81.000	-25,023.47	0.00	0.00	25,023.47	0.00	0.00	0.00
01 Jul 24	SEDOL : 2989356 /ZBRA	308.93							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.14								
	ZEBRA TECHNOLOGIES 'A'COM USD0.01 PRICE: 308.93 BROKER COMMISSION: 0.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ZILLOW GROUP INC COM	592.000	-27,463.89	0.00	0.00	27,463.89	0.00	0.00	0.00
01 Jul 24	USD0.0001 CLASS C	46.39							
Pending	SEDOL : BYXJF62 /Z INSTINET INVESTMENT SERVICES LIMITE / 1.01								
	ZILLOW GROUP INC COM USD0.0001 CLASS C PRICE: 46.39 BROKER COMMISSION: 1.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

28 Jun 24	ZOOMINFO TECHNOLOGIES INC	1,379.000	-17,612.17	0.00	0.00	17,612.17	0.00	0.00	0.00
01 Jul 24	COM USD0.01	12.77							
Pending	SEDOL : BMWF095 /ZI INSTINET INVESTMENT SERVICES LIMITE / 2.34 ZOOMINFO TECHNOLOGIES INC COM USD0.0 PRICE: 12.77 BROKER COMMISSION: 2.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	ZSCALER INC COM	361.000	-69,381.20	0.00	0.00	69,381.20	0.00	0.00	0.00
01 Jul 24	SEDOL : BZ00V34 /ZS	192.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.61 ZSCALER INC COM USD0.001 PRICE: 192.19 BROKER COMMISSION: 0.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
Total United States - USD			-166,984,970.92	0.00	0.00	166,984,970.92	0.00	0.00	0.00
Total common stock			-170,950,040.55	0.00	0.00	170,950,040.55	0.00	0.00	0.00

Funds - common stock

International Region - USD

25 Apr 24	CF SSGA MSCI CAD INDX SL FUND	5.009	-751.53	0.00	0.00	751.53	0.00	0.00	0.00
25 Apr 24	ZV1E2	150.0359353							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 150.0359353 NET BROKER: SPECIAL ASSET - CHICAGO								
23 May 24	CF SSGA MSCI CAD INDX SL FUND	7.856	-1,197.44	0.00	0.00	1,197.44	0.00	0.00	0.00
23 May 24	ZV1E2	152.4236252							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Equities

Funds - common stock

International Region - USD

	CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 152.4236252 NET BROKER: SPECIAL ASSET - CHICAGO								
31 May 24	CF SSGA MSCI CAD INDX SL FUND	7,615.232	-1,170,000.00	0.00	0.00	1,170,000.00	0.00	0.00	0.00
31 May 24	ZV1E2	153.6394426							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 153.6394426 NET BROKER: SPECIAL ASSET - CHICAGO								
24 Jun 24	CF SSGA MSCI CAD INDX SL FUND	10.789	-1,623.36	0.00	0.00	1,623.36	0.00	0.00	0.00
24 Jun 24	ZV1E2	150.4643618							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 150.4643618 NET BROKER: SPECIAL ASSET - CHICAGO								
09 Apr 24	CF SSGA MSCI CAD SMALL CAP	94,686.907	-1,497,000.00	0.00	0.00	1,497,000.00	0.00	0.00	0.00
10 Apr 24	INDX SL FUND ZVCB2	15.81							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 15.81 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Apr 24	CF SSGA MSCI CAD SMALL CAP	147.930	-2,271.61	0.00	0.00	2,271.61	0.00	0.00	0.00
25 Apr 24	INDX SL FUND ZVCB2	15.3559791							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 15.3559791 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								

Purchases

Equities

Funds - common stock

International Region - USD

23 May 24	CF SSGA MSCI CAD SMALL CAP	164.256	-2,565.51	0.00	0.00	2,565.51	0.00	0.00	0.00
23 May 24	INDX SL FUND ZVCB2	15.6189728							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 15.6189728 NET BROKER: SPECIAL ASSET - CHICAGO								
24 Jun 24	CF SSGA MSCI CAD SMALL CAP	114.472	-1,790.22	0.00	0.00	1,790.22	0.00	0.00	0.00
24 Jun 24	INDX SL FUND ZVCB2	15.6389335							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 15.6389335 NET BROKER: SPECIAL ASSET - CHICAGO								
09 Apr 24	CF SSGA MSCI EAFE SMALL CAP	673,936.914	-13,503,000.00	0.00	0.00	13,503,000.00	0.00	0.00	0.00
10 Apr 24	INDX SL FUND ZVYO2	20.0359999							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 20.0359999 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Apr 24	CF SSGA MSCI EAFE SMALL CAP	488.193	-9,385.52	0.00	0.00	9,385.52	0.00	0.00	0.00
25 Apr 24	INDX SL FUND ZVYO2	19.2250196							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 19.2250196 NET BROKER: SPECIAL ASSET - CHICAGO								
23 May 24	CF SSGA MSCI EAFE SMALL CAP	525.411	-10,618.56	0.00	0.00	10,618.56	0.00	0.00	0.00
23 May 24	INDX SL FUND ZVYO2	20.210007							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - 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

Equities

Funds - common stock

International Region - USD

CF SSGA MSCI EAFE SMALL CAP INDX SL FUND
(ZVYOLEN) PRICE: 20.210007 NET BROKER:
SPECIAL ASSET - CHICAGO

24 Jun 24	CF SSGA MSCI EAFE SMALL CAP		636.025	-12,642.26	0.00	0.00	12,642.26	0.00	0.00	0.00
24 Jun 24	INDX SL FUND ZVYO2		19.8769859							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO									
	CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 19.8769859 NET BROKER: SPECIAL ASSET - CHICAGO									
Total International Region - USD				-16,212,846.01	0.00	0.00	16,212,846.01	0.00	0.00	0.00

United States - USD

09 Apr 24	CF DAILY MSCI EMG MKTS INDX SL		1,123,483.298	-45,000,000.00	0.00	0.00	45,000,000.00	0.00	0.00	0.00
10 Apr 24	FUND ZV862		40.0539999							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO									
	CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 40.0539999 NET BROKER: SPECIAL ASSET - CHICAGO									
25 Apr 24	CF DAILY MSCI EMG MKTS INDX SL		83.766	-3,271.99	0.00	0.00	3,271.99	0.00	0.00	0.00
25 Apr 24	FUND ZV862		39.0610748							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO									
	CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 39.0610748 NET BROKER: SPECIAL ASSET - CHICAGO									
23 May 24	CF DAILY MSCI EMG MKTS INDX SL		168.350	-6,954.36	0.00	0.00	6,954.36	0.00	0.00	0.00
23 May 24	FUND ZV862		41.3089397							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO									
	CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 41.3089397 NET BROKER: SPECIAL ASSET - CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Equities

Funds - common stock

United States - USD

24 Jun 24	CF DAILY MSCI EMG MKTS INDX SL	94.068	-3,891.69	0.00	0.00	3,891.69	0.00	0.00	0.00
24 Jun 24	FUND ZV862	41.3710294							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 41.3710294 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Apr 24	CF MSCI EMG MKTS SMALL CAP	388.358	-7,756.29	0.00	0.00	7,756.29	0.00	0.00	0.00
25 Apr 24	INDX SL FUND ZVY92	19.9720103							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 19.9720103 NET BROKER: SPECIAL ASSET - CHICAGO								
23 May 24	CF MSCI EMG MKTS SMALL CAP	444.386	-9,234.35	0.00	0.00	9,234.35	0.00	0.00	0.00
23 May 24	INDX SL FUND ZVY92	20.78002							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 20.78002 NET BROKER: SPECIAL ASSET - CHICAGO								
24 Jun 24	CF MSCI EMG MKTS SMALL CAP	374.359	-7,866.04	0.00	0.00	7,866.04	0.00	0.00	0.00
24 Jun 24	INDX SL FUND ZVY92	21.0120232							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 21.0120232 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Apr 24	CF SSGA MSCI EAFE INDX SL FUND	21.077	-2,823.56	0.00	0.00	2,823.56	0.00	0.00	0.00
25 Apr 24	(FD12SL)	133.9640366							
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Equities

Funds - common stock

United States - USD

	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 133.9640366 NET BROKER: SPECIAL ASSET - CHICAGO								
23 May 24	CF SSGA MSCI EAFE INDX SL FUND (FD12SL)	34.801	-4,896.43	0.00	0.00	4,896.43	0.00	0.00	0.00
23 May 24	Settled CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO	140.6979684							
	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 140.6979684 NET BROKER: SPECIAL ASSET - CHICAGO								
24 Jun 24	CF SSGA MSCI EAFE INDX SL FUND (FD12SL)	128.929	-17,878.65	0.00	0.00	17,878.65	0.00	0.00	0.00
24 Jun 24	Settled CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO	138.6705085							
	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 138.6705085 NET BROKER: SPECIAL ASSET - CHICAGO								
Total United States - USD			-45,064,573.36	0.00	0.00	45,064,573.36	0.00	0.00	0.00
Total funds - common stock			-61,277,419.37	0.00	0.00	61,277,419.37	0.00	0.00	0.00

Funds - equities etf

United States - USD

22 Apr 24	MFC ISHARES TR CORE S&P SMALL-CAP ETF	2,375.000	-247,296.88	0.00	0.00	247,296.88	0.00	0.00	0.00
24 Apr 24	Settled SEDOL : 2678869 / IJR PERSHING LLC / 35.63 ISHARES CORE S&P SMALL-CAP ETF PRICE: 104.11 BROKER COMMISSION: 35.63 BROKER: PERSHING LLC	104.11							
07 May 24	MFC ISHARES TR CORE S&P SMALL-CAP ETF	800.000	-86,908.00	0.00	0.00	86,908.00	0.00	0.00	0.00
09 May 24	Settled SEDOL : 2678869 / IJR LOOP CAPITAL MARKETS LLC / 12.00	108.62							

◆ Investment Transaction Detail

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

Purchases

Equities

Funds - equities etf

United States - USD

ISHARES CORE S&P SMALL-CAP ETF PRICE: 108.62
 BROKER COMMISSION: 12.00 BROKER: LOOP
 CAPITAL MARKETS LLC

29 Apr 24	MFC ISHARES TR RUSSELL	7,600.000	-615,562.00	0.00	0.00	615,562.00	0.00	0.00	0.00
01 May 24	MID-CAP ETF	80.98							
Settled	SEDOL : B4ZD2Y9 /IWR WILLIAMS CAPITAL GROUP L.P.,THE / 114.00 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 80.98 BROKER COMMISSION: 114.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
Total United States - USD			-949,766.88	0.00	0.00	949,766.88	0.00	0.00	0.00
Total funds - equities etf			-949,766.88	0.00	0.00	949,766.88	0.00	0.00	0.00
Total equities			-233,177,226.80	0.00	0.00	233,177,226.80	0.00	0.00	0.00

Fixed Income

Government bonds

Angola - USD

21 May 24	ANGOLA (REP OF) 8.75% SNR MTN	1,140,000.000	-1,044,525.00	-10,806.25	0.00	1,044,525.00	0.00	0.00	0.00
23 May 24	14/04/32 USD	91.625							
Settled	SEDOL : BP2R4G7 / MORGAN STANLEY AND CO.INTRNTNAL PLC ANGOLA (REP OF) 8.75% SNR MTN 14/04/32 USD PRICE: 91.625 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
21 May 24	ANGOLA (REP OF) 9.125% SNR MTN	200,000.000	-171,250.00	-8,972.92	0.00	171,250.00	0.00	0.00	0.00
23 May 24	26/11/49 USD	85.625							
Settled	SEDOL : BKWCW07 / MORGAN STANLEY AND CO.INTRNTNAL PLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Angola - USD

ANGOLA (REP OF) 9.125% SNR MTN 26/11/49 USD
 PRICE: 85.625 NET BROKER: MORGAN STANLEY
 AND CO.INTRNTNAL PLC

Total Angola - USD			-1,215,775.00	-19,779.17	0.00	1,215,775.00	0.00	0.00	0.00
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Argentina - EUR

21 May 24	ARGENTINA(REP OF) 0% BDS	700,000.000	-338,520.83	-10,616.01	0.00	338,520.83	0.00	0.00	0.00
23 May 24	01/09/2038 EUR1000	44.51							
Settled	SEDOL : BMFXTW2 / CITIGROUP GLOBAL MARKETS INC. ARGENTINA(REP OF) 0% BDS 01/09/2038 EUR1000 PRICE: 44.51 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								

21 May 24	ARGENTINA(REP OF) IDX/LKD SNR	2,200,000.000	-140,788.68	0.00	0.00	140,788.68	0.00	0.00	0.00
23 May 24	15/12/2035EUR1	5.89							
Settled	SEDOL : B0R1544 / PERSHING LLC ARGENTINA(REP OF) VAR IDX/LKD 15/12/2035EUR PRICE: 5.89 NET BROKER: PERSHING LLC								

Total Argentina - EUR			-479,309.51	-10,616.01	0.00	479,309.51	0.00	0.00	0.00
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Argentina - USD

30 May 24	ARGENTINA REP 1.0% 09/07/2029	320,000.000	-188,960.00	-1,253.33	0.00	188,960.00	0.00	0.00	0.00
31 May 24	CUSIP : 040114HX1 /	59.05							
Settled	MORGAN STANLEY AND CO.INTRNTNAL PLC ARGENTINA REP 1.0% 09/07/2029 PRICE: 59.05 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								

21 May 24	ARGENTINA REP AMORTIZING STEP	100,000.000	-58,134.86	-279.17	0.00	58,134.86	0.00	0.00	0.00
23 May 24	UP 0.125% 07-09-2030	58.10							
Settled	CUSIP : 040114HS2 / PERSHING LLC / 34.86								

◆ 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

Argentina - USD

ARGENTINA(REP OF) 0.125%-VAR SNR 09/07/30 U
 PRICE: 58.1 BROKER COMMISSION: 34.86 BROKER:
 PERSHING LLC

31 May 24	ARGENTINA(REP OF) 0.125%-VAR		300,000.000	-139,650.00	-4,350.00	0.00	139,650.00	0.00	0.00	0.00
03 Jun 24	SNR 09/07/46 USD		46.55							
Settled	SEDOL : BNC17Q6 / MERRILL LYNCH INTERNATIONAL LIMITED									

ARGENTINA(REP OF) 3.625%-VAR SNR 09/07/46 U
 PRICE: 46.55 NET BROKER: MERRILL LYNCH
 INTERNATIONAL LIMITED

07 Jun 24	ARGENTINA(REP OF) 4.125%-VAR		300,000.000	-125,064.00	-4,561.46	0.00	125,064.00	0.00	0.00	0.00
10 Jun 24	SNR 09/07/46 USD		41.688							
Settled	SEDOL : BNC17Q6 / HSBC SECURITIES (USA) INC.									

ARGENTINA(REP OF) 3.625%-VAR SNR 09/07/46 U
 PRICE: 41.688 NET BROKER: HSBC SECURITIES
 (USA) INC.

21 May 24	ARGENTINA(REPUBLIC OF) STEP		1,400,000.000	-658,254.72	-18,890.28	0.00	658,254.72	0.00	0.00	0.00
23 May 24	07-09-2046		46.99							
Settled	CUSIP : 040114HW3 / PERSHING LLC / 394.72									

ARGENTINA(REP OF) 0.125%-VAR SNR 09/07/46 U
 PRICE: 46.99 BROKER COMMISSION: 394.72
 BROKER: PERSHING LLC

Total Argentina - USD				-1,170,063.58	-29,334.24	0.00	1,170,063.58	0.00	0.00	0.00
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Armenia - USD

21 May 24	PVTPL ARMENIA REP MINISTRY FIN		200,000.000	-163,786.00	-2,220.00	0.00	163,786.00	0.00	0.00	0.00
23 May 24	3.6% 02-02-2031		81.893							
Settled	CUSIP : 042207AD2 / THE BANK OF NEW YORK MELLON SA/NV									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Armenia - USD

ARMENIA REP NT 144A 3.6% 02/02/2031 PRICE:
81.893 NET BROKER: THE BANK OF NEW YORK
MELLON SA/NV

Total Armenia - USD			-163,786.00	-2,220.00	0.00	163,786.00	0.00	0.00	0.00
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Bahamas - USD

21 May 24	COMMONWEALTH OF BAHAMAS 6%	440,000.000	-403,457.93	-146.67	0.00	403,457.93	0.00	0.00	0.00
23 May 24	DUE 11-21-2028 REG	91.64							
Settled	CUSIP : P06518AG2 / PERSHING LLC / 241.93 COMWLTH OF BAHAMAS T BOND 6.0% 21/11/2028 PRICE: 91.64 BROKER COMMISSION: 241.93 BROKER: PERSHING LLC								
Total Bahamas - USD			-403,457.93	-146.67	0.00	403,457.93	0.00	0.00	0.00

Bahrain - USD

21 May 24	BAHRAIN (KINGDOM) 6.25% SNR	460,000.000	-390,425.00	-9,423.61	0.00	390,425.00	0.00	0.00	0.00
23 May 24	MTN 25/01/51USD	84.875							
Settled	SEDOL : BN4N9T7 / MERRILL LYNCH INTERNATIONAL LIMITED BAHRAIN (KINGDOM) 6.25% SNR MTN 25/01/51USD PRICE: 84.875 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								

21 May 24	BAHRAIN (KINGDOM) 7% SNR	440,000.000	-445,896.00	-10,010.00	0.00	445,896.00	0.00	0.00	0.00
23 May 24	26/01/2026 USD200000	101.34							
Settled	SEDOL : BYSZ800 / HSBC BANK BOND OPERATIONS BAHRAIN (KINGDOM) 7% SNR 26/01/2026 USD200000 PRICE: 101.34 NET BROKER: HSBC BANK BOND OPERATIONS								

Total Bahrain - USD			-836,321.00	-19,433.61	0.00	836,321.00	0.00	0.00	0.00
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Barbados - USD

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>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

Barbados - USD

20 Jun 24	BARBADOS(GOVT OF) 6.5% SNR	450,000.000		-429,750.00	-6,500.00	0.00	429,750.00	0.00	0.00	0.00
21 Jun 24	01/10/29 USD'REGS'	95.50								
Settled	SEDOL : BKKL7C3 / MORGAN STANLEY AND CO.INTRNTNAL PLC BARBADOS(GOVT OF) 6.5% SNR 01/10/29 USD'REGS' PRICE: 95.5 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC									
Total Barbados - USD				-429,750.00	-6,500.00	0.00	429,750.00	0.00	0.00	0.00

Benin - EUR

21 May 24	THE REPUBLIC OF 6.875% SNR	550,000.000		-491,296.32	-14,031.18	0.00	491,296.32	0.00	0.00	0.00
23 May 24	19/01/2052 EUR	82.215								
Settled	SEDOL : BMT76R4 / MORGAN STANLEY AND CO.INTRNTNAL PLC THE REPUBLIC OF 6.875% SNR 19/01/2052 EUR PRICE: 82.215 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC									
Total Benin - EUR				-491,296.32	-14,031.18	0.00	491,296.32	0.00	0.00	0.00

Benin - USD

21 May 24	THOMSON-BRANDT BV 7.96%	400,000.000		-376,640.00	-8,844.44	0.00	376,640.00	0.00	0.00	0.00
23 May 24	13/02/2038	94.16								
Settled	SEDOL : BRBZFN0 / MORGAN STANLEY AND CO.INTRNTNAL PLC THOMSON-BRANDT BV 7.96% 13/02/2038 PRICE: 94.16 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC									
Total Benin - USD				-376,640.00	-8,844.44	0.00	376,640.00	0.00	0.00	0.00

Bermuda - 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								
Purchases									
Fixed Income									
Government bonds									
Bermuda - USD									
21 May 24	BERMUDA GOVT 5% 07-15-2032	3,100,000.000	-3,000,274.09	-55,111.11	0.00	3,000,274.09	0.00	0.00	0.00
23 May 24	CUSIP : 085209AJ3 /	96.725							
Settled	PERSHING LLC / 1,799.09 BERMUDA (GOVT OF) 5% SNR 15/07/2032 USD1000 PRICE: 96.725 BROKER COMMISSION: 1,799.09 BROKER: PERSHING LLC								
Total Bermuda - USD			-3,000,274.09	-55,111.11	0.00	3,000,274.09	0.00	0.00	0.00
Brazil - USD									
21 May 24	BRAZIL FEDERATIVE REP GLOBAL	2,500,000.000	-2,154,792.10	-18,489.58	0.00	2,154,792.10	0.00	0.00	0.00
23 May 24	BD 3.75% 09-12-2031	86.14							
Settled	CUSIP : 105756CE8 / PERSHING LLC / 1,292.10 BRAZIL FEDERATIVE GLOBAL BD 3.75% 12/09/2031 PRICE: 86.14 BROKER COMMISSION: 1,292.10 BROKER: PERSHING LLC								
21 May 24	FED REPUBLIC OF BRAZIL 4.75%	1,100,000.000	-809,600.00	-18,722.92	0.00	809,600.00	0.00	0.00	0.00
23 May 24	T-BOND 01-14-2050	73.60							
Settled	CUSIP : 105756CB4 / PERSHING LLC BRAZIL(FED REP OF) BDS 14/01/2050 USD PRICE: 73.6 NET BROKER: PERSHING LLC								
Total Brazil - USD			-2,964,392.10	-37,212.50	0.00	2,964,392.10	0.00	0.00	0.00
Chile - USD									
21 May 24	CHILE REP 3.25% 09-21-2071	880,000.000	-550,682.21	-4,925.56	0.00	550,682.21	0.00	0.00	0.00
23 May 24	CUSIP : 168863DU9 /	62.54							
Settled	PERSHING LLC / 330.21 CHILE REP 3.25% 21/09/2071 PRICE: 62.54 BROKER COMMISSION: 330.21 BROKER: PERSHING LLC								
21 May 24	CHILE(REPUBLIC OF) TBOND 3.5%	1,750,000.000	-1,527,038.17	-19,225.69	0.00	1,527,038.17	0.00	0.00	0.00
23 May 24	01-31-2034	87.207							
Settled	CUSIP : 168863DV7 / PERSHING LLC / 915.67								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

Chile - USD

CHILE(REP OF) NTS 31/01/2034 USD PRICE: 87.207
 BROKER COMMISSION: 915.67 BROKER: PERSHING
 LLC

21 May 24	REPUBLIC OF CHILE 3.5%	900,000.000	-652,891.50	-10,325.00	0.00	652,891.50	0.00	0.00	0.00
23 May 24	01-25-2050	72.50							
Settled	CUSIP : 168863DL9 / PERSHING LLC / 391.50 REPUBLIC OF CHILE 3.5% 25 PRICE: 72.5 BROKER COMMISSION: 391.50 BROKER: PERSHING LLC								
27 Jun 24	REPUBLIC OF CHILE 3.5%	502,000.000	-366,404.78	-7,467.25	0.00	366,404.78	0.00	0.00	0.00
28 Jun 24	01-25-2050	72.989							
Settled	CUSIP : 168863DL9 / HSBC (GLBL MRKTS EQUITIES OPERATION REPUBLIC OF CHILE 3.5% 25 PRICE: 72.989 NET BROKER: HSBC (GLBL MRKTS EQUITIES OPERATION								
21 May 24	REPUBLIC OF CHILE 2.55%	5,700,000.000	-4,790,872.80	-46,835.00	0.00	4,790,872.80	0.00	0.00	0.00
23 May 24	01-27-2032	84.00							
Settled	CUSIP : 168863DN5 / PERSHING LLC / 2,872.80 CHILE(REP OF) 2.55% SNR 27/01/2032 USD PRICE: 84.0 BROKER COMMISSION: 2,872.80 BROKER: PERSHING LLC								
Total Chile - USD			-7,887,889.46	-88,778.50	0.00	7,887,889.46	0.00	0.00	0.00

Colombia - USD

21 May 24	COLOMBIA REP 8.75% 11-14-2053	1,700,000.000	-1,812,436.81	-3,718.75	0.00	1,812,436.81	0.00	0.00	0.00
23 May 24	CUSIP : 195325EM3 /	106.55							
Settled	PERSHING LLC / 1,086.81 REP OF COLOMBIA 8.75% 8.75% 14/11/2053 PRICE: 106.55 BROKER COMMISSION: 1,086.81 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
Colombia - USD									
31 May 24	COLOMBIA REP 8.75% 11-14-2053	1,174,000.000	-1,236,809.00	-5,421.60	0.00	1,236,809.00	0.00	0.00	0.00
03 Jun 24	CUSIP : 195325EM3 /	105.35							
Settled	BNP PARIBAS SECURITIES CORPORATION REP OF COLOMBIA 8.75% 8.75% 14/11/2053 PRICE: 105.35 NET BROKER: BNP PARIBAS SECURITIES CORPORATION								
21 May 24	COLOMBIA REP TBOND 4.5%	960,000.000	-878,331.48	-8,160.00	0.00	878,331.48	0.00	0.00	0.00
23 May 24	03-15-2029	91.438							
Settled	CUSIP : 195325DP7 / PERSHING LLC / 526.68 COLOMBIA(REP OF) 4.5% SNR MTN 15/03/2029USD PRICE: 91.438 BROKER COMMISSION: 526.68 BROKER: PERSHING LLC								
27 Jun 24	REPUBLIC OF COLOMBIA 3.25%	1,200,000.000	-927,780.00	-7,150.00	0.00	927,780.00	0.00	0.00	0.00
28 Jun 24	04-22-2032	77.315							
Settled	CUSIP : 195325DZ5 / JEFFERIES LLC. COLOMBIA REP GLOBAL BD 3.25% 22/04/2032 PRICE: 77.315 NET BROKER: JEFFERIES LLC.								
21 May 24	REPUBLIC OF COLOMBIA 4.125%	600,000.000	-365,859.38	-550.00	0.00	365,859.38	0.00	0.00	0.00
23 May 24	DUE 05-15-2051 REG	60.94							
Settled	CUSIP : 195325DT9 / PERSHING LLC / 219.38 COLOMBIA REP GLOBAL BD 4.125% 15/05/2051 PRICE: 60.94 BROKER COMMISSION: 219.38 BROKER: PERSHING LLC								
Total Colombia - USD			-5,221,216.67	-25,000.35	0.00	5,221,216.67	0.00	0.00	0.00
Cote d'Ivoire - EUR									
21 May 24	COTE D'IVOIRE 6.625% SNR	880,000.000	-764,800.44	-10,759.62	0.00	764,800.44	0.00	0.00	0.00
23 May 24	22/03/2048 EUR	79.99							
Settled	SEDOL : BD26NT6 / GOLDMAN SACHS INTERNATIONAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Cote d'Ivoire - EUR

COTE D'IVOIRE 6.625% SNR 22/03/2048 EUR PRICE:
79.99 NET BROKER: GOLDMAN SACHS
INTERNATIONAL

21 May 24	COTE D'IVOIRE 6.875% SNR 17/10/40	880,000.000	-822,263.26	-39,332.19	0.00	822,263.26	0.00	0.00	0.00
23 May 24	EUR1000	86.00							
Settled	SEDOL : BMFTVD5 / JEFFERIES INTERNATIONAL LTD COTE D'IVOIRE 6.875% SNR 17/10/40 EUR1000 PRICE: 86.0 NET BROKER: JEFFERIES INTERNATIONAL LTD								
Total Cote d'Ivoire - EUR			-1,587,063.70	-50,091.81	0.00	1,587,063.70	0.00	0.00	0.00

Cote d'Ivoire - USD

21 May 24	COTE D'IVOIRE 6.125% SNR	2,250,000.000	-2,021,400.00	-60,484.38	0.00	2,021,400.00	0.00	0.00	0.00
23 May 24	15/06/2033 USD	89.84							
Settled	SEDOL : BYW5KQ6 / BARCLAYS CAPITAL COTE D'IVOIRE 6.125% SNR 15/06/2033 USD PRICE: 89.84 NET BROKER: BARCLAYS CAPITAL								
21 May 24	COTE D'IVOIRE 7.625% SNR	2,100,000.000	-2,072,490.00	-50,261.46	0.00	2,072,490.00	0.00	0.00	0.00
23 May 24	30/01/2033 USD	98.69							
Settled	SEDOL : BN72KZ4 / BARCLAYS CAPITAL COTE D'IVOIRE 7.625% SNR 30/01/2033 USD PRICE: 98.69 NET BROKER: BARCLAYS CAPITAL								
21 May 24	COTE D'IVOIRE 8.25% SNR	450,000.000	-441,000.00	-11,653.13	0.00	441,000.00	0.00	0.00	0.00
23 May 24	30/01/2037 USD	98.00							
Settled	SEDOL : BN72KY3 / MERRILL LYNCH INTERNATIONAL LIMITED COTE D'IVOIRE 8.25% SNR 30/01/2037 USD PRICE: 98.0 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
Total Cote d'Ivoire - USD			-4,534,890.00	-122,398.97	0.00	4,534,890.00	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	Translation
Trade Status	Broker/Commission	Price	Principal
Trade Status	Narrative	Price	Principal
		Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Purchases

Fixed Income

Government bonds

Dominican Republic - DOP

21 May 24	DOMINICAN REPUBLIC 11.25%	57,000,000.000	-1,028,041.00	-20,617.02	0.00	1,028,041.00	0.00	0.00	0.00
23 May 24	15/09/2035 DUAL CURR	105.960366							
Settled	SEDOL : BS9BSY9 / JEFFERIES LLC. DOMINICAN REPUBLIC 11.25% 15/09/2035 DUAL CURR PRICE: 105.96036 NET BROKER: JEFFERIES LLC.								

25 Jun 24	DOMINICAN REPUBLIC 144A 10.75%	56,000,000.000	-940,803.87	0.00	0.00	940,803.87	0.00	0.00	0.00
01 Jul 24	01/06/2036	99.195							
Pending	CUSIP : 25714PFA1 / CITIGROUP GLOBAL MARKETS INC. DOMINICAN REPUBLIC 144A 10.75% 01/06/2036 PRICE: 99.1876 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								

Total Dominican Republic - DOP			-1,968,844.87	-20,617.02	0.00	1,968,844.87	0.00	0.00	0.00
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Dominican Republic - USD

25 Jun 24	DOMINICAN REPUBLIC 144A 10.75%	32,000,000.000	-537,602.21	0.00	0.00	537,602.21	0.00	0.00	0.00
01 Jul 24	01/06/2036	0.99195							
Pending	CUSIP : 25714PFA1 / CITIGROUP GLOBAL MARKETS INC. DOMINICAN REPUBLIC 10.75% 144A 01/06/2036 PRICE: 1.68 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								

21 May 24	DOMINICAN REPUBLIC 4.5% DUE	1,800,000.000	-1,649,609.17	-25,425.00	0.00	1,649,609.17	0.00	0.00	0.00
23 May 24	01-30-2030 REG	91.59							
Settled	CUSIP : P3579ECF2 / PERSHING LLC / 989.17 DOMINICAN REPUBLIC 4.5% 30/01/2030 PRICE: 91.59 BROKER COMMISSION: 989.17 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

Dominican Republic - USD

21 May 24	DOMINICAN REPUBLIC 4.875% DUE	2,050,000.000	-1,850,209.46	-16,656.25	0.00	1,850,209.46	0.00	0.00	0.00
23 May 24	09-23-2032 REG	90.20							
Settled	CUSIP : P3579ECH8 / PERSHING LLC / 1,109.46 DOMINICAN REPUBLIC T BD 4.875% 23/09/2032 PRICE: 90.2 BROKER COMMISSION: 1,109.46 BROKER: PERSHING LLC								
03 Jun 24	DOMINICAN REPUBLIC 4.875% SNR	150,000.000	-135,060.00	-1,442.19	0.00	135,060.00	0.00	0.00	0.00
04 Jun 24	23/09/2032USD	90.04							
Settled	SEDOL : BJP84G5 / JEFFERIES LLC. DOMINICAN REPUBLIC 4.875% SNR 23/09/2032USD PRICE: 90.04 NET BROKER: JEFFERIES LLC.								
21 May 24	DOMINICAN REPUBLIC 5.3% DUE	600,000.000	-513,187.73	-10,776.67	0.00	513,187.73	0.00	0.00	0.00
23 May 24	01-21-2041 REG 5.3% DUE 01-21-2041	85.48							
Settled	REG CUSIP : P3579ECJ4 / PERSHING LLC / 307.73 DOMINICAN REPUBLIC 5.3% DUE 01-21-2041 REG PRICE: 85.48 BROKER COMMISSION: 307.73 BROKER: PERSHING LLC								
Total Dominican Republic - USD			-4,685,668.57	-54,300.11	0.00	4,685,668.57	0.00	0.00	0.00

Ecuador - USD

21 May 24	ECUADOR(REP OF) 0% SNR	540,000.000	-276,878.23	0.00	0.00	276,878.23	0.00	0.00	0.00
23 May 24	31/07/2030 USD1'REGS	51.243							
Settled	SEDOL : BMGR2N5 / PERSHING LLC / 166.03 ECUADOR(REP OF) 0% SNR 31/07/2030 USD1'REGS PRICE: 51.243 BROKER COMMISSION: 166.03 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
Ecuador - USD									
21 May 24	ECUADOR(REP OF) 2.5%-VAR SNR	810,000.000	-376,794.94	-6,356.25	0.00	376,794.94	0.00	0.00	0.00
23 May 24	31/07/40 USD1	46.49							
Settled	SEDOL : BMGR2K2 / PERSHING LLC / 225.94 ECUADOR(REP OF) 2.5%-VAR SNR 31/07/40 USD1 PRICE: 46.49 BROKER COMMISSION: 225.94 BROKER: PERSHING LLC								
31 May 24	ECUADOR(REP OF) 2.5%-VAR SNR	400,000.000	-189,600.00	-3,444.44	0.00	189,600.00	0.00	0.00	0.00
04 Jun 24	31/07/40 USD1	47.40							
Settled	SEDOL : BMGR2K2 / CITIGROUP GLOBAL MARKETS INC. ECUADOR(REP OF) 2.5%-VAR SNR 31/07/40 USD1 PRICE: 47.4 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Ecuador - USD			-843,273.17	-9,800.69	0.00	843,273.17	0.00	0.00	0.00
Egypt - USD									
21 May 24	ARAB REP EGYPT GLOBAL MEDIUM	900,000.000	-749,250.00	-9,672.50	0.00	749,250.00	0.00	0.00	0.00
23 May 24	TERM TRANCHE # TR 00005 7.3%	83.25							
Settled	09-30-2033 CUSIP : 03846JAE0 / MORGAN STANLEY AND CO., LLC ARAB REP EGYPT TRANCHE # 7.3% 30/09/2033 PRICE: 83.25 NET BROKER: MORGAN STANLEY AND CO., LLC								
21 May 24	EGYPT(ARAB REP OF 7.5% SNR	1,130,000.000	-809,532.00	-22,835.42	0.00	809,532.00	0.00	0.00	0.00
23 May 24	MTN 16/02/2061 USD	71.64							
Settled	SEDOL : BLH1JM7 / BARCLAYS CAPITAL EGYPT(ARAB REP OF 7.5% SNR MTN 16/02/2061 PRICE: 71.64 NET BROKER: BARCLAYS CAPITAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Egypt - USD

21 May 24	EGYPT(ARAB REP OF 8.15% SNR	440,000.000	-336,050.00	-298.83	0.00	336,050.00	0.00	0.00	0.00
23 May 24	MTN 20/11/59USD	76.375							
Settled	SEDOL : BJV9CH9 / BARCLAYS CAPITAL EGYPT(ARAB REP OF 8.15% SNR MTN 20/11/59USD PRICE: 76.375 NET BROKER: BARCLAYS CAPITAL								
Total Egypt - USD			-1,894,832.00	-32,806.75	0.00	1,894,832.00	0.00	0.00	0.00

El Salvador - USD

21 May 24	EL SALVADOR REP 9.25% 144A	440,000.000	-390,470.14	-4,070.00	0.00	390,470.14	0.00	0.00	0.00
23 May 24	17/04/2030 9.25% DUE	88.69							
Settled	04-17-2030/04-17-2024 BEO CUSIP : 283875CE0 / PERSHING LLC / 234.14 EL SALVADOR REP SR STEP UP 9.25% 17/04/2030 PRICE: 88.69 BROKER COMMISSION: 234.14 BROKER: PERSHING LLC								
21 May 24	EL SALVADOR REP NOTES REG S	880,000.000	-601,928.94	-20,875.56	0.00	601,928.94	0.00	0.00	0.00
23 May 24	7.625% DUE 02-01-2041 REG	68.36							
Settled	CUSIP : P01012AR7 / PERSHING LLC / 360.94 EL SALVADOR REP NOTES REG S 7.625% 01/02/2041 PRICE: 68.36 BROKER COMMISSION: 360.94 BROKER: PERSHING LLC								
21 May 24	PVTPL EL SALVADOR REP .25%	440,000.000	-14,960.00	-110.00	0.00	14,960.00	0.00	0.00	0.00
23 May 24	04-17-2030	3.40							
Settled	CUSIP : 283875CD2 / GOLDMAN, SACHS AND CO. EL SALVADOR REP SR NT .25% 17/04/2030 PRICE: 3.4 NET BROKER: GOLDMAN, SACHS AND CO.								
Total El Salvador - USD			-1,007,359.08	-25,055.56	0.00	1,007,359.08	0.00	0.00	0.00

Ethiopia - 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								

Purchases

Fixed Income

Government bonds

Ethiopia - USD

21 May 24	FEDERAL REP OF ETHIOPIA 6.625%	200,000.000	-141,850.00	0.00	0.00	141,850.00	0.00	0.00	0.00
23 May 24	11/12/24	70.925							
Settled	SEDOL : BTC34Z2 / HSBC BANK BOND OPERATIONS FEDERAL REP OF ETHIOPIA 6.625% PRICE: 70.925 NET BROKER: HSBC BANK BOND OPERATIONS								
Total Ethiopia - USD			-141,850.00	0.00	0.00	141,850.00	0.00	0.00	0.00

Gabon - USD

21 May 24	GABONESE REPUBLIC 6.625% SNR	300,000.000	-240,750.00	-5,907.29	0.00	240,750.00	0.00	0.00	0.00
23 May 24	06/02/2031 USD	80.25							
Settled	SEDOL : BKSLR69 / MERRILL LYNCH INTERNATIONAL LIMITED GABONESE REPUBLIC 6.625% SNR 06/02/2031 USD PRICE: 80.25 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
21 May 24	GABONESE REPUBLIC 6.95% SNR	440,000.000	-421,256.00	-13,336.28	0.00	421,256.00	0.00	0.00	0.00
23 May 24	16/06/2025 USD	95.74							
Settled	SEDOL : BYMWFY0 / BARCLAYS CAPITAL GABONESE REPUBLIC 6.95% SNR 16/06/2025 USD PRICE: 95.74 NET BROKER: BARCLAYS CAPITAL								
25 Jun 24	GABONESE REPUBLIC 7% SNR	550,000.000	-409,475.00	-3,529.17	0.00	409,475.00	0.00	0.00	0.00
27 Jun 24	24/11/2031 USD1000	74.45							
Settled	SEDOL : BPDWT66 / BARCLAYS CAPITAL GABONESE REPUBLIC 7% SNR 24/11/2031 USD1000 PRICE: 74.45 NET BROKER: BARCLAYS CAPITAL								
Total Gabon - USD			-1,071,481.00	-22,772.74	0.00	1,071,481.00	0.00	0.00	0.00

Georgia - 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								

Purchases

Fixed Income

Government bonds

Georgia - USD

21 May 24	PVTPL GEORGIA(REPUBLIC OF) NT	1,300,000.000	-1,176,110.00	-3,078.47	0.00	1,176,110.00	0.00	0.00	0.00
23 May 24	2.75% 04-22-2026	90.47							
Settled	CUSIP : 37311PAB6 / CITIBANK N.A. GEORGIA(REPUB. OF) 2.75% SNR 22/04/26 USD'144A PRICE: 90.47 NET BROKER: CITIBANK N.A.								
Total Georgia - USD			-1,176,110.00	-3,078.47	0.00	1,176,110.00	0.00	0.00	0.00

Ghana - USD

21 May 24	REPUBLIC OF GHANA 0% SNR MTN	370,000.000	-151,700.00	0.00	0.00	151,700.00	0.00	0.00	0.00
23 May 24	07/04/2025 USD	41.00							
Settled	SEDOL : 8AX7X8U / GOLDMAN SACHS INTERNATIONAL REPUBLIC OF GHANA 0% SNR MTN 07/04/2025 USD PRICE: 41.0 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	REPUBLIC OF GHANA 7.75% SNR	1,100,000.000	-556,985.00	0.00	0.00	556,985.00	0.00	0.00	0.00
23 May 24	MTN 07/04/29USD	50.635							
Settled	SEDOL : BMTR0M7 / CITIGROUP GLOBAL MARKETS LIMITED REPUBLIC OF GHANA 7.75% SNR MTN 07/04/29USD PRICE: 50.635 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	REPUBLIC OF GHANA 8.625% SNR	580,000.000	-295,133.00	0.00	0.00	295,133.00	0.00	0.00	0.00
23 May 24	MTN 07/04/34 USD	50.885							
Settled	SEDOL : BMTR953 / CITIGROUP GLOBAL MARKETS LIMITED REPUBLIC OF GHANA 8.625% SNR MTN 07/04/34 U PRICE: 50.885 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Ghana - USD

21 May 24	REPUBLIC OF GHANA 8.95% SNR	220,000.000	-111,947.00	0.00	0.00	111,947.00	0.00	0.00	0.00
23 May 24	MTN 26/03/51USD	50.885							
Settled	SEDOL : BJ1DJB4 / CITIGROUP GLOBAL MARKETS LIMITED REPUBLIC OF GHANA 8.95% SNR MTN 26/03/51USD PRICE: 50.885 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
Total Ghana - USD			-1,115,765.00	0.00	0.00	1,115,765.00	0.00	0.00	0.00

Guatemala - USD

21 May 24	REPUBLIC OF GUATEMALA 3.7%	560,000.000	-458,018.65	-2,647.56	0.00	458,018.65	0.00	0.00	0.00
23 May 24	10-07-2033	81.74							
Settled	CUSIP : P5015VAM8 / PERSHING LLC / 274.65 REP OF GUATEMALA 3.7% 3.7% 07/10/2033 PRICE: 81.74 BROKER COMMISSION: 274.65 BROKER: PERSHING LLC								
Total Guatemala - USD			-458,018.65	-2,647.56	0.00	458,018.65	0.00	0.00	0.00

Honduras - USD

27 Jun 24	HONDURAS GOVT T BOND 5.625%	450,000.000	-385,605.00	-281.25	0.00	385,605.00	0.00	0.00	0.00
28 Jun 24	24/06/2030	85.69							
Settled	CUSIP : P5178RAD0 / JEFFERIES LLC. HONDURAS GOVT T BOND 5.625% 24/06/2030 PRICE: 85.69 NET BROKER: JEFFERIES LLC.								
Total Honduras - USD			-385,605.00	-281.25	0.00	385,605.00	0.00	0.00	0.00

Hungary - USD

21 May 24	HUNGARY(REP OF) 3.125% BDS	270,000.000	-171,990.00	-1,453.13	0.00	171,990.00	0.00	0.00	0.00
23 May 24	21/09/51 EUR1000	63.70							
Settled	SEDOL : BN6KY68 / JEFFERIES INTERNATIONAL LTD								

01 Apr 24 - 30 Jun 24

IL FIREFIGHTERS PENSION ALL

Page 295 of 1516

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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****Hungary - USD**

HUNGARY(REP OF) 3.125% BDS 21/09/51 EUR1000
 PRICE: 63.7 NET BROKER: JEFFERIES
 INTERNATIONAL LTD

21 May 24	PVTPL HUNGARY REP 6.75% DUE	880,000.000	-951,720.00	-9,570.00	0.00	951,720.00	0.00	0.00	0.00
23 May 24	09-25-2052	108.15							
Settled	CUSIP : 445545AT3 / JPMORGAN CHASE BANK/EUROCLEAR BANK HUNGARY(REP OF) 6.75% SNR 25/09/52 USD1000 PRICE: 108.15 NET BROKER: JPMORGAN CHASE BANK/EUROCLEAR BANK								
Total Hungary - USD			-1,123,710.00	-11,023.13	0.00	1,123,710.00	0.00	0.00	0.00

Indonesia - IDR

21 May 24	INDONESIA(REP OF) 6.625% BDS	39,000,000,000.000	-2,402,009.39	-45,767.32	0.00	2,402,009.39	0.00	0.00	0.00
28 May 24	15/02/2034 IDR	98.39							
Settled	SEDOL : BN7JVR4 / CIMB BANK BERHAD SINGAPORE INDONESIA(REP OF) 6.625% BDS 15/02/2034 IDR PRICE: 98.39 NET BROKER: CIMB BANK BERHAD SINGAPORE								
Total Indonesia - IDR			-2,402,009.39	-45,767.32	0.00	2,402,009.39	0.00	0.00	0.00

Jamaica - JMD

04 Jun 24	GOVT OF JAMAICA 9.625%	128,500,000.000	-883,930.60	-7,104.29	0.00	883,930.60	0.00	0.00	0.00
05 Jun 24	03/11/2030	107.0795592							
Settled	SEDOL : BRBXC66 / JEFFERIES LLC. GOVT OF JAMAICA 9.625% 03/11/2030 PRICE: 107.07955 NET BROKER: JEFFERIES LLC.								
Total Jamaica - JMD			-883,930.60	-7,104.29	0.00	883,930.60	0.00	0.00	0.00

Lebanon - 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								

Purchases

Fixed Income

Government bonds

Lebanon - USD

21 May 24	DEFAULTED LEBANESE REPUBLIC	1,320,000.000	-91,344.00	0.00	0.00	91,344.00	0.00	0.00	0.00
23 May 24	TBOND 0.0% DUE 31-12-2040 REG	6.92							
Settled	SEDOL : 2A9BJHU / BARCLAYS CAPITAL DEFAULTED LEBANESE REPUBLIC TBOND 0.0% DUE 31-12-2 PRICE: 6.92 NET BROKER: BARCLAYS CAPITAL								
21 May 24	DEFAULTED LEBANON REP EURO	1,600,000.000	-109,600.00	0.00	0.00	109,600.00	0.00	0.00	0.00
23 May 24	ISS MEDIUM TERM NOTES 0.0%	6.85							
Settled	31-12-2040 REG SEDOL : BLG3786 / GOLDMAN SACHS INTERNATIONAL DEFAULTED LEBANON REP EURO ISS MEDIUM TERM NOTES PRICE: 6.85 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	DEFAULTED LEBANON(REPUBLIC	2,640,000.000	-182,688.00	0.00	0.00	182,688.00	0.00	0.00	0.00
23 May 24	OF) 0% 31/12/2040	6.92							
Settled	SEDOL : BKDV3Q6 / BARCLAYS CAPITAL DEFAULTED LEBANON(REPUBLIC OF) 0% 31/12/2040 PRICE: 6.92 NET BROKER: BARCLAYS CAPITAL								
Total Lebanon - USD			-383,632.00	0.00	0.00	383,632.00	0.00	0.00	0.00

Mexico - MXN

21 May 24	MEXICO(UNITED MEXICAN STATES)	71,500.000	-355,874.92	-15,598.48	0.00	355,874.92	0.00	0.00	0.00
23 May 24	7.75% NTS 13/11/42	82.5132084							
Settled	SEDOL : B7V21L1 / BBVA SECURITIES INC. MEXICO(UNITED MEXICAN STATES) 7.75% NTS PRICE: 82.5132083 NET BROKER: BBVA SECURITIES INC.								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

Mexico - MXN

03 Jun 24	MEXICO(UTD MEX ST) 5.5% GTD	34,600.000	-176,022.10	-2,726.36	0.00	176,022.10	0.00	0.00	0.00
05 Jun 24	04/03/2027 MXN1000	90.9617095							
Settled	SEDOL : BP6QMB1 / GOLDMAN, SACHS AND CO. MEXICO(UTD MEX ST) 5.5% GTD 04/03/2027 MXN PRICE: 90.9617095 NET BROKER: GOLDMAN, SACHS AND CO.								
21 May 24	MEXICO(UTD MEX ST) 7.5% GTD	109,900.000	-575,809.54	-23,202.44	0.00	575,809.54	0.00	0.00	0.00
23 May 24	26/05/2033 MXN100	86.8586946							
Settled	SEDOL : BQXQSG8 / BBVA SECURITIES INC. MEXICO(UTD MEX ST) 7.5% GTD 26/05/2033 MXN100 PRICE: 86.8586946 NET BROKER: BBVA SECURITIES INC.								
Total Mexico - MXN			-1,107,706.56	-41,527.28	0.00	1,107,706.56	0.00	0.00	0.00

Mexico - USD

21 May 24	MEXICO(UNITED MEXICAN STATES)	470,000.000	-399,269.42	-3,077.85	0.00	399,269.42	0.00	0.00	0.00
23 May 24	5.75% DUE 10-12-2110	84.90							
Settled	CUSIP : 91086QAZ1 / PERSHING LLC / 239.42 MEXICO(UNITED MEXICAN STATES) 5.75% 12/1 PRICE: 84.9 BROKER COMMISSION: 239.42 BROKER: PERSHING LLC								
31 May 24	UNITED MEXICAN STS 4.6% DUE	4,638,000.000	-3,635,728.20	-77,042.33	0.00	3,635,728.20	0.00	0.00	0.00
03 Jun 24	01-23-2046	78.39							
Settled	CUSIP : 91086QBF4 / AMHERST PIERPONT SECURITIES LLC UTD MEXICAN STS 4.6% 23/01/2046 PRICE: 78.39 NET BROKER: AMHERST PIERPONT 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								

Purchases

Fixed Income

Government bonds

Mexico - USD

27 Jun 24	UNITED MEXICAN STS 3.5% DUE	894,000.000	-732,901.20	-11,820.67	0.00	732,901.20	0.00	0.00	0.00
28 Jun 24	02-12-2034 REG	81.98							
Settled	CUSIP : 91087BAR1 / J.P. MORGAN SECURITIES PLC UNITED MEXICAN STS T BDS 3.5% 12/02/2034 PRICE: 81.98 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	UNITED MEXICAN STS BDS 2.659%	2,450,000.000	-2,050,650.00	-32,391.79	0.00	2,050,650.00	0.00	0.00	0.00
23 May 24	DUE 05-24-2031/11-24-2020 REG	83.70							
Settled	CUSIP : 91087BAM2 / PERSHING LLC UTD MEXICAN STATES BDS 2.659% 24/05/2031 PRICE: 83.7 NET BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STS T BOND	880,000.000	-899,195.19	-16,143.11	0.00	899,195.19	0.00	0.00	0.00
23 May 24	6.35% DUE 02-09-2035/01-09-2023	102.12							
Settled	CUSIP : 91087BAV2 / PERSHING LLC / 539.19 MEXICO(UTD MEX ST) 6.35% SNR 09/02/2035 USD PRICE: 102.12 BROKER COMMISSION: 539.19 BROKER: PERSHING LLC								
Total Mexico - USD			-7,717,744.01	-140,475.75	0.00	7,717,744.01	0.00	0.00	0.00

Mongolia - USD

21 May 24	MONGOLIA INTL BOND 5.125% DUE	240,000.000	-233,972.30	-1,571.67	0.00	233,972.30	0.00	0.00	0.00
23 May 24	04-07-2026	97.43							
Settled	CUSIP : Y6142NAC2 / PERSHING LLC / 140.30 MONGOLIA INTL BOND 5.125% DUE 07/04/202 PRICE: 97.43 BROKER COMMISSION: 140.30 BROKER: PERSHING LLC								
Total Mongolia - USD			-233,972.30	-1,571.67	0.00	233,972.30	0.00	0.00	0.00

Nigeria - 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								

Purchases

Fixed Income

Government bonds

Nigeria - USD

21 May 24	NIGERIA FED REP OF 7.38% SNR	500,000.000	-419,915.00	-5,633.68	0.00	419,915.00	0.00	0.00	0.00
23 May 24	MTN 28/09/33 USD	83.983							
Settled	SEDOL : BP5GRZ1 / GOLDMAN SACHS INTERNATIONAL NIGERIA FED REP OF 7.38% SNR MTN 28/09/33 U PRICE: 83.983 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
Total Nigeria - USD			-419,915.00	-5,633.68	0.00	419,915.00	0.00	0.00	0.00

Oman - USD

21 Jun 24	OMAN (SULTANATE) 6.75% SNR MTN	200,000.000	-205,608.00	-5,925.00	0.00	205,608.00	0.00	0.00	0.00
25 Jun 24	17/01/48 USD	102.804							
Pending	SEDOL : BFFXP14 / GOLDMAN, SACHS AND CO. OMAN (SULTANATE) 6.75% SNR MTN 17/01/48 USD PRICE: 102.804 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Oman - USD			-205,608.00	-5,925.00	0.00	205,608.00	0.00	0.00	0.00

Pakistan - USD

21 May 24	ISLAMIC REP OF PAKISTAN 8.25%	550,000.000	-531,673.81	-6,680.21	0.00	531,673.81	0.00	0.00	0.00
23 May 24	30/09/2025	96.61							
Settled	SEDOL : BYML882 / PERSHING LLC / 318.81 ISLAMIC REP OF PAKISTAN 8 PRICE: 96.61 BROKER COMMISSION: 318.81 BROKER: PERSHING LLC								
25 Jun 24	PAKISTAN(REP OF) 6.875% SNR	720,000.000	-632,664.00	-3,025.00	0.00	632,664.00	0.00	0.00	0.00
27 Jun 24	05/12/2027 USD	87.87							
Settled	SEDOL : BFD9P70 / J.P. MORGAN SECURITIES PLC PAKISTAN(REP OF) 6.875% SNR 05/12/2027 USD PRICE: 87.87 NET BROKER: J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Pakistan - USD

21 May 24	PAKISTAN(REPUBLIC TBOND 8.875%	660,000.000	-531,024.42	-7,321.88	0.00	531,024.42	0.00	0.00	0.00
23 May 24	08/04/2051	80.41							
Settled	SEDOL : BNRDDB0 / PERSHING LLC / 318.42 PAKISTAN(REPUBLIC TBOND 8.875% 08/04/2051 PRICE: 80.41 BROKER COMMISSION: 318.42 BROKER: PERSHING LLC								
Total Pakistan - USD			-1,695,362.23	-17,027.09	0.00	1,695,362.23	0.00	0.00	0.00

Panama - USD

21 May 24	PANAMA REP 4.5% 01-19-2063	1,120,000.000	-728,156.63	-17,360.00	0.00	728,156.63	0.00	0.00	0.00
23 May 24	CUSIP : 698299BS2 /	64.975							
Settled	PERSHING LLC / 436.63 PANAMA REP GLOBAL BD 4.5% 19/01/2063 PRICE: 64.975 BROKER COMMISSION: 436.63 BROKER: PERSHING LLC								
21 May 24	PANAMA REP GLOBAL BD 3.875%	490,000.000	-451,913.79	-3,481.04	0.00	451,913.79	0.00	0.00	0.00
23 May 24	DUE 03-17-2028/03-17-2016 REG	92.172							
Settled	CUSIP : 698299BF0 / PERSHING LLC / 270.99 PANAMA(REP OF) 3.875% SNR 17/03/2028 USD PRICE: 92.172 BROKER COMMISSION: 270.99 BROKER: PERSHING LLC								
28 Feb 24	REVERSAL: PANAMA(REPUBLIC OF)	-300,000.000	306,690.00	133.33	0.00	-306,690.00	0.00	0.00	0.00
01 Mar 24	8.0% 03-01-2038	102.23							
NA	CUSIP : 698299BY9 / PERSHING LLC PANAMA(REP OF) BDS 01/03/2038 USD PRICE: 102.23 NET BROKER: PERSHING LLC								
28 Feb 24	PANAMA(REPUBLIC OF) 8.0%	300,000.000	-306,690.00	-133.33	0.00	306,690.00	0.00	0.00	0.00
01 Mar 24	03-01-2038	102.23							
Settled	CUSIP : 698299BY9 / PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Panama - USD

PANAMA(REP OF) BDS 01/03/2038 USD PRICE:
102.23 NET BROKER: PERSHING LLC

21 May 24	REPUBLIC OF PANAMA 3.87%	460,000.000	-267,938.17	-5,934.00	0.00	267,938.17	0.00	0.00	0.00
23 May 24	07-23-2060	58.2125							

Settled
CUSIP : 698299BL7 /
PERSHING LLC / 160.67
PANAMA(REP OF) 3.87% NTS 23/07/2060 USD
PRICE: 58.2125 BROKER COMMISSION: 160.67
BROKER: PERSHING LLC

21 May 24	REPUBLIC OF PANAMA 4.5%	450,000.000	-294,814.28	-2,925.00	0.00	294,814.28	0.00	0.00	0.00
23 May 24	04-01-2054	65.475							

Settled
CUSIP : 698299BM5 /
PERSHING LLC / 176.78
PANAMA(REP OF) 4.5% SNR 01/04/2056 USD PRICE:
65.475 BROKER COMMISSION: 176.78 BROKER:
PERSHING LLC

Total Panama - USD			-1,742,822.87	-29,700.04	0.00	1,742,822.87	0.00	0.00	0.00
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Paraguay - USD

21 May 24	PARAGUAY (REPUBLIC OF) 2.739%	6,500,000.000	-5,276,288.88	-56,377.75	0.00	5,276,288.88	0.00	0.00	0.00
23 May 24	DUE 01-29-2033 REG	81.125							

Settled
CUSIP : P75744AK1 /
PERSHING LLC / 3,163.88
PARAGUAY (REPUBLIC TBOND 2.739% 29/01/2033
PRICE: 81.125 BROKER COMMISSION: 3,163.88
BROKER: PERSHING LLC

21 May 24	REPUBLIC OF PARAGUAY 5.4% DUE	1,800,000.000	-1,573,045.26	-14,310.00	0.00	1,573,045.26	0.00	0.00	0.00
23 May 24	03-30-2050REG	87.339							

Settled
CUSIP : P75744AG0 /
PERSHING LLC / 943.26
PARAGUAY (REPUBLIC 5.4% SNR 30/03/50
USD2000000 PRICE: 87.339 BROKER COMMISSION:
943.26 BROKER: PERSHING LLC

Total Paraguay - USD			-6,849,334.14	-70,687.75	0.00	6,849,334.14	0.00	0.00	0.00
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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								

Purchases

Fixed Income

Government bonds

Peru - USD

21 May 24	PERU REP 1.862% 12-01-2032	3,550,000.000	-2,690,738.48	-31,581.59	0.00	2,690,738.48	0.00	0.00	0.00
23 May 24	CUSIP : 715638DP4 /	75.75							
Settled	PERSHING LLC / 1,613.48 PERU(REP OF) BDS 01/12/2032 USD PRICE: 75.75 BROKER COMMISSION: 1,613.48 BROKER: PERSHING LLC								
21 May 24	PERU REP 3.23% 07-28-2121	510,000.000	-288,833.20	-5,262.21	0.00	288,833.20	0.00	0.00	0.00
23 May 24	CUSIP : 715638DR0 /	56.60							
Settled	PERSHING LLC / 173.20 PERU(REP OF) BDS 28/07/2121 USD PRICE: 56.6 BROKER COMMISSION: 173.20 BROKER: PERSHING LLC								

Total Peru - USD			-2,979,571.68	-36,843.80	0.00	2,979,571.68	0.00	0.00	0.00
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Philippines - PHP

21 May 24	PHILIPPINES(REP OF 6.25% BDS	33,000,000.000	-535,576.10	-12,709.59	0.00	535,576.10	0.00	0.00	0.00
23 May 24	14/01/2036 PHP	94.375							
Settled	SEDOL : B3LJ4G0 / JEFFERIES INTERNATIONAL LTD PHILIPPINES(REP OF 6.25% BDS 14/01/2036 PHP PRICE: 94.375 NET BROKER: JEFFERIES INTERNATIONAL LTD								

Total Philippines - PHP			-535,576.10	-12,709.59	0.00	535,576.10	0.00	0.00	0.00
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Philippines - USD

21 May 24	PHILIPPINES(REPUBLIC OF) 3.7%	1,240,000.000	-990,610.01	-14,146.33	0.00	990,610.01	0.00	0.00	0.00
23 May 24	DUE 02-02-2042 REG	79.84							
Settled	CUSIP : 718286CB1 / PERSHING LLC / 594.01 PHILIPPINES(REP OF 3.7% SNR 02/02/2042 USD1000 PRICE: 79.84 BROKER COMMISSION: 594.01 BROKER: PERSHING LLC								

Total Philippines - USD			-990,610.01	-14,146.33	0.00	990,610.01	0.00	0.00	0.00
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◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
Poland - USD									
21 May 24	REPUBLIC OF POLAND 5.5% DUE	1,920,000.000	-1,884,000.00	-14,373.33	0.00	1,884,000.00	0.00	0.00	0.00
23 May 24	04-04-2053	98.125							
Settled	SEDOL : BLGV865 / CITIBANK N.A. POLAND(REP OF) 5.5% SNR 04/04/2053 USD1000 PRICE: 98.125 NET BROKER: CITIBANK N.A.								
Total Poland - USD			-1,884,000.00	-14,373.33	0.00	1,884,000.00	0.00	0.00	0.00
Qatar - USD									
21 May 24	QATAR(STATE OF) 5.103% SNR	700,000.000	-675,878.00	-2,976.75	0.00	675,878.00	0.00	0.00	0.00
23 May 24	23/04/2048 USD	96.554							
Settled	SEDOL : BFYY518 / SOCIETE GENERALE QATAR(STATE OF) 5.103% SNR 23/04/2048 USD PRICE: 96.554 NET BROKER: SOCIETE GENERALE								
Total Qatar - USD			-675,878.00	-2,976.75	0.00	675,878.00	0.00	0.00	0.00
Romania - EUR									
21 May 24	ROMANIA(REP OF) 2.875% MTN	220,000.000	-162,970.66	-753.11	0.00	162,970.66	0.00	0.00	0.00
23 May 24	13/04/42 EUR1000	68.18							
Settled	SEDOL : BL53YN1 / ZUERCHER KANTONALBANK ROMANIA(REP OF) 2.875% MTN 13/04/42 EUR1000 PRICE: 68.18 NET BROKER: ZUERCHER KANTONALBANK								
21 May 24	ROMANIA(REP OF) 5.625% MTN	440,000.000	-475,191.68	-6,685.98	0.00	475,191.68	0.00	0.00	0.00
23 May 24	22/02/36 EUR1000	99.40							
Settled	SEDOL : BRZXFT6 / INTESA SANPAOLO SPA ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 PRICE: 99.4 NET BROKER: INTESA SANPAOLO SPA								

◆ 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

Fixed Income

Government bonds

Romania - EUR

31 May 24	ROMANIA(REP OF) 5.625% MTN	460,000.000	-494,436.71	-7,930.78	0.00	494,436.71	0.00	0.00	0.00
04 Jun 24	22/02/36 EUR1000	98.69							
Settled	SEDOL : BRZXFT6 / MORGAN STANLEY AND CO.INTRNTNAL PLC ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 PRICE: 98.69 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
Total Romania - EUR			-1,132,599.05	-15,369.87	0.00	1,132,599.05	0.00	0.00	0.00

Romania - USD

21 May 24	ROMANIA(REP OF) 1% SNR EMTN	470,000.000	-461,775.00	-12,200.42	0.00	461,775.00	0.00	0.00	0.00
23 May 24	25/11/2027 USD	98.25							
Settled	SEDOL : BMBN001 / J.P. MORGAN SECURITIES PLC ROMANIA(REP OF) 1% SNR EMTN 25/11/2027 USD PRICE: 98.25 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	ROMANIA(REP OF) 3% SNR MTN	650,000.000	-604,175.00	-4,658.33	0.00	604,175.00	0.00	0.00	0.00
23 May 24	27/02/27 USD2000	92.95							
Settled	SEDOL : BNGFD66 / CITIGROUP GLOBAL MARKETS LIMITED ROMANIA(REP OF) 3% SNR MTN 27/02/27 USD2000 PRICE: 92.95 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
Total Romania - USD			-1,065,950.00	-16,858.75	0.00	1,065,950.00	0.00	0.00	0.00

Saudi Arabia - USD

21 May 24	PVTPL SAUDI ARABIA (KINGDOM	600,000.000	-585,954.00	-12,170.83	0.00	585,954.00	0.00	0.00	0.00
23 May 24	OF) 5.75% 01-16-2054	97.659							
Settled	CUSIP : 80413TBH1 / MORGAN STANLEY AND CO., LLC								

◆ 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>								

*Purchases***Fixed Income****Government bonds****Saudi Arabia - USD**

SAUDI ARABIA TRANCHE # 5.75% 16/01/2054
 PRICE: 97.659 NET BROKER: MORGAN STANLEY
 AND CO., LLC

Total Saudi Arabia - USD			-585,954.00	-12,170.83	0.00	585,954.00	0.00	0.00	0.00
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Senegal - EUR

21 May 24	REP OF SENEGAL 08/06/2037 5.375%	1,100,000.000	-899,230.92	-61,431.04	0.00	899,230.92	0.00	0.00	0.00
23 May 24	08/06/2037	75.24							
Settled	SEDOL : 2AXCXXU / DEUTSCHE BANK AG, LONDON BRANCH REP OF SENEGAL 08/06/2037 5.375% 08/06/2037 PRICE: 75.24 NET BROKER: DEUTSCHE BANK AG, LONDON BRANCH								

21 May 24	SENEGAL(REP OF) 4.75% NTS	880,000.000	-879,343.62	-8,834.29	0.00	879,343.62	0.00	0.00	0.00
23 May 24	13/03/2028 EUR	91.97							
Settled	SEDOL : BF2LTQ4 / FIRSTRAND BANK LIMITED (LONDON BRAN SENEGAL(REP OF) 4.75% NTS 13/03/2028 EUR PRICE: 91.97 NET BROKER: FIRSTRAND BANK LIMITED (LONDON BRAN								

Total Senegal - EUR			-1,778,574.54	-70,265.33	0.00	1,778,574.54	0.00	0.00	0.00
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Serbia - EUR

21 May 24	SERBIA (REPUBLIC) 2.05% MTN	440,000.000	-343,481.35	-6,506.71	0.00	343,481.35	0.00	0.00	0.00
23 May 24	23/09/2036 EUR	71.849							
Settled	SEDOL : BNKHRW2 / J.P. MORGAN SECURITIES PLC SERBIA (REPUBLIC) 2.05% MTN 23/09/2036 EUR PRICE: 71.849 NET BROKER: J.P. MORGAN SECURITIES PLC								

Total Serbia - EUR			-343,481.35	-6,506.71	0.00	343,481.35	0.00	0.00	0.00
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Serbia - USD

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

Serbia - USD

05 Jun 24	PVTPL SERBIA (REPUBLIC) 6%	1,200,000.000	-1,174,368.00	0.00	0.00	1,174,368.00	0.00	0.00	0.00
12 Jun 24	06-12-2034	97.864							
Settled	CUSIP : 817477AJ1 / THE BANK OF NEW YORK MELLON SERBIA (REPUBLIC) NT 144A 6.0% 12/06/2034 PRICE: 97.864 NET BROKER: THE BANK OF NEW YORK MELLON								

21 May 24	SERBIA (REPUBLIC) 6.5% SNR MTN	2,100,000.000	-2,139,060.00	-21,612.50	0.00	2,139,060.00	0.00	0.00	0.00
23 May 24	26/09/2033 USD	101.86							
Settled	SEDOL : BP90ZB1 / HSBC BANK BOND OPERATIONS SERBIA (REPUBLIC) 6.5% SNR MTN 26/09/2033 PRICE: 101.86 NET BROKER: HSBC BANK BOND OPERATIONS								

Total Serbia - USD			-3,313,428.00	-21,612.50	0.00	3,313,428.00	0.00	0.00	0.00
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South Africa - USD

21 May 24	SOUTH AFRICA REP NT 5.75% DUE	1,350,000.000	-1,012,365.00	-11,428.13	0.00	1,012,365.00	0.00	0.00	0.00
23 May 24	09-30-2049	74.99							
Settled	CUSIP : 836205BB9 / GOLDMAN SACHS INTERNATIONAL SOUTH AFRICA REP NT 5.75% 30/09/2049 PRICE: 74.99 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

21 May 24	SOUTH AFRICA REP TBOND 5.875%	1,020,000.000	-1,017,348.00	-11,152.71	0.00	1,017,348.00	0.00	0.00	0.00
23 May 24	DUE 09-16-2025 REG	99.74							
Settled	CUSIP : 836205AR5 / GOLDMAN SACHS INTERNATIONAL SOUTH AFRICA(REP OF) NT 5.875% 16/09/2025 PRICE: 99.74 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

Total South Africa - USD			-2,029,713.00	-22,580.84	0.00	2,029,713.00	0.00	0.00	0.00
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Sri Lanka - 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								

Purchases

Fixed Income

Government bonds

Sri Lanka - USD

21 May 24	REPUBLIC OF SRI LANKA 6.85%	570,000.000	-339,011.28	0.00	0.00	339,011.28	0.00	0.00	0.00
23 May 24	DUE 11-03-2025	59.44							
Settled	CUSIP : Y8137FAE8 / PERSHING LLC / 203.28 REP OF SRI LANKA 03/11/2025 0.0% 03/11/2025 PRICE: 59.44 BROKER COMMISSION: 203.28 BROKER: PERSHING LLC								
Total Sri Lanka - USD			-339,011.28	0.00	0.00	339,011.28	0.00	0.00	0.00

Suriname - USD

21 May 24	PVTPL SURINAME REP TNOTE 7.95%	770,000.000	-722,231.08	-13,552.00	0.00	722,231.08	0.00	0.00	0.00
23 May 24	07-15-2033	93.74							
Settled	CUSIP : 86886PAC6 / PERSHING LLC / 433.08 REPUBLIC OF SURINA 7.95% PIK 15/07/33 USD1000 PRICE: 93.74 BROKER COMMISSION: 433.08 BROKER: PERSHING LLC								
21 May 24	SURINAME REP 0.0% 12-31-2050	100,000.000	-76,095.63	0.00	0.00	76,095.63	0.00	0.00	0.00
23 May 24	CUSIP : P68788AD3 /	76.05							
Settled	PERSHING LLC / 45.63 SURINAME REP 0.0% 31/12/2050 PRICE: 76.05 BROKER COMMISSION: 45.63 BROKER: PERSHING LLC								
Total Suriname - USD			-798,326.71	-13,552.00	0.00	798,326.71	0.00	0.00	0.00

Trinidad and Tobago - USD

21 May 24	PVTPL TRINIDAD & TOBAGO REP NT	440,000.000	-441,320.63	-9,381.17	0.00	441,320.63	0.00	0.00	0.00
23 May 24	5.95% 01-14-2031	100.24							
Settled	CUSIP : 896292AL3 / PERSHING LLC / 264.63 TRINIDAD & TOBAGO 5.95% NTS 14/01/31 USD1000 PRICE: 100.24 BROKER COMMISSION: 264.63 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
Trinidad and Tobago - USD									
18 Jun 24	TRINIDAD & TOBAGO REP NT 144A	450,000.000	-450,000.00	0.00	0.00	450,000.00	0.00	0.00	0.00
26 Jun 24	6.4% DUE 06-26-2034/06-26-2024 BEO	100.00							
Settled	CUSIP : 896292AM1 / J.P. MORGAN SECURITIES LLC TRINIDAD & TOBAGO NT 144A 6.4% 26/06/2034 PRICE: 100.0 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total Trinidad and Tobago - USD			-891,320.63	-9,381.17	0.00	891,320.63	0.00	0.00	0.00
Turkey - EUR									
21 May 24	TURKEY(REP OF) 5.875% SNR	440,000.000	-482,721.12	-4,834.90	0.00	482,721.12	0.00	0.00	0.00
23 May 24	21/05/2030 EUR	100.975							
Settled	SEDOL : BSHSMM8 / J.P. MORGAN SECURITIES PLC TURKEY(REP OF) 5.875% SNR 21/05/2030 EUR PRICE: 100.975 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Turkey - EUR			-482,721.12	-4,834.90	0.00	482,721.12	0.00	0.00	0.00
Turkey - TRY									
31 May 24	TURKEY(REP OF) 0% BDS	55,000,000.000	-1,226,193.95	0.00	0.00	1,226,193.95	0.00	0.00	0.00
03 Jun 24	09/04/2025 TRY100	71.7657877							
Settled	SEDOL : BRJC8Z6 / J.P. MORGAN SECURITIES PLC TURKEY(REP OF) 0% BDS 09/04/2025 TRY100 PRICE: 71.76578 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Turkey - TRY			-1,226,193.95	0.00	0.00	1,226,193.95	0.00	0.00	0.00
Turkey - USD									
21 May 24	HAZINE 24/02/2027 7.25% 24/02/2027	240,000.000	-244,920.00	-4,301.67	0.00	244,920.00	0.00	0.00	0.00
23 May 24	SEDOL : 4AXXMEU /	102.05							
Settled	MERRILL LYNCH INTERNATIONAL LIMITED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Turkey - USD

HAZINE 24/02/2027 7.25% 24/02/2027 PRICE: 102.05
NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED

21 May 24	REPUBLIC OF TURKEY 9.375%	380,000.000	-415,302.00	-6,828.13	0.00	415,302.00	0.00	0.00	0.00
23 May 24	03-14-2029	109.29							
Settled	CUSIP : 900123DH0 / CITIBANK N.A. REPUBLIC OF 9.375% 14/03/2029 PRICE: 109.29 NET BROKER: CITIBANK N.A.								

21 May 24	REPUBLIC OF TURKIYE 7.625%	440,000.000	-443,740.00	-745.56	0.00	443,740.00	0.00	0.00	0.00
23 May 24	05-15-2034	100.85							
Settled	CUSIP : 900123DK3 / MORGAN STANLEY AND CO., LLC TURKEY(REP OF) NTS 15/05/2034 USD PRICE: 100.85 NET BROKER: MORGAN STANLEY AND CO., LLC								

Total Turkey - USD			-1,103,962.00	-11,875.36	0.00	1,103,962.00	0.00	0.00	0.00
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Ukraine - USD

26 Jun 24	UKRAINE(REP OF) 0% IDX/LKD SNR	1,100,000.000	-540,650.00	0.00	0.00	540,650.00	0.00	0.00	0.00
28 Jun 24	31/05/41 USD	49.15							
Settled	SEDOL : BZ1MW25 / UBS AG LONDON BRANCH UKRAINE(REP OF) 0% IDX/LKD SNR 31/05/41 USD PRICE: 49.15 NET BROKER: UBS AG LONDON BRANCH								

26 Jun 24	UKRAINE(REP OF) 7.253% SNR	1,100,000.000	-320,320.00	0.00	0.00	320,320.00	0.00	0.00	0.00
28 Jun 24	15/03/2035 USD	29.12							
Settled	SEDOL : 1A9LV1U / UBS AG LONDON BRANCH UKRAINE(REP OF) 7.253% SNR 15/03/2035 USD PRICE: 29.12 NET BROKER: UBS AG LONDON BRANCH								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Ukraine - USD

21 May 24	UKRAINE(REP OF) 7.375% SNR	1,300,000.000	-337,350.00	0.00	0.00	337,350.00	0.00	0.00	0.00
23 May 24	25/09/2034 USD	25.95							
Settled	SEDOL : BF226G6 / UBS AG LONDON BRANCH UKRAINE(REP OF) 7.375% SNR 25/09/2034 USD PRICE: 25.95 NET BROKER: UBS AG LONDON BRANCH								

21 May 24	UKRAINE(REP OF) 9.75% SNR	880,000.000	-262,856.00	0.00	0.00	262,856.00	0.00	0.00	0.00
23 May 24	01/11/30 USD21000	29.87							
Settled	SEDOL : BG4T0F9 / UBS AG LONDON BRANCH UKRAINE(REP OF) 9.75% SNR 01/11/30 USD21000 PRICE: 29.87 NET BROKER: UBS AG LONDON BRANCH								

Total Ukraine - USD			-1,461,176.00	0.00	0.00	1,461,176.00	0.00	0.00	0.00
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United Arab Emirates - USD

21 May 24	EMIRATE OF ABU DHA 3% SNR MTN	1,670,000.000	-1,116,111.10	-9,463.33	0.00	1,116,111.10	0.00	0.00	0.00
23 May 24	15/09/51 USD1000	66.833							
Settled	SEDOL : BMHV656 / SOCIETE GENERALE EMIRATE OF ABU DHA 3% SNR MTN 15/09/51 USD1000 PRICE: 66.833 NET BROKER: SOCIETE GENERALE								

21 May 24	PVTPL GOVERNMENT OF THE	440,000.000	-438,812.00	-5,764.31	0.00	438,812.00	0.00	0.00	0.00
23 May 24	EMIRATE OF SHARJAH SHA 6.125%	99.73							
Settled	03-06-2036 CUSIP : 38381CAF9 / THE BANK OF NEW YORK MELLON GOVT OF THE 144A 6.125% 06/03/2036 PRICE: 99.73 NET BROKER: THE BANK OF NEW YORK MELLON								

Total United Arab Emirates - USD			-1,554,923.10	-15,227.64	0.00	1,554,923.10	0.00	0.00	0.00
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United States - USD

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

United States - USD

21 May 24	GOVT OF BERMUDA 3.375% DUE	2,810,000.000	-1,911,384.14	-24,499.69	0.00	1,911,384.14	0.00	0.00	0.00
23 May 24	08-20-2050 REG	67.98							
Settled	CUSIP : G10367AG8 / PERSHING LLC / 1,146.14 GOVT OF BERMUDA 3.375% 3.375% 20/08/2050 PRICE: 67.98 BROKER COMMISSION: 1,146.14 BROKER: PERSHING LLC								
31 May 24	UNITED STATES OF AMER TREAS BD	3,000,000.000	-2,812,148.44	-3,678.67	0.00	2,812,148.44	0.00	0.00	0.00
03 Jun 24	2.375% 5-15-2027	93.7382812							
Settled	SEDOL : BF0T9Y8 / BNP PARIBAS U.S.A - NEW YORK BRANCH USA TREASURY BD 2.375% 15/05/2027 USD PRICE: 93.73828 NET BROKER: BNP PARIBAS U.S.A - NEW YORK BRANCH								
10 Apr 24	UNITED STATES OF AMER TREAS	7,000,000.000	-5,049,570.31	-81,826.92	0.00	5,049,570.31	0.00	0.00	0.00
11 Apr 24	BONDS 2.875% 05-15-2052	72.136718							
Settled	SEDOL : BPSLLZ1 / BARCLAYS CAPITAL USA TREASURY BDS 2.875% BDS 15/05/52 USD1000 PRICE: 72.13671 NET BROKER: BARCLAYS CAPITAL								
10 Apr 24	UNITED STATES OF AMER TREAS	13,500,000.000	-11,307,304.69	-75,288.46	0.00	11,307,304.69	0.00	0.00	0.00
11 Apr 24	BONDS 3.625%02-15-2053	83.757812							
Settled	SEDOL : BQXLPR3 / BARCLAYS CAPITAL USA TREASURY BDS 3.625% BDS 15/02/53 USD1000 PRICE: 83.75781 NET BROKER: BARCLAYS CAPITAL								
10 Apr 24	UNITED STATES OF AMER TREAS	28,000,000.000	-19,534,375.00	-286,538.46	0.00	19,534,375.00	0.00	0.00	0.00
12 Apr 24	BONDS DTD 05/15/2016 2.5% DUE	69.765625							
Settled	05-15-2046 REG SEDOL : BYZ2TS9 / 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

Fixed Income

Government bonds

United States - USD

USA TREASURY BDS 2.5% BDS 15/05/2046 USD1000
 PRICE: 69.76562 NET BROKER: WILLIAMS CAPITAL
 GROUP L.P.,THE

30 Apr 24	UNITED STATES OF AMER TREAS	3,250,000.000	-3,059,697.26	-242.87	0.00	3,059,697.26	0.00	0.00	0.00
01 May 24	NOTES 30/04/2027 2.75% DUE	94.1445312							
Settled	04-30-2027 BEO SEDOL : BQ2GVM6 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 2.75% NTS 30/04/27 USD1000 PRICE: 94.14453 BROKER: MORGAN STANLEY AND CO., LLC								
29 May 24	UNITED STATES OF AMER TREAS	3,250,000.000	-3,055,253.91	0.00	0.00	3,055,253.91	0.00	0.00	0.00
31 May 24	NOTES 31/05/2027 2.625% DUE	94.0078125							
Settled	05-31-2027 BEO SEDOL : BK93979 / ACADEMY SECURITIES, INC USA TREASURY NTS 2.625% NTS 31/05/27 USD1000 PRICE: 94.00781 NET BROKER: ACADEMY SECURITIES, INC								
10 Apr 24	UNITED STATES OF AMER TREAS	23,250,000.000	-22,756,845.70	-28,824.28	0.00	22,756,845.70	0.00	0.00	0.00
11 Apr 24	NOTES 4.125% 03-31-2029	97.878906							
Settled	SEDOL : BQV12R4 / GOLDMAN, SACHS AND CO. USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 97.8789 NET BROKER: GOLDMAN, SACHS AND CO.								
24 May 24	UNITED STATES OF AMER TREAS	4,000,000.000	-3,929,531.25	-26,147.54	0.00	3,929,531.25	0.00	0.00	0.00
28 May 24	NOTES 4.125% 03-31-2029	98.238281							
Settled	SEDOL : BQV12R4 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 98.23828 NET BROKER: 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

Government bonds

United States - USD

12 Jun 24 14 Jun 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 SEDOL : BQV12R4 / HSBC (GLBL MRKTS EQUITIES OPERATION USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 99.34375 NET BROKER: HSBC (GLBL MRKTS EQUITIES OPERATION	2,500,000.000 99.34375	-2,483,593.75	-21,132.17	0.00	2,483,593.75	0.00	0.00	0.00
10 Apr 24 11 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 SEDOL : BS2G197 / PERSHING LLC USA TREASURY NTS 4.125% NTS 15/02/27 USD1000 PRICE: 98.15625 NET BROKER: PERSHING LLC	4,000,000.000 98.15625	-3,926,250.00	-25,384.62	0.00	3,926,250.00	0.00	0.00	0.00
10 Apr 24 11 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 SEDOL : BPJM960 / PERSHING LLC USA TREASURY NTS 4.25% NTS 31/01/26 USD1000 PRICE: 98.66796 NET BROKER: PERSHING LLC	4,000,000.000 98.6679687	-3,946,718.75	-33,159.34	0.00	3,946,718.75	0.00	0.00	0.00
10 Apr 24 11 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 SEDOL : BQV12S5 / ACADEMY SECURITIES, INC USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000 PRICE: 99.13281 NET BROKER: ACADEMY SECURITIES, INC	3,000,000.000 99.1328125	-2,973,984.38	-4,057.38	0.00	2,973,984.38	0.00	0.00	0.00
10 Apr 24 11 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 SEDOL : BQV12S5 / GOLDMAN, SACHS AND CO. USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000 PRICE: 99.13671 NET BROKER: GOLDMAN, SACHS AND CO.	28,000,000.000 99.136718	-27,758,281.25	-37,868.85	0.00	27,758,281.25	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										
Fixed Income										
Government bonds										
United States - USD										
20 May 24	UNITED STATES OF AMER TREAS	5,000,000.000	-4,966,992.19	-31,352.46	0.00	4,966,992.19	0.00	0.00	0.00	
21 May 24	NOTES 4.5% 03-31-2026	99.339844								
Settled	SEDOL : BQV12S5 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000 PRICE: 99.33984 NET BROKER: MORGAN STANLEY AND CO., LLC									
26 Apr 24	UNITED STATES OF AMER TREAS	4,000,000.000	-3,962,812.50	-7,377.05	0.00	3,962,812.50	0.00	0.00	0.00	
30 Apr 24	NOTES 4.5% 04-15-2027	99.0703125								
Settled	SEDOL : BQBC9Y3 / GOLDMAN, SACHS AND CO. USA TREASURY NTS 4.5% NTS 15/04/2027 USD1000 PRICE: 99.07031 NET BROKER: GOLDMAN, SACHS AND CO.									
29 May 24	UNITED STATES OF AMER TREAS	4,000,000.000	-3,967,968.75	-7,826.09	0.00	3,967,968.75	0.00	0.00	0.00	
31 May 24	NOTES 4.5% 05-15-2027	99.1992187								
Settled	SEDOL : BQSB5L2 / PERSHING LLC USA TREASURY NTS 4.5% NTS 15/05/2027 USD1000 PRICE: 99.19921 NET BROKER: PERSHING LLC									
10 Apr 24	UNITED STATES OF AMER TREAS	3,000,000.000	-2,979,843.75	-15,835.60	0.00	2,979,843.75	0.00	0.00	0.00	
11 Apr 24	NOTES 4.625%02-28-2026	99.328125								
Settled	SEDOL : BMG7NL0 / ACADEMY SECURITIES, INC USA TREASURY NTS 4.625% NTS 28/02/26 USD1000 PRICE: 99.32812 NET BROKER: ACADEMY SECURITIES, INC									
26 Apr 24	UNITED STATES OF AMER TREAS	1,500,000.000	-1,496,542.97	0.00	0.00	1,496,542.97	0.00	0.00	0.00	
30 Apr 24	NOTES 4.875%04-30-2026	99.7695313								
Settled	SEDOL : BLDCKD2 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 4.875% NTS 30/04/26 USD1000 PRICE: 99.76953 NET BROKER: NOMURA SECURITIES NEW YORK									

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

United States - USD

10 Apr 24 11 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025 SEDOL : BMX7M61 / PERSHING LLC USA TREASURY NTS 5% NTS 30/09/2025 USD1000 PRICE: 99.84375 NET BROKER: PERSHING LLC	3,500,000.000 99.84375	-3,494,531.25	-5,259.56	0.00	3,494,531.25	0.00	0.00	0.00
10 Apr 24 11 Apr 24 Settled	UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025 SEDOL : BNTDWY8 / PERSHING LLC USA TREASURY NTS 4.75% NTS 31/07/25 USD1000 PRICE: 99.51562 NET BROKER: PERSHING LLC	3,500,000.000 99.515625	-3,483,046.88	-32,427.88	0.00	3,483,046.88	0.00	0.00	0.00
26 Jun 24 28 Jun 24 Settled	UNITED STATES TREAS 4.625% 06-15-2027 SEDOL : BSLSTT0 / KCG AMERICAS LLC USA TREASURY NTS 4.625% NTS 15/06/27 USD1000 PRICE: 100.27734 BROKER: KCG AMERICAS LLC	2,627,900.000 100.2773437	-2,635,188.31	-4,317.01	0.00	2,635,188.31	0.00	0.00	0.00
26 Jun 24 28 Jun 24 Settled	UNITED STATES TREAS 4.625% 06-15-2027 SEDOL : BSLSTT0 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 4.625% NTS 15/06/27 USD1000 PRICE: 100.28515 NET BROKER: NOMURA SECURITIES NEW YORK	2,622,100.000 100.2851563	-2,629,577.08	-4,307.48	0.00	2,629,577.08	0.00	0.00	0.00
29 May 24 31 May 24 Settled	UNITED STATES TREAS 4.875% 05-31-2026 SEDOL : BS3FRT5 / PERSHING LLC USA TREASURY NTS 4.875% NTS 31/05/2026 USD PRICE: 99.8125 NET BROKER: PERSHING LLC	4,000,000.000 99.8125	-3,992,500.00	0.00	0.00	3,992,500.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
United States - USD									
31 May 24 03 Jun 24 Settled	UNITED STATES TREAS 4.875% 05-31-2026 SEDOL : BS3FRT5 / MARKETAXESS CORPORATION USA TREASURY NTS 4.875% NTS 31/05/26 USD1000 PRICE: 100.00242 NET BROKER: MARKETAXESS CORPORATION	1,250,000.000 100.0024282	-1,250,030.35	-499.49	0.00	1,250,030.35	0.00	0.00	0.00
21 May 24 23 May 24 Settled	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG SEDOL : BSTJVX3 / PERSHING LLC / 25,150.67 USA TREASURY BDS 5% BDS 15/05/2037 USD1000 PRICE: 106.37519 BROKER COMMISSION: 25,150.67 BROKER: PERSHING LLC	3,031,200.000 106.3752	-3,249,595.73	-3,294.78	0.00	3,249,595.73	0.00	0.00	0.00
21 May 24 23 May 24 Settled	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG SEDOL : BSTJVX3 / PERSHING LLC USA TREASURY BDS 5% BDS 15/05/2037 USD1000 PRICE: 106.39843 NET BROKER: PERSHING LLC	3,068,800.000 106.3984375	-3,265,155.25	-3,335.65	0.00	3,265,155.25	0.00	0.00	0.00
10 Apr 24 11 Apr 24 Settled	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG SEDOL : BYQLTX0 / BARCLAYS CAPITAL USA TREASURY BDS 3.5% SNR 15/02/2039 USD100 PRICE: 88.375 NET BROKER: BARCLAYS CAPITAL	14,000,000.000 88.375	-12,372,500.00	-75,384.62	0.00	12,372,500.00	0.00	0.00	0.00
26 Apr 24 30 Apr 24 Settled	UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG SEDOL : BMWWQX2 / BNP PARIBAS U.S.A - NEW YORK BRANCH USA TREASURY NTS 0.5% NTS 30/04/2027 USD1000 PRICE: 88.01562 NET BROKER: BNP PARIBAS U.S.A - NEW YORK BRANCH	2,000,000.000 88.015625	-1,760,312.50	0.00	0.00	1,760,312.50	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Fixed Income									
Government bonds									
United States - USD									
31 May 24	UNITED STATES TREAS NTS .5%	1,500,000.000	-1,327,089.84	-61.48	0.00	1,327,089.84	0.00	0.00	0.00
03 Jun 24	DUE 05-31-2027 REG	88.4726562							
Settled	SEDOL : BLB6SP4 / WELLS FARGO BANK NA USA TREASURY NTS 0.5% NTS 31/05/2027 USD1000 PRICE: 88.47265 NET BROKER: WELLS FARGO BANK NA								
23 May 24	UNITED STATES TREAS NTS 1.875%	7,042,600.000	-5,846,231.75	-35,914.36	0.00	5,846,231.75	0.00	0.00	0.00
24 May 24	DUE 02-15-2032 REG	83.0041062							
Settled	SEDOL : BM96PV8 / PERSHING LLC / 584.56 USA TREASURY NTS 1.875% NTS 15/02/32 USD1000 PRICE: 83.0041 BROKER COMMISSION: 584.56 BROKER: PERSHING LLC								
10 Apr 24	UNITED STATES TREAS NTS 4.25%	3,500,000.000	-3,454,199.22	-41,682.69	0.00	3,454,199.22	0.00	0.00	0.00
11 Apr 24	12-31-2025	98.6914062							
Settled	SEDOL : BRT4MH2 / PERSHING LLC USA TREASURY NTS 4.25% NTS 31/12/25 USD1000 PRICE: 98.6914 NET BROKER: PERSHING LLC								
10 Apr 24	UNITED STATES TREAS NTS DTD	74,700,000.000	-69,208,383.19	-409,413.46	0.00	69,208,383.19	0.00	0.00	0.00
12 Apr 24	02/15/2023 3.5% 02-15-2033	92.648438							
Settled	SEDOL : BQXLPX9 / MISCHLER FINANCIAL GROUP, INC. USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 92.64843 NET BROKER: MISCHLER FINANCIAL GROUP, INC.								
30 May 24	UNITED STATES TREAS NTS DTD	9,100,000.000	-8,417,144.53	-95,375.00	0.00	8,417,144.53	0.00	0.00	0.00
03 Jun 24	02/15/2023 3.5% 02-15-2033	92.496094							
Settled	SEDOL : BQXLPX9 / STONEX FINANCIAL INC USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 92.49609 NET BROKER: STONEX FINANCIAL 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

Fixed Income

Government bonds

United States - USD

27 Jun 24	UNITED STATES TREAS NTS DTD	4,810,000.000	-4,535,116.02	-63,362.50	0.00	4,535,116.02	0.00	0.00	0.00
01 Jul 24	02/15/2023 3.5% 02-15-2033	94.285156							
Pending	SEDOL : BQXLPX9 / WILLIAMS CAPITAL GROUP L.P.,THE USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 94.28515 NET BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Apr 24	UNITED STATES TREAS NTS DTD	12,000,000.000	-11,819,531.25	-37,418.48	0.00	11,819,531.25	0.00	0.00	0.00
11 Apr 24	03/15/2024 4.25% 03-15-2027	98.496093							
Settled	SEDOL : BQ2MK50 / HSBC (GLBL MRKTS EQUITIES OPERATION USA TREASURY NTS 4.25% NTS 15/03/27 USD1000 PRICE: 98.49609 NET BROKER: HSBC (GLBL MRKTS EQUITIES OPERATION								
10 Apr 24	UNITED STATES TREAS NTS DTD	4,500,000.000	-4,432,324.22	-14,031.93	0.00	4,432,324.22	0.00	0.00	0.00
11 Apr 24	03/15/2024 4.25% 03-15-2027	98.4960937							
Settled	SEDOL : BQ2MK50 / ACADEMY SECURITIES, INC USA TREASURY NTS 4.25% NTS 15/03/27 USD1000 PRICE: 98.49609 NET BROKER: ACADEMY SECURITIES, INC								
26 Jun 24	UNITED STATES TREAS NTS DTD	5,000,000.000	-4,823,437.50	-80,357.14	0.00	4,823,437.50	0.00	0.00	0.00
28 Jun 24	06/30/2022 3.25% DUE 06-30-2027	96.46875							
Settled	SEDOL : BQC7W15 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 3.25% NTS 30/06/27 USD1000 PRICE: 96.46875 NET BROKER: MORGAN STANLEY AND CO., LLC								
10 Apr 24	UNITED STATES TREAS NTS WIT 0	3,000,000.000	-2,756,601.56	-10,075.55	0.00	2,756,601.56	0.00	0.00	0.00
11 Apr 24	3/4 04/30/26 .75% DUE 04-30-2026	91.8867187							
Settled	BEO SEDOL : BLPKF06 / PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Realized gain/loss	Total
Settle Date	Asset ID / Ticker							Translation	
Trade Status	Broker/Commission	Price							
	Narrative								
Purchases									
Fixed Income									
Government bonds									
United States - USD									
	USA TREASURY NTS 0.75% NTS 30/04/26 USD1000 PRICE: 91.88671 NET BROKER: PERSHING LLC								
10 Apr 24	UNITED STS TREAS 0.375%	3,500,000.000	-3,234,082.03	-3,677.88	0.00	3,234,082.03	0.00	0.00	0.00
11 Apr 24	12-31-2025	92.4023437							
Settled	SEDOL : BNNXCK0 / PERSHING LLC USA TREASURY NTS 0.375% NTS 31/12/25 USD1000 PRICE: 92.40234 NET BROKER: PERSHING LLC								
Total United States - USD			-289,865,677.45	-1,631,237.39	0.00	289,865,677.45	0.00	0.00	0.00
Uruguay - UYU									
21 May 24	URUGUAY 9.75% 07-20-2033	41,310,000.000	-1,117,527.06	-35,958.70	0.00	1,117,527.06	0.00	0.00	0.00
23 May 24	CUSIP : 760942BF8 /	103.528832							
Settled	ITAU UNIBANCO SA URUGUAY 9.75% 9.75% 20/07/2033 PRICE: 103.52883 NET BROKER: ITAU UNIBANCO SA								
Total Uruguay - UYU			-1,117,527.06	-35,958.70	0.00	1,117,527.06	0.00	0.00	0.00
Uzbekistan - USD									
31 May 24	THE REP UZBEKISTAN 3.9% SNR	650,000.000	-531,375.00	-3,168.75	0.00	531,375.00	0.00	0.00	0.00
04 Jun 24	MTN 19/10/2031 USD	81.75							
Settled	SEDOL : BNHTB18 / STANDARD CHARTERED SECURITIES INC THE REP UZBEKISTAN 3.9% SNR MTN 19/10/2031 PRICE: 81.75 NET BROKER: STANDARD CHARTERED SECURITIES INC								
Total Uzbekistan - USD			-531,375.00	-3,168.75	0.00	531,375.00	0.00	0.00	0.00
Venezuela - USD									
21 May 24	DEFAULTED REPUBLIC OF	1,760,000.000	-335,921.43	0.00	0.00	335,921.43	0.00	0.00	0.00
23 May 24	VENEZUELA 11.95% 5/08/2031	19.075							
Settled	SEDOL : B6QHPC3 / PERSHING LLC / 201.43								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Venezuela - USD

DEFAULTED REPUBLIC OF VENEZUELA 11.95%
5/08/2031 PRICE: 19.075 BROKER COMMISSION:
201.43 BROKER: PERSHING LLC

21 May 24	DEFAULTED VENEZUELA(REPUBLIC	880,000.000	-169,061.38	0.00	0.00	169,061.38	0.00	0.00	0.00
23 May 24	OF) GLOBAL BD 0.0% 15/09/2027	19.20							
Settled	SEDOL : 5331062 / PERSHING LLC / 101.38 DEFAULTED VENEZUELA(REPUBLIC OF) GLOBAL BD 0.0% 15 PRICE: 19.2 BROKER COMMISSION: 101.38 BROKER: PERSHING LLC								

21 May 24	VENEZUELA(REPUBLIC OF) IN	1,100,000.000	-193,485.02	0.00	0.00	193,485.02	0.00	0.00	0.00
23 May 24	DEFAULT 9.25% BDS 07/05/2028	17.579							
Settled	SEDOL : B2RKVC5 / PERSHING LLC / 116.02 VENEZUELA(REPUBLIC OF) IN DEFAULT 9.25% BDS PRICE: 17.579 BROKER COMMISSION: 116.02 BROKER: PERSHING LLC								

Total Venezuela - USD			-698,467.83	0.00	0.00	698,467.83	0.00	0.00	0.00
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Zambia - USD

21 May 24	ZAMBIA(REP OF) 5.375% SNR	500,000.000	-341,750.00	0.00	0.00	341,750.00	0.00	0.00	0.00
23 May 24	20/09/2022 USD	68.35							
Settled	SEDOL : B8KPK77 / HSBC BANK BOND OPERATIONS ZAMBIA(REP OF) 5.375% SNR 20/09/2022 USD PRICE: 68.35 NET BROKER: HSBC BANK BOND OPERATIONS								

Total Zambia - USD			-341,750.00	0.00	0.00	341,750.00	0.00	0.00	0.00
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Total government bonds			-388,004,447.66	-3,008,952.25	0.00	388,004,447.66	0.00	0.00	0.00
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Government agencies

Chile - USD

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government agencies

Chile - USD

03 Jun 24	CORP NAC DEL COBRE 3.75% SNR	250,000.000	-222,500.00	-3,619.79	0.00	222,500.00	0.00	0.00	0.00
04 Jun 24	15/01/2031 USD	89.00							
Settled	SEDOL : BKPD508 / MERRILL LYNCH INTERNATIONAL LIMITED								
	CORP NAC DEL COBRE 3.75% SNR 15/01/2031 USD								
	PRICE: 89.0 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
21 May 24	PVTPL CODELCO INC 6.44%	440,000.000	-453,683.25	-9,209.20	0.00	453,683.25	0.00	0.00	0.00
23 May 24	01-26-2036	103.048							
Settled	CUSIP : 21987BBK3 / PERSHING LLC / 272.05								
	CODELCO INC NT 144A 6.44% 26/01/2036 PRICE: 103.048 BROKER COMMISSION: 272.05 BROKER: PERSHING LLC								
21 May 24	PVTPL CORPORACION NACIONAL	440,000.000	-436,838.75	-5,775.00	0.00	436,838.75	0.00	0.00	0.00
23 May 24	DEL COBRE 6.3% 09-08-2053	99.222							
Settled	CUSIP : 21987BBH0 / PERSHING LLC / 261.95								
	CORP NAC DEL COBRE 6.3% SNR 08/09/53 USD'144A' PRICE: 99.222 BROKER COMMISSION: 261.95 BROKER: PERSHING LLC								
Total Chile - USD			-1,113,022.00	-18,603.99	0.00	1,113,022.00	0.00	0.00	0.00

China - USD

21 May 24	SINOCHEM OFFSHORE CAP CO.	900,000.000	-749,879.66	-3,562.50	0.00	749,879.66	0.00	0.00	0.00
23 May 24	2.375% 23/09/2031	83.27							
Settled	SEDOL : BNKJ8Z8 / PERSHING LLC / 449.66								
	SINOCHEM OFFSHORE CAP CO. 2.375% 23/09/2031 PRICE: 83.27 BROKER COMMISSION: 449.66 BROKER: PERSHING LLC								
Total China - USD			-749,879.66	-3,562.50	0.00	749,879.66	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 agencies

Georgia - USD

21 May 24	GEORGIAN RY JSC 4% 4.0%	1,550,000.000	-1,377,950.00	-26,866.67	0.00	1,377,950.00	0.00	0.00	0.00
23 May 24	17/06/2028	88.90							
Settled	SEDOL : 0AXDLRU / GOLDMAN SACHS INTERNATIONAL GEORGIAN RY JSC 4% 4.0% 17/06/2028 PRICE: 88.9 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
Total Georgia - USD			-1,377,950.00	-26,866.67	0.00	1,377,950.00	0.00	0.00	0.00

Hungary - USD

21 May 24	MAGYAR EXPORT-IMPORT BAN	440,000.000	-442,640.00	-12,651.53	0.00	442,640.00	0.00	0.00	0.00
23 May 24	6.125% 04/12/2027	100.60							
Settled	SEDOL : 2AYVKSU / JEFFERIES INTERNATIONAL LTD MAGYAR EXPORT-IMPORT BAN 6.125% 04/ PRICE: 100.6 NET BROKER: JEFFERIES INTERNATIONAL LTD								
Total Hungary - USD			-442,640.00	-12,651.53	0.00	442,640.00	0.00	0.00	0.00

India - USD

21 May 24	GREENKO PWR II LTD GTD SR NT	540,000.000	-491,130.00	-10,320.00	0.00	491,130.00	0.00	0.00	0.00
23 May 24	144A 4.3% 12-13-2028	90.95							
Settled	CUSIP : 39530MAA6 / UBS AG STAMFORD BRANCH GREENKO PWR II LTD GTD SR NT 4.3% 13/12/2028 PRICE: 90.95 NET BROKER: UBS AG STAMFORD BRANCH								
Total India - USD			-491,130.00	-10,320.00	0.00	491,130.00	0.00	0.00	0.00

Indonesia - USD

21 May 24	BANK NEGARA INDONESIA 3.75%	450,000.000	-431,133.53	-2,484.38	0.00	431,133.53	0.00	0.00	0.00
23 May 24	30/03/2026	95.75							
Settled	SEDOL : BMYBGT3 /MTN1 PERSHING LLC / 258.53								

◆ 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

Fixed Income

Government agencies

Indonesia - USD

BANK NEGARA INDONESIA 3.75% 30/03/2026
 PRICE: 95.75 BROKER COMMISSION: 258.53
 BROKER: PERSHING LLC

21 May 24	PVTPL PT HUTAMA KARYA PERSERO	3,900,000.000	-3,587,733.35	-4,875.00	0.00	3,587,733.35	0.00	0.00	0.00
23 May 24	3.75% DUE 05-11-2030	91.938							
Settled	CUSIP : 69375MAA1 / PERSHING LLC / 2,151.35 PT HUTAMA KARYA 3.75% GTD SNR 11/05/30 USD PRICE: 91.938 BROKER COMMISSION: 2,151.35 BROKER: PERSHING LLC								
Total Indonesia - USD			-4,018,866.88	-7,359.38	0.00	4,018,866.88	0.00	0.00	0.00

Kazakhstan - USD

25 Jun 24	DEV BANK OF KAZAKH 5.5% SNR	1,233,000.000	-1,229,301.00	-13,563.00	0.00	1,229,301.00	0.00	0.00	0.00
27 Jun 24	MTN 15/04/2027 USD	99.70							
Settled	SEDOL : BQXR62 /FHLMC UBS AG LONDON BRANCH DEV BANK OF KAZAKH 5.5% SNR MTN 15/04/2027 PRICE: 99.7 NET BROKER: UBS AG LONDON BRANCH								
21 May 24	JSC NATL CO 3.5% 3.5% 14/04/2033	440,000.000	-361,433.60	-1,668.33	0.00	361,433.60	0.00	0.00	0.00
23 May 24	SEDOL : BKS9J89 /	82.144							
Settled	HSBC BANK BOND OPERATIONS JSC NATL CO 3.5% 3.5% 14/04/2033 PRICE: 82.144 NET BROKER: HSBC BANK BOND OPERATIONS								
21 May 24	PVTPL DEVELOPMENT BANK OF	440,000.000	-438,856.00	-2,554.44	0.00	438,856.00	0.00	0.00	0.00
23 May 24	KAZA 5.5% 04-15-2027	99.74							
Settled	CUSIP : 48129VAB2 / GOLDMAN SACHS INTERNATIONAL JSC DEV BK OF USD 5.5% 15/04/2027 PRICE: 99.74 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Kazakhstan - USD

21 May 24	QAZAQGAZ JSC 4.375% GTD SNR	1,700,000.000	-1,609,050.00	-11,776.04	0.00	1,609,050.00	0.00	0.00	0.00
23 May 24	26/09/27 USD	94.65							
Settled	SEDOL : BD35XL4 /KZTGKZ ING BANK N.V. QAZAQGAZ JSC 4.375% GTD SNR 26/09/27 USD PRICE: 94.65 NET BROKER: ING BANK N.V.								
Total Kazakhstan - USD			-3,638,640.60	-29,561.81	0.00	3,638,640.60	0.00	0.00	0.00

Korea, Republic of - USD

21 May 24	EXPORT IMPORT BK KOREA 5.125%	1,800,000.000	-1,816,389.18	-33,825.00	0.00	1,816,389.18	0.00	0.00	0.00
23 May 24	DUE 01-11-2033 REG	100.85							
Settled	CUSIP : 302154DW6 / PERSHING LLC / 1,089.18 EXPT IMP BK KOREA SR NT 5.125% 11/01/2033 PRICE: 100.85 BROKER COMMISSION: 1,089.18 BROKER: PERSHING LLC								
21 May 24	KOREA LAND HOUSING 5.75% SNR	1,800,000.000	-1,808,248.30	-13,512.50	0.00	1,808,248.30	0.00	0.00	0.00
23 May 24	MTN 06/10/25 USD	100.398							
Settled	SEDOL : BRCF0B2 / PERSHING LLC / 1,084.30 KOREA LAND HOUSING 5.75% SNR MTN 06/10/25 U PRICE: 100.398 BROKER COMMISSION: 1,084.30 BROKER: PERSHING LLC								
Total Korea, Republic of - USD			-3,624,637.48	-47,337.50	0.00	3,624,637.48	0.00	0.00	0.00

Malaysia - USD

21 May 24	MISC CAP TWO LABUAN LTD GTD NT	1,200,000.000	-1,147,119.86	-5,875.00	0.00	1,147,119.86	0.00	0.00	0.00
23 May 24	144A 3.75% DUE	95.536							
Settled	04-06-2027/03-06-2027 BEO CUSIP : 60475DAB7 / PERSHING LLC / 687.86 MISC CAP TWO (LABU 3.75% MTN 06/04/2027 USD PRICE: 95.536 BROKER COMMISSION: 687.86 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government agencies									
Malaysia - USD									
21 May 24	PETRONAS CAP LTD FIXED 4.8%	1,430,000.000	-1,270,916.69	-6,101.33	0.00	1,270,916.69	0.00	0.00	0.00
23 May 24	DUE 04-21-2060	88.822							
Settled	CUSIP : Y68856AW6 / PERSHING LLC / 762.09 PETRONAS CAP LTD 4.8% 21/04/2060 PRICE: 88.822 BROKER COMMISSION: 762.09 BROKER: PERSHING LLC								
Total Malaysia - USD			-2,418,036.55	-11,976.33	0.00	2,418,036.55	0.00	0.00	0.00
Mexico - USD									
21 May 24	PETROLEOS 5.95% DUE 01-28-2031	1,430,000.000	-1,184,607.34	-27,179.93	0.00	1,184,607.34	0.00	0.00	0.00
23 May 24	CUSIP : 71654QDE9 /	82.79							
Settled	PERSHING LLC / 710.34 PETROLEOS MEXICANO 5.95% GTD SNR 28/01/31 U PRICE: 82.79 BROKER COMMISSION: 710.34 BROKER: PERSHING LLC								
27 Jun 24	PETROLEOS MEXICANO 6.49% GTD	250,000.000	-240,500.00	-6,985.76	0.00	240,500.00	0.00	0.00	0.00
28 Jun 24	SNR 23/01/27 USD	96.20							
Settled	SEDOL : BN2YTH0 / MORGAN STANLEY AND CO.INTRNTNAL PLC PETROLEOS MEXICANO 6.49% GTD SNR 23/01/27 U PRICE: 96.2 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
21 May 24	PETROLEOS MEXICANOS 6.75% DUE	780,000.000	-536,860.52	-9,067.50	0.00	536,860.52	0.00	0.00	0.00
23 May 24	09-21-2047	68.787							
Settled	SEDOL : BD3NBC5 / PERSHING LLC / 321.92 PETROLEOS MEXICANO 6.75% GTD SNR 21/09/47 U PRICE: 68.787 BROKER COMMISSION: 321.92 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government agencies									
Mexico - USD									
21 May 24	PETROLEOS MEXICANOS GTD	310,000.000	-305,378.12	-6,452.95	0.00	305,378.12	0.00	0.00	0.00
23 May 24	6.875% DUE 08-04-2026 REG	98.45							
Settled	CUSIP : 71654QCB6 / PERSHING LLC / 183.12 PETROLEOS MEXICANO 6.875% GTD SNR 04/08/26 U PRICE: 98.45 BROKER COMMISSION: 183.12 BROKER: PERSHING LLC								
21 May 24	PETROLEOS MEXICANOS GTD NT	570,000.000	-391,653.85	-12,654.79	0.00	391,653.85	0.00	0.00	0.00
23 May 24	6.95% DUE 01-28-2060 REG	68.67							
Settled	CUSIP : 71654QDF6 / PERSHING LLC / 234.85 PETROLEOS MEXICANO 6.95% GTD SNR 28/01/60 U PRICE: 68.67 BROKER COMMISSION: 234.85 BROKER: PERSHING LLC								
Total Mexico - USD			-2,658,999.83	-62,340.93	0.00	2,658,999.83	0.00	0.00	0.00
Multi-National Agencies Region - BRL									
05 Jun 24	INTL FINANCE CORP 6.25%	14,440,000.000	-2,427,241.91	-57,833.37	0.00	2,427,241.91	0.00	0.00	0.00
07 Jun 24	CURR/LKD 04/02/28 BRL	88.87							
Settled	SEDOL : BMD83X8 / J.P. MORGAN AG INTL FINANCE CORP 6.25% CURR/LKD 04/02/28 B PRICE: 88.86999 NET BROKER: J.P. MORGAN AG								
Total Multi-National Agencies Region - BRL			-2,427,241.91	-57,833.37	0.00	2,427,241.91	0.00	0.00	0.00
Multi-National Agencies Region - COP									
21 May 24	CORP ANDINA DE FOM 6.77%	4,500,000,000.000	-1,034,278.96	-80,023.64	0.00	1,034,278.96	0.00	0.00	0.00
23 May 24	24/05/2028 DUALCURR	87.50							
Settled	SEDOL : BF50NZ5 / GOLDMAN, SACHS AND CO. CORP ANDINA DE FOM 6.77% 24/05/2028 DUALCURR PRICE: 87.5 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Multi-National Agencies Region - COP			-1,034,278.96	-80,023.64	0.00	1,034,278.96	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government agencies									
Multi-National Agencies Region - IDR									
31 May 24	INTL BANK RECON&DV 5.35%	7,000,000,000.000	-412,058.88	-7,367.86	0.00	412,058.88	0.00	0.00	0.00
04 Jun 24	CURR/LKD 09/02/29 IDR	95.5093618							
Settled	SEDOL : BQS6LP3 / STANDARD CHARTERED SECURITIES INC INTL BANK RECON&DV 5.35% CURR/LKD 09/02/29 I PRICE: 95.50936 NET BROKER: STANDARD CHARTERED SECURITIES INC								
31 May 24	INTL BANK RECON&DV 5.35%	3,000,000,000.000	-176,751.07	-3,158.43	0.00	176,751.07	0.00	0.00	0.00
04 Jun 24	CURR/LKD 09/02/29 IDR	0.0058917							
Settled	SEDOL : BQS6LP3 / GOLDMAN, SACHS AND CO. INTL BANK RECON&DV 5.35% CURR/LKD 09/02/29 I PRICE: 0.00589 OTHER CHARGES: 0.01 BROKER: GOLDMAN, SACHS AND CO.								
Total Multi-National Agencies Region - IDR			-588,809.95	-10,526.29	0.00	588,809.95	0.00	0.00	0.00
Multi-National Agencies Region - INR									
21 May 24	INTL BANK RECON&DV 6.85%	89,000,000.000	-1,060,214.07	-5,892.46	0.00	1,060,214.07	0.00	0.00	0.00
23 May 24	CURR/LKD 24/04/28 INR	99.284878							
Settled	SEDOL : BRJQJQ6 / SCBLGB2L INTL BANK RECON&DV 6.85% CURR/LKD 24/04/28 I PRICE: 99.28487 NET BROKER: SCBLGB2L								
Total Multi-National Agencies Region - INR			-1,060,214.07	-5,892.46	0.00	1,060,214.07	0.00	0.00	0.00
Multi-National Agencies Region - KZT									
25 Jun 24	INTL BANK RECON&DV 13.5%	417,000,000.000	-905,859.48	-124,611.28	0.00	905,859.48	0.00	0.00	0.00
27 Jun 24	CURR/LKD 03/07/25 KZT	101.10							
Settled	SEDOL : 6AZK48U / J.P. MORGAN AG INTL BK FOR REC & FIXED 13.5% 03/07/2025 PRICE: 101.1 NET BROKER: J.P. MORGAN AG								
Total Multi-National Agencies Region - KZT			-905,859.48	-124,611.28	0.00	905,859.48	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government agencies

Multi-National Agencies Region - USD

21 May 24	BANQUE OUEST AFRIC 4.7% SNR	1,400,000.000	-1,212,847.27	-5,666.11	0.00	1,212,847.27	0.00	0.00	0.00
23 May 24	22/10/2031 USD1000	86.58							
Settled	SEDOL : BKT2JV0 / PERSHING LLC / 727.27 BANQUE OUEST AFRIC 4.7% SNR 22/10/2031 USD1000 PRICE: 86.58 BROKER COMMISSION: 727.27 BROKER: PERSHING LLC								
21 May 24	CENT AMERN BK ECON	1,800,000.000	-1,796,397.19	-29,500.00	0.00	1,796,397.19	0.00	0.00	0.00
23 May 24	INTEGRATION TRANCHE #TR 00009	99.74							
Settled	5% 01-25-2027 CUSIP : 15238RAJ1 / PERSHING LLC / 1,077.19 CENTRAL AMERN BK E 5% SNR 25/01/2027 USD'REGS' PRICE: 99.74 BROKER COMMISSION: 1,077.19 BROKER: PERSHING LLC								
21 May 24	CORPORACION ANDINA DE	1,800,000.000	-1,794,596.11	-29,750.00	0.00	1,794,596.11	0.00	0.00	0.00
23 May 24	FOMENTO 5.0% 01-24-2029	99.64							
Settled	CUSIP : 219868CJ3 / PERSHING LLC / 1,076.11 CORPORACION ANDINA 5.0% 24/01/2029 PRICE: 99.64 BROKER COMMISSION: 1,076.11 BROKER: PERSHING LLC								
Total Multi-National Agencies Region - USD			-4,803,840.57	-64,916.11	0.00	4,803,840.57	0.00	0.00	0.00

Peru - USD

21 May 24	CONSORCIO TRANSMANTARO S A	1,300,000.000	-1,214,148.05	-7,886.67	0.00	1,214,148.05	0.00	0.00	0.00
23 May 24	SR NT 144A 5.2% 04-11-2038	93.34							
Settled	CUSIP : 210314AD2 / PERSHING LLC / 728.05 CONSORCIO TRANSMAN SNR 11/04/2038 USD1000'14 PRICE: 93.34 BROKER COMMISSION: 728.05 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government agencies

Peru - USD

21 May 24	CORP FINANCIERA DE DESAROLLO	2,020,000.000	-1,815,048.38	-7,406.67	0.00	1,815,048.38	0.00	0.00	0.00
23 May 24	SA 2.4% DUE09-28-2027 REG	89.80							
Settled	CUSIP : P3R94GAY5 / PERSHING LLC / 1,088.38 CORP FINANCIERA DE SA 2.4% 28/09/2027 PRICE: 89.8 BROKER COMMISSION: 1,088.38 BROKER: PERSHING LLC								
Total Peru - USD			-3,029,196.43	-15,293.34	0.00	3,029,196.43	0.00	0.00	0.00

Poland - USD

21 May 24	BANK GOSPODARSTWA	600,000.000	-594,600.00	-89.58	0.00	594,600.00	0.00	0.00	0.00
23 May 24	KRAJOWEGO 5.375% 05-22-2033	99.10							
Settled	CUSIP : 06237MAA1 / CITIBANK N.A. BK GOSPODARSTWA 5.375% 22/05/2033 PRICE: 99.1 NET BROKER: CITIBANK N.A.								
Total Poland - USD			-594,600.00	-89.58	0.00	594,600.00	0.00	0.00	0.00

Saudi Arabia - USD

21 May 24	GACI FIRST INVESTMENT 5.125%	1,540,000.000	-1,339,630.60	-21,704.38	0.00	1,339,630.60	0.00	0.00	0.00
23 May 24	14/02/2053	86.989							
Settled	SEDOL : 4AYP61U / J.P. MORGAN SECURITIES PLC GACI FIRST INVESTMENT 5.125% 14/02/2053 PRICE: 86.989 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Saudi Arabia - USD			-1,339,630.60	-21,704.38	0.00	1,339,630.60	0.00	0.00	0.00

Trinidad and Tobago - USD

21 May 24	HERITAGE PETROLEUM 9% DUE	900,000.000	-942,144.95	-22,725.00	0.00	942,144.95	0.00	0.00	0.00
23 May 24	08-12-2029 REG	104.62							
Settled	CUSIP : P5076HAA1 / PERSHING LLC / 564.95								

◆ 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

Fixed Income

Government agencies

Trinidad and Tobago - USD

HERITAGE PETROL CO LTD 9.0% 12/08/2029 PRICE:
104.62 BROKER COMMISSION: 564.95 BROKER:
PERSHING LLC

Total Trinidad and Tobago - USD			-942,144.95	-22,725.00	0.00	942,144.95	0.00	0.00	0.00
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Tunisia - EUR

21 May 24	CENTRAL BK TUNISIA 6.375% SNR	220,000.000	-205,446.30	-13,031.55	0.00	205,446.30	0.00	0.00	0.00
23 May 24	15/07/26 EUR1000	85.95							
Settled	SEDOL : BK4NS00 / MORGAN STANLEY AND CO.INTRNTNAL PLC CENTRAL BK TUNISIA 6.375% SNR 15/07/26 EUR1000 PRICE: 85.95 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								

13 Jun 24	CENTRAL BK TUNISIA 6.375% SNR	230,000.000	-212,404.43	-14,549.01	0.00	212,404.43	0.00	0.00	0.00
17 Jun 24	15/07/26 EUR1000	85.95							
Settled	SEDOL : BK4NS00 / GOLDMAN, SACHS AND CO. CENTRAL BK TUNISIA 6.375% SNR 15/07/26 EUR1000 PRICE: 85.95 NET BROKER: GOLDMAN, SACHS AND CO.								

Total Tunisia - EUR			-417,850.73	-27,580.56	0.00	417,850.73	0.00	0.00	0.00
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Turkey - USD

21 May 24	EXP CRED BK TURKEY 5.75% SNR	440,000.000	-430,870.00	-9,628.06	0.00	430,870.00	0.00	0.00	0.00
23 May 24	06/07/2026 USD	97.925							
Settled	SEDOL : BLCVRR3 / GOLDMAN SACHS INTERNATIONAL EXP CRED BK TURKEY 5.75% SNR 06/07/2026 USD PRICE: 97.925 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

Total Turkey - USD			-430,870.00	-9,628.06	0.00	430,870.00	0.00	0.00	0.00
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United Arab Emirates - USD

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government agencies

United Arab Emirates - USD

21 May 24	EMIRATES NBD BANK 2.625% SNR	440,000.000	-430,650.00	-3,047.92	0.00	430,650.00	0.00	0.00	0.00
23 May 24	18/02/2025 USD	97.875							
Settled	SEDOL : BLJMH13 / J.P. MORGAN SECURITIES PLC EMIRATES NBD BANK 2.625% SNR 18/02/2025 USD PRICE: 97.875 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	PVTPL ABU DHABI DEVELOPMENTAL	440,000.000	-445,456.00	-985.42	0.00	445,456.00	0.00	0.00	0.00
23 May 24	HOL 5.375% 05-08-2029	101.24							
Settled	CUSIP : 00402D2A2 / CITIBANK N.A. ABU DHA 5.375% SNR MTN 08/05/29 USD PRICE: 101.24 NET BROKER: CITIBANK N.A.								
Total United Arab Emirates - USD			-876,106.00	-4,033.34	0.00	876,106.00	0.00	0.00	0.00

Venezuela - USD

21 May 24	DEFAULTED PETROLEOS DE	1,700,000.000	-227,086.17	0.00	0.00	227,086.17	0.00	0.00	0.00
23 May 24	VENEZUELA 0.0% DUE 17/05/2035	13.35							
Settled	USD1 SEDOL : B7XSMN6 / PERSHING LLC / 136.17 DEFAULTED PETROLEOS DE VENEZUELA 0.0% DUE 17/05/2 PRICE: 13.35 BROKER COMMISSION: 136.17 BROKER: PERSHING LLC								
Total Venezuela - USD			-227,086.17	0.00	0.00	227,086.17	0.00	0.00	0.00
Total government agencies			-39,211,532.82	-675,438.05	0.00	39,211,532.82	0.00	0.00	0.00

Municipal/provincial bonds

Argentina - USD

21 May 24	BUENOS AIRES(PROV) 3.9%-VAR	589,020.000	-270,360.18	-8,553.06	0.00	270,360.18	0.00	0.00	0.00
23 May 24	SNR 01/09/37USD1	45.90							
Settled	SEDOL : BMDHK12 / PERSHING LLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Municipal/provincial bonds

Argentina - USD

BUENOS AIRES(PROV) 3.9%-VAR SNR
01/09/37USD1 PRICE: 45.9 NET BROKER:
PERSHING LLC

21 May 24	BUENOS AIRES(PROV) 5.875%-VAR	300,000.000	-117,070.20	-3,758.33	0.00	117,070.20	0.00	0.00	0.00
23 May 24	SNR 01/09/37 USD	39.00							
Settled	SEDOL : BMDTPY6 / PERSHING LLC / 70.20 BUENOS AIRES(PROV) 5.5%-VAR SNR 01/09/37USD1 PRICE: 39.0 BROKER COMMISSION: 70.20 BROKER: PERSHING LLC								
Total Argentina - USD			-387,430.38	-12,311.39	0.00	387,430.38	0.00	0.00	0.00

Brazil - USD

27 Jun 24	BRAZIL MINAS SPE V 5.333% BDS	600,000.000	-594,000.00	-11,821.48	0.00	594,000.00	0.00	0.00	0.00
28 Jun 24	15/02/2028	99.00							
Pending	CUSIP : G13201AA9 / BARCLAYS CAPITAL BRAZIL MINAS SPE V 5.333% BDS 15/02/2028 PRICE: 99.0 NET BROKER: BARCLAYS CAPITAL								
Total Brazil - USD			-594,000.00	-11,821.48	0.00	594,000.00	0.00	0.00	0.00

Turkey - USD

21 May 24	PVTPL ISTANBUL BUYUKSEHIR	880,000.000	-951,016.00	-42,863.33	0.00	951,016.00	0.00	0.00	0.00
23 May 24	BELEDIYESI 10.5% 12-06-2028	108.07							
Settled	CUSIP : 46522TAC2 / JPMORGAN CHASE BANK, N.A. ISTANBUL BUYUKSEHIR BELEDIYESI 10.5% 144A PRICE: 108.07 NET BROKER: JPMORGAN CHASE BANK, N.A.								
27 Jun 24	PVTPL ISTANBUL BUYUKSEHIR	450,000.000	-485,437.50	-2,887.50	0.00	485,437.50	0.00	0.00	0.00
28 Jun 24	BELEDIYESI 10.5% 12-06-2028	107.875							
Pending	CUSIP : 46522TAC2 / JEFFERIES LLC.								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Municipal/provincial bonds

Turkey - USD

ISTANBUL BUYUKSEHIR BELEDIYESI 10.5% 144A
PRICE: 107.875 NET BROKER: JEFFERIES LLC.

Total Turkey - USD			-1,436,453.50	-45,750.83	0.00	1,436,453.50	0.00	0.00	0.00
Total municipal/provincial bonds			-2,417,883.88	-69,883.70	0.00	2,417,883.88	0.00	0.00	0.00

Corporate bonds

Brazil - USD

21 May 24	AEGEA FIN S A R L S A	400,000.000	-416,849.96	-22,900.00	0.00	416,849.96	0.00	0.00	0.00
23 May 24	SUSTAINABLE & 9% 01-20-2031	104.15							
Settled	CUSIP : 00775CAC0 / PERSHING LLC / 249.96 AEGEA FIN S A R L SUSTAINABL 9.0% 20/01/2031 PRICE: 104.15 BROKER COMMISSION: 249.96 BROKER: PERSHING LLC								
21 May 24	ERO COPPER CORP 6.5% DUE	440,000.000	-426,501.35	-7,785.56	0.00	426,501.35	0.00	0.00	0.00
23 May 24	02-15-2030 BEO	96.874							
Settled	CUSIP : C3328LAA7 / PERSHING LLC / 255.75 ERO COPPER CORP 6.5% 15/02/2030 PRICE: 96.874 BROKER COMMISSION: 255.75 BROKER: PERSHING LLC								
21 May 24	PETRORIO LUXEMBOURG S.A.R.L	440,000.000	-433,527.96	-12,277.22	0.00	433,527.96	0.00	0.00	0.00
23 May 24	6.125% 06-09-2026	98.47							
Settled	CUSIP : L75833AA8 / PERSHING LLC / 259.96 PETRORIO 6.125% 09/06/2026 PRICE: 98.47 BROKER COMMISSION: 259.96 BROKER: PERSHING LLC								
21 May 24	PVTPL AMBIPAR LUX S.A.R.L. 9.875%	440,000.000	-434,716.67	-12,914.31	0.00	434,716.67	0.00	0.00	0.00
23 May 24	02-06-2031	98.74							
Settled	CUSIP : 02319WAA9 /PVTPL1 PERSHING LLC / 260.67								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Corporate bonds

Brazil - USD

AMB LUX S.A.R.L. 9.875% GTD SNR 06/02/31USD
 PRICE: 98.74 BROKER COMMISSION: 260.67
 BROKER: PERSHING LLC

21 May 24	PVTPL KAROON USA FIN INC 10.5%	440,000.000	-440,043.87	-1,155.00	0.00	440,043.87	0.00	0.00	0.00
23 May 24	05-14-2029	99.95							
Settled	SEDOL : BSQLDV4 / PERSHING LLC / 263.87 KAROON USA FIN INC 10.5% GTD 14/05/2029 USD PRICE: 99.95 BROKER COMMISSION: 263.87 BROKER: PERSHING LLC								
21 May 24	PVTPL MOVIDA EUROPE S A 7.85%	440,000.000	-408,476.94	-4,029.67	0.00	408,476.94	0.00	0.00	0.00
23 May 24	04-11-2029	92.78							
Settled	CUSIP : 62459LAC3 /PVTPL1 PERSHING LLC / 244.94 MOVIDA EUROPE S.A 7.85% GTD SNR 11/04/29USD PRICE: 92.78 BROKER COMMISSION: 244.94 BROKER: PERSHING LLC								
21 May 24	PVTPL RAIZEN FUELS FINANCE SA	600,000.000	-609,065.22	-8,385.00	0.00	609,065.22	0.00	0.00	0.00
23 May 24	6.45% 03-05-2034	101.45							
Settled	CUSIP : 75102XAB2 /PVTPL1 PERSHING LLC / 365.22 RAIZEN FUELS FIN GTD GREEN 6.45% 05/03/2034 PRICE: 101.45 BROKER COMMISSION: 365.22 BROKER: PERSHING LLC								
21 May 24	PVTPL RUMO LUXEMBOURG S A R L	600,000.000	-577,846.50	-11,637.50	0.00	577,846.50	0.00	0.00	0.00
23 May 24	SR NT 144A5.25% DUE	96.25							
Settled	01-10-2028/01-10-2024 BEO CUSIP : 781467AC9 /PVTPL1 PERSHING LLC / 346.50 RUMO LUXEMBOURG S SNR 10/01/2028 USD1000'14 PRICE: 96.25 BROKER COMMISSION: 346.50 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Corporate bonds									
Brazil - USD									
21 May 24	TRIDENT ENERGY FIN PLC GTD SR	440,000.000	-457,610.40	-458.33	0.00	457,610.40	0.00	0.00	0.00
23 May 24	NT 144A 12.5% 11-30-2029	103.94							
Settled	CUSIP : 89616MAB6 / PERSHING LLC / 274.40 TRIDENT ENERGY 12.5% GTD SNR 30/11/29 USD PRICE: 103.94 BROKER COMMISSION: 274.40 BROKER: PERSHING LLC								
Total Brazil - USD			-4,204,638.87	-81,542.59	0.00	4,204,638.87	0.00	0.00	0.00
Chile - USD									
31 May 24	CENCOSUD SA 5.95% DUE	450,000.000	-445,905.01	-371.87	0.00	445,905.01	0.00	0.00	0.00
03 Jun 24	05-28-2031	99.09							
Settled	CUSIP : 15132HAJ0 / BARCLAYS CAPITAL CENCOSUD SA 5.95% SNR 28/05/31 USD*144A PRICE: 99.09 OTHER CHARGES: 0.01 BROKER: BARCLAYS CAPITAL								
21 May 24	CODELCO INC FIXED 3.75%	880,000.000	-790,185.83	-11,733.33	0.00	790,185.83	0.00	0.00	0.00
23 May 24	01-15-2031	89.74							
Settled	CUSIP : P3143NBK9 / PERSHING LLC / 473.83 CODELCO INC 3.75% 15/01/2031 PRICE: 89.74 BROKER COMMISSION: 473.83 BROKER: PERSHING LLC								
21 May 24	LATAM AIRLINES GROUP SA 13.375%	440,000.000	-492,215.15	-6,211.94	0.00	492,215.15	0.00	0.00	0.00
23 May 24	10-15-2027	111.80							
Settled	CUSIP : P6S60VAA6 / PERSHING LLC / 295.15 LATAM AIR GP SA/PR 13.375% SNR 15/10/2027 PRICE: 111.8 BROKER COMMISSION: 295.15 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Corporate bonds									
Chile - USD									
21 May 24	PVTPL AES ANDES S A 6.3%	1,200,000.000	-1,200,479.86	-14,280.00	0.00	1,200,479.86	0.00	0.00	0.00
23 May 24	03-15-2029	99.98							
Settled	CUSIP : 00111VAA5 /PVTPL1 PERSHING LLC / 719.86 AES ANDES S A SR NT 144A 6.3% 15/03/2029 PRICE: 99.98 BROKER COMMISSION: 719.86 BROKER: PERSHING LLC								
05 Jun 24	PVTPL AES ANDES S A 8.15%	600,000.000	-600,000.00	0.00	0.00	600,000.00	0.00	0.00	0.00
10 Jun 24	06-10-2055	100.00							
Settled	CUSIP : 00111VAC1 /PVTPL1 CITIGROUP GLOBAL MARKETS INC. AES ANDES S A 8.15% 10/06/2055 PRICE: 100.0 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
21 May 24	PVTPL ALFA DESARROLLO SPA	794,352.550	-602,039.80	-5,622.25	0.00	602,039.80	0.00	0.00	0.00
23 May 24	4.55% DUE 09-27-2051/09-20-2021	75.79							
Settled	BEO CUSIP : 01538TAA3 /PVTPL1 BARCLAYS BANK PLC ALFA DESARROLLO 4.55% SNR SEC 27/09/51 USD PRICE: 75.79 NET BROKER: BARCLAYS BANK PLC								
21 May 24	SOCIEDAD QUIMICA Y 6.5% DUE	500,000.000	-522,563.35	-1,444.44	0.00	522,563.35	0.00	0.00	0.00
23 May 24	11-07-2033	104.45							
Settled	CUSIP : 833636AN3 / PERSHING LLC / 313.35 SOCIEDAD QUIMICA Y 6.5% 07/11/2033 PRICE: 104.45 BROKER COMMISSION: 313.35 BROKER: PERSHING LLC								
Total Chile - USD			-4,653,389.00	-39,663.83	0.00	4,653,389.00	0.00	0.00	0.00
China - USD									
21 May 24	HUARONG FINANCE II 4.625% GTD	440,000.000	-423,089.30	-9,609.72	0.00	423,089.30	0.00	0.00	0.00
23 May 24	SNR 03/06/26 USD	96.099							
Settled	SEDOL : BDF16K0 / PERSHING LLC / 253.70								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Corporate bonds

China - USD

HUARONG FINANCE II 4.625% GTD SNR 03/06/26 U
 PRICE: 96.099 BROKER COMMISSION: 253.70
 BROKER: PERSHING LLC

23 May 24	PROSUS N V 3.257% 01-19-2027	450,000.000	-416,250.00	-5,251.91	0.00	416,250.00	0.00	0.00	0.00
28 May 24	CUSIP : N7163RAW3 /	92.50							
Settled	MORGAN STANLEY AND CO., LLC PROSUS N V 3.257% 19/01/2027 PRICE: 92.5 NET BROKER: MORGAN STANLEY AND CO., LLC								

Total China - USD			-839,339.30	-14,861.63	0.00	839,339.30	0.00	0.00	0.00
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Colombia - USD

21 May 24	BANCO DAVIVIENDA SA 31/12/2040	440,000.000	-310,121.96	-2,519.61	0.00	310,121.96	0.00	0.00	0.00
23 May 24	6.65% 12-31-2040	70.44							
Settled	CUSIP : POR11WAG5 / PERSHING LLC / 185.96 BANCO DAVIVIENDA 31/12/2040 6.65% 31/12/2040 PRICE: 70.44 BROKER COMMISSION: 185.96 BROKER: PERSHING LLC								

21 May 24	BANCO GNB SUDAMERIS S A SUB	600,000.000	-548,969.18	-4,625.00	0.00	548,969.18	0.00	0.00	0.00
23 May 24	NT 144A 7.5%04-16-2031	91.44							
Settled	CUSIP : 059593AE3 / PERSHING LLC / 329.18 BANCO GNB SUB NT 7.5% 16/04/2031 PRICE: 91.44 BROKER COMMISSION: 329.18 BROKER: PERSHING LLC								

11 Jun 24	FONTERA ENERGY COR 7.875%	480,000.000	-373,152.00	-17,955.00	0.00	373,152.00	0.00	0.00	0.00
12 Jun 24	GTD SNR 21/06/28 USD	77.74							
Settled	SEDOL : BP6DBZ9 / GOLDMAN, SACHS AND CO. FONTERA ENERGY COR 7.875% GTD SNR 21/06/28 U PRICE: 77.74 NET BROKER: GOLDMAN, SACHS AND 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

Fixed Income

Corporate bonds

Colombia - USD

21 May 24	GRAN TIERRA ENERGY INC 9.5%	440,000.000	-425,405.09	-4,412.22	0.00	425,405.09	0.00	0.00	0.00
23 May 24	10-15-2029	96.625							
Settled	SEDOL : BQS8Y94 / PERSHING LLC / 255.09 GRAN TIERRA ENERGY 9.5% GTD 15/10/2029 USD PRICE: 96.625 BROKER COMMISSION: 255.09 BROKER: PERSHING LLC								

21 May 24	PVTPL GEOPARK LTD 5.5% DUE	600,000.000	-544,826.70	-11,550.00	0.00	544,826.70	0.00	0.00	0.00
23 May 24	01-17-2027	90.75							
Settled	CUSIP : 37255BAB5 /PVTPL1 PERSHING LLC / 326.70 GEOPARK LIMITED 5.5% GTD SNR 17/01/2027 USD PRICE: 90.75 BROKER COMMISSION: 326.70 BROKER: PERSHING LLC								

Total Colombia - USD			-2,202,474.93	-41,061.83	0.00	2,202,474.93	0.00	0.00	0.00
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Costa Rica - USD

21 May 24	LIBERTY COSTA RICA SR SF	440,000.000	-467,780.50	-17,013.33	0.00	467,780.50	0.00	0.00	0.00
23 May 24	10.875% DUE 01-15-2031	106.25							
Settled	CUSIP : G53901AA5 / PERSHING LLC / 280.50 LIBERTY COSTA RICA 10.875% 10.875% 15/01/2031 PRICE: 106.25 BROKER COMMISSION: 280.50 BROKER: PERSHING LLC								

Total Costa Rica - USD			-467,780.50	-17,013.33	0.00	467,780.50	0.00	0.00	0.00
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Czech Republic - USD

21 May 24	ENERGO-PRO A.S. 8.5% GTD SNR	440,000.000	-441,056.00	-11,323.89	0.00	441,056.00	0.00	0.00	0.00
23 May 24	04/02/2027 USD	100.24							
Settled	SEDOL : BPBKK70 / GOLDMAN SACHS INTERNATIONAL ENERGO-PRO A.S. 8.5% GTD SNR 04/02/2027 USD PRICE: 100.24 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Corporate bonds

Total Czech Republic - USD			-441,056.00	-11,323.89	0.00	441,056.00	0.00	0.00	0.00
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Guatemala - USD

21 May 24	CNTL AMR BOTTLING CORP	1,200,000.000	-1,140,684.00	-4,550.00	0.00	1,140,684.00	0.00	0.00	0.00
23 May 24	CAMEBO 5 1/4 04/27/29 5.25%	95.00							
Settled	04-27-2029 CUSIP : 15239XAA6 / PERSHING LLC / 684.00 CNTL AMR BOTTLING CAMEBO 5 1/4 04/27/29 5.25% 27/0 PRICE: 95.0 BROKER COMMISSION: 684.00 BROKER: PERSHING LLC								

03 Jun 24	ENERGUATE TRUST 5.875% SNR	450,000.000	-434,250.00	-2,276.56	0.00	434,250.00	0.00	0.00	0.00
04 Jun 24	03/05/2027 USD	96.50							
Settled	SEDOL : BYXGN70 / PERSHING LLC ENERGUATE TRUST 5.875% SNR 03/05/2027 USD PRICE: 96.5 NET BROKER: PERSHING LLC								

21 May 24	PVTPL BANCO INDL S A 4.875% DUE	600,000.000	-583,790.06	-9,262.50	0.00	583,790.06	0.00	0.00	0.00
23 May 24	01-29-2031/01-29-2026 BEO	97.24							
Settled	CUSIP : 05991CAA1 /PVTPL1 PERSHING LLC / 350.06 BCO INDUSTRIAL SA SUB 29/01/2031 USD '144A' PRICE: 97.24 BROKER COMMISSION: 350.06 BROKER: PERSHING LLC								

Total Guatemala - USD			-2,158,724.06	-16,089.06	0.00	2,158,724.06	0.00	0.00	0.00
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Hong Kong - USD

21 May 24	MELCO RESORTS FINANCE LIMITED	450,000.000	-429,422.50	-8,859.38	0.00	429,422.50	0.00	0.00	0.00
23 May 24	5.625% DUE07-17-2027	95.37							
Settled	CUSIP : G5975LAD8 / PERSHING LLC / 257.50 MELCO RESORTS FIN 5.625% 17/07/2027 PRICE: 95.37 BROKER COMMISSION: 257.50 BROKER: PERSHING LLC								

Total Hong Kong - USD			-429,422.50	-8,859.38	0.00	429,422.50	0.00	0.00	0.00
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◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

Corporate bonds

India - USD

21 May 24	10 RENEW POWER SUBSIDIAR	440,000.000	-399,451.53	-7,095.00	0.00	399,451.53	0.00	0.00	0.00
23 May 24	4.5% 07-14-2028	90.73							
Settled	CUSIP : Y7280PAA1 / PERSHING LLC / 239.53 RENEW POWER LTD 4.5% 14/07/2028 PRICE: 90.73 BROKER COMMISSION: 239.53 BROKER: PERSHING LLC								
21 May 24	ADANI PORT & SPL 3.828% DUE	450,000.000	-361,836.97	-5,311.35	0.00	361,836.97	0.00	0.00	0.00
23 May 24	02-02-2032	80.36							
Settled	CUSIP : Y00130YV3 / PERSHING LLC / 216.97 ADANI PORT SPECIAL 3.828% SNR 02/02/2032USD PRICE: 80.36 BROKER COMMISSION: 216.97 BROKER: PERSHING LLC								
21 May 24	CLEAN RENB PWR 4.25% DUE	522,000.000	-483,502.50	-3,574.25	0.00	483,502.50	0.00	0.00	0.00
23 May 24	03-25-2027	92.625							
Settled	CUSIP : 18452NAB0 / DEUTSCHE BANK SECURITIES INC. CLEAN RENB PWR SR NT 144A 4.25% 25/03/2027 PRICE: 92.625 NET BROKER: DEUTSCHE BANK SECURITIES INC.								
03 Jun 24	CONTINUUM ENERGY 4.5% SNR	424,375.000	-418,009.38	-6,100.39	0.00	418,009.38	0.00	0.00	0.00
04 Jun 24	SEC 09/02/2027USD	98.50							
Settled	SEDOL : BMCXZ27 / MERRILL LYNCH INTERNATIONAL LIMITED CONTINUUM ENERGY 4.5% SNR SEC 09/02/2027USD PRICE: 98.5 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
18 Jun 24	CONTINUUM GRN SPV CO-ISS 7.5%	250,000.000	-250,000.00	0.00	0.00	250,000.00	0.00	0.00	0.00
26 Jun 24	26/06/20337.5% 06-26-2033	100.00							
Settled	CUSIP : 89629LAA5 / DEUTSCHE BANK AG								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Corporate bonds

India - USD

	CONTINUUM GRN SPV 7.5% 26/06/2033 7.5% 26/06/2033 PRICE: 100.0 NET BROKER: DEUTSCHE BANK AG								
19 Jun 24	CONTINUUM GRN SPV CO-ISS 7.5%	200,000.000	-200,000.00	0.00	0.00	200,000.00	0.00	0.00	0.00
26 Jun 24	26/06/20337.5% 06-26-2033	100.00							
Pending	CUSIP : 89629LAA5 / HSBC SECURITIES (USA) INC. CONTINUUM GRN SPV 7.5% 26/06/2033 7.5% 26/06/2033 PRICE: 100.0 NET BROKER: HSBC SECURITIES (USA) INC.								
21 May 24	INDIABULLS HOUSING 144A 9.7%	440,000.000	-427,452.32	-5,927.78	0.00	427,452.32	0.00	0.00	0.00
23 May 24	03/07/2027	97.09							
Settled	SEDOL : 7AZMC9U /PVTPL1 PERSHING LLC / 256.32 INDIABULLS HOUSING 144A 9.7% 03/07/2027 PRICE: 97.09 BROKER COMMISSION: 256.32 BROKER: PERSHING LLC								
21 May 24	NETWORK I2I LTD 5.65% 12-31-2049	440,000.000	-436,829.94	-2,624.11	0.00	436,829.94	0.00	0.00	0.00
23 May 24	CUSIP : V6703DAA2 /	99.22							
Settled	PERSHING LLC / 261.94 NETWORK I2I LTD 5.65% 31/12/2049 PRICE: 99.22 BROKER COMMISSION: 261.94 BROKER: PERSHING LLC								
21 May 24	PVTPL JSW HYDRO ENERGY LTD	532,000.000	-467,894.00	-304.79	0.00	467,894.00	0.00	0.00	0.00
23 May 24	4.125% DUE 05-18-2031/05-18-2026	87.95							
Settled	BEO CUSIP : 46653YAA6 /PVTPL1 BANK OF AMERICA MERRILL LYNCH-BAML JSW HYDRO ENERGY SR SECD NT 4.125% 18/05/2031 PRICE: 87.95 NET BROKER: 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							

Purchases

Fixed Income

Corporate bonds

India - USD

21 May 24	PVTPL SHRIRAM FINANCE LTD	440,000.000	-439,515.55	-9,797.64	0.00	439,515.55	0.00	0.00	0.00
23 May 24	6.625% 04-22-2027	99.83							
Settled	CUSIP : 82556FAA0 /PVTPL1 PERSHING LLC / 263.55 SHRIRAM FIN LTD NT 144A 6.625% 22/04/2027 PRICE: 99.83 BROKER COMMISSION: 263.55 BROKER: PERSHING LLC								
21 May 24	PVTPL SUMMIT DIGITEL	700,000.000	-579,233.33	-5,646.18	0.00	579,233.33	0.00	0.00	0.00
23 May 24	INFRASTRUCTURE PVT L 2.875%	82.698							
Settled	DUE 08-12-2031 BEO CUSIP : 86608CAA6 /PVTPL1 PERSHING LLC / 347.33 SUMMIT DIGITEL INF 2.875% SNR SEC 12/08/31 U PRICE: 82.698 BROKER COMMISSION: 347.33 BROKER: PERSHING LLC								
21 May 24	ULTRATECH CEM LTD 2.8% DUE	700,000.000	-589,998.79	-5,281.11	0.00	589,998.79	0.00	0.00	0.00
23 May 24	02-16-2031	84.235							
Settled	CUSIP : 90403YAA7 / PERSHING LLC / 353.79 ULTRATECH CEMENT NTS 08/02/2031 USD1000'14 PRICE: 84.235 BROKER COMMISSION: 353.79 BROKER: PERSHING LLC								
Total India - USD			-5,053,724.31	-51,662.60	0.00	5,053,724.31	0.00	0.00	0.00

Indonesia - USD

21 May 24	PERTAMINA PT 6 DUE 05-03-2042	440,000.000	-444,574.18	-1,466.67	0.00	444,574.18	0.00	0.00	0.00
23 May 24	CUSIP : Y7138AAD2 /	100.979							
Settled	PERSHING LLC / 266.58 PERTAMINA PT 6.0% 03/05/2042 PRICE: 100.979 BROKER COMMISSION: 266.58 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Corporate bonds									
Indonesia - USD									
21 May 24	PT PERTAMINA 2.3% DUE	1,090,000.000	-906,224.41	-7,242.44	0.00	906,224.41	0.00	0.00	0.00
23 May 24	02-09-2031/11-09-2030 BEO	83.09							
Settled	CUSIP : 69370RAL1 / PERSHING LLC / 543.41 PT PERTAMINA TRANCHE # 2.3% 09/02/2031 PRICE: 83.09 BROKER COMMISSION: 543.41 BROKER: PERSHING LLC								
21 May 24	PVTPL MEDCO MAPLE TREE PTE LTD	400,000.000	-416,209.58	-2,588.44	0.00	416,209.58	0.00	0.00	0.00
23 May 24	8.96% 04-27-2029	103.99							
Settled	CUSIP : 58407HAA7 /PVTPL1 PERSHING LLC / 249.58 MEDCO MAPLE TREE MEDCIJ 8.96 04/27/29 8.96% 27/0 PRICE: 103.99 BROKER COMMISSION: 249.58 BROKER: PERSHING LLC								
Total Indonesia - USD			-1,767,008.17	-11,297.55	0.00	1,767,008.17	0.00	0.00	0.00
Kazakhstan - USD									
21 May 24	PVTPL KAZMUNAIGAZ FIN SUB BV	1,200,000.000	-1,163,892.00	-5,383.33	0.00	1,163,892.00	0.00	0.00	0.00
23 May 24	GTD GLOBAL MEDIUM 4.75% DUE	96.991							
Settled	04-19-2027 BEO CUSIP : 48667QAN5 / THE BANK OF NEW YORK MELLON KAZMUNAIGAZ FIN TRANCHE # 4.75% 19/04/2027 PRICE: 96.991 NET BROKER: THE BANK OF NEW YORK MELLON								
Total Kazakhstan - USD			-1,163,892.00	-5,383.33	0.00	1,163,892.00	0.00	0.00	0.00
Kuwait - USD									
21 May 24	NBK SPC LTD GLOBAL FLTG RT	1,300,000.000	-1,186,770.00	-3,990.28	0.00	1,186,770.00	0.00	0.00	0.00
23 May 24	1.625% DUE 09-15-2027	91.29							
Settled	CUSIP : 62877PAB0 / CITIBANK N.A. NBK SPC LTD GLOBAL TRANCHE # 1.625% 15/09/2027 PRICE: 91.29 NET BROKER: CITIBANK N.A.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
Corporate bonds									
Total Kuwait - USD			-1,186,770.00	-3,990.28	0.00	1,186,770.00	0.00	0.00	0.00
Mexico - EUR									
21 May 24	PETROLEOS 4.75% 26/02/2029	440,000.000	-424,995.37	-5,397.76	0.00	424,995.37	0.00	0.00	0.00
23 May 24	SEDOL : BD3RMZ7 /	88.90							
Settled	HSBC BANK BOND OPERATIONS PETROLEOS 4.75% 26/02/2029 PRICE: 88.9 NET BROKER: HSBC BANK BOND OPERATIONS								
Total Mexico - EUR			-424,995.37	-5,397.76	0.00	424,995.37	0.00	0.00	0.00
Mexico - USD									
21 May 24	GRUPO AXO SAPI DE CV 5.75% DUE	450,000.000	-437,212.17	-11,859.38	0.00	437,212.17	0.00	0.00	0.00
23 May 24	06-08-2026 BEO	97.10							
Settled	CUSIP : P4955MAA9 / PERSHING LLC / 262.17 GRUPO AXO SAPI DE 5.75% 08/06/2026 PRICE: 97.1 BROKER COMMISSION: 262.17 BROKER: PERSHING LLC								
21 May 24	INFRAESTRUCTURA 3.75% DUE	1,300,000.000	-1,218,830.86	-17,468.75	0.00	1,218,830.86	0.00	0.00	0.00
23 May 24	01-14-2028	93.70							
Settled	CUSIP : 456829AA8 / PERSHING LLC / 730.86 INFRAESTRUCTURA EN 3.75% SNR 14/01/2028 USD PRICE: 93.7 BROKER COMMISSION: 730.86 BROKER: PERSHING LLC								
21 May 24	ORBIA ADVANCE CORP S A B DE CV	460,000.000	-427,366.27	-287.50	0.00	427,366.27	0.00	0.00	0.00
23 May 24	1.875% DUE 05-11-2026	92.85							
Settled	CUSIP : P7S81YAB1 / PERSHING LLC / 256.27 ORBIA ADVANCE CORP 1.875% 11/05/2026 PRICE: 92.85 BROKER COMMISSION: 256.27 BROKER: PERSHING 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

Fixed Income

Corporate bonds

Mexico - USD

31 May 24	PETROLEOS MEXICANO 5.95% GTD	170,000.000		-138,720.00	-3,512.15	0.00	138,720.00	0.00	0.00	0.00
03 Jun 24	SNR 28/01/31 USD	81.60								
Settled	SEDOL : BLNBRW7 / MORGAN STANLEY AND CO.INTRNTNAL PLC PETROLEOS MEXICANO 5.95% GTD SNR 28/01/31 U PRICE: 81.6 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC									

21 May 24	PVTPL BANCO SANTANDER MEX S A	1,200,000.000		-1,195,196.69	-6,450.00	0.00	1,195,196.69	0.00	0.00	0.00
23 May 24	INSTITUCION D SR NT 144A 5.375%	99.54								
Settled	04-17-2025 CUSIP : 05969BAD5 /PVTPL1 PERSHING LLC / 716.69 BANCO SANTANDER MX 5.375% SNR 17/04/25 USD1000 PRICE: 99.54 BROKER COMMISSION: 716.69 BROKER: PERSHING LLC									

21 May 24	PVTPL CEMEX SAB DE CV 9.125%	500,000.000		-540,874.33	-20,151.04	0.00	540,874.33	0.00	0.00	0.00
23 May 24	DUE 12-31-2049	108.11								
Settled	CUSIP : 151290CB7 /PVTPL1 PERSHING LLC / 324.33 CEMEX S A B DE C V PERP SUB 9.125% 31/12/2049 PRICE: 108.11 BROKER COMMISSION: 324.33 BROKER: PERSHING LLC									

Total Mexico - USD				-3,958,200.32	-59,728.82	0.00	3,958,200.32	0.00	0.00	0.00
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Mongolia - USD

13 Jun 24	PVTPL GOLOMT BK JSC 11%	500,000.000		-486,245.00	-3,666.67	0.00	486,245.00	0.00	0.00	0.00
14 Jun 24	05-20-2027	97.249								
Pending	CUSIP : 381930AA4 / EUROCLEAR BANK S.A / N.V GOLOMT BANK JSC 11% SNR 20/05/2027 USD1000 PRICE: 97.249 NET BROKER: EUROCLEAR BANK S.A / N.V									

Total Mongolia - USD				-486,245.00	-3,666.67	0.00	486,245.00	0.00	0.00	0.00
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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								

Purchases

Fixed Income

Corporate bonds

Nigeria - USD

21 May 24	SEPLAT ENERGY PLC 7.75% GTD	440,000.000	-427,724.00	-4,925.56	0.00	427,724.00	0.00	0.00	0.00
23 May 24	SNR 01/04/26USD	97.21							
Settled	SEDOL : BNBWZW2 / JEFFERIES INTERNATIONAL LTD SEPLAT ENERGY PLC 7.75% GTD SNR 01/04/26USD PRICE: 97.21 NET BROKER: JEFFERIES INTERNATIONAL LTD								
Total Nigeria - USD			-427,724.00	-4,925.56	0.00	427,724.00	0.00	0.00	0.00

Paraguay - USD

21 May 24	PVTPL BANCO CONTL S A E C A	1,200,000.000	-1,136,121.26	-14,941.67	0.00	1,136,121.26	0.00	0.00	0.00
23 May 24	2.75% DUE 12-10-2025 BEO	94.62							
Settled	CUSIP : 059490AB8 /PVTPL1 PERSHING LLC / 681.26 BANCO CONTL S A E SR NT 144A 2.75% 10/12/2025 PRICE: 94.62 BROKER COMMISSION: 681.26 BROKER: PERSHING LLC								
Total Paraguay - USD			-1,136,121.26	-14,941.67	0.00	1,136,121.26	0.00	0.00	0.00

Peru - PEN

21 May 24	BANCO DE CREDITO DEL PERU	1,760,000.000	-482,831.86	-13,585.05	0.00	482,831.86	0.00	0.00	0.00
23 May 24	144A 7.85% 11/01/2029	102.30							
Settled	SEDOL : 6AZGAAU /PVTPL1 RRILL LYNCH, PIERCE, FENNER AND SMI BANCO DE CREDITO DEL PERU 144A 7.85% PRICE: 102.3 NET BROKER: RRILL LYNCH, PIERCE, FENNER AND SMI								
Total Peru - PEN			-482,831.86	-13,585.05	0.00	482,831.86	0.00	0.00	0.00

Peru - USD

21 May 24	BANCO BBVA PER 6.2% 06-07-2034	600,000.000	-595,677.19	-7,853.33	0.00	595,677.19	0.00	0.00	0.00
23 May 24	CUSIP : 058950AA4 /	99.22							
Settled	PERSHING LLC / 357.19								

◆ 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

Fixed Income

Corporate bonds

Peru - USD

BANCO BBVA PER 6.2% 07/06/2034 PRICE: 99.22
 BROKER COMMISSION: 357.19 BROKER: PERSHING
 LLC

21 Jun 24	PVTPL CONSORCIO	540,000.000	-508,950.00	-4,864.50	0.00	508,950.00	0.00	0.00	0.00
25 Jun 24	TRANSMANTARO S A 4.7% DUE	94.25							
Pending	04-16-2034 CUSIP : 210314AB6 /PVTPL1 JPMORGAN CHASE BANK/EUROCLEAR BANK CONSORCIO TRANSMAN 4.7% SNR 16/04/34 USD'144A' PRICE: 94.25 NET BROKER: JPMORGAN CHASE BANK/EUROCLEAR BANK								
24 Jun 24	PVTPL CONSORCIO	760,000.000	-716,300.00	-6,846.34	0.00	716,300.00	0.00	0.00	0.00
25 Jun 24	TRANSMANTARO S A 4.7% DUE	94.25							
Settled	04-16-2034 CUSIP : 210314AB6 /PVTPL1 J. P. MORGAN SECURITIES LLC CONSORCIO TRANSMAN 4.7% SNR 16/04/34 USD'144A' PRICE: 94.25 NET BROKER: J. P. MORGAN SECURITIES LLC								
21 May 24	PVTPL SAN MIGUEL INDUSTRIAS	700,000.000	-607,124.06	-7,554.17	0.00	607,124.06	0.00	0.00	0.00
23 May 24	PET SA 3.5% DUE 08-02-2028 BEO	86.68							
Settled	SEDOL : BLGXTM4 /PVTPL1 PERSHING LLC / 364.06 SAN MIGUEL INDUST. 3.5% GTD SNR 02/08/2028 PRICE: 86.68 BROKER COMMISSION: 364.06 BROKER: PERSHING LLC								
Total Peru - USD			-2,428,051.25	-27,118.34	0.00	2,428,051.25	0.00	0.00	0.00
Poland - EUR									
21 May 24	BANK PEKAO SA 5.5%-FRN	440,000.000	-490,011.53	-13,074.81	0.00	490,011.53	0.00	0.00	0.00
23 May 24	23/11/2027 EUR	102.50							
Settled	SEDOL : BLFDJJ2 /MTN1 GOLDMAN SACHS INTERNATIONAL								

◆ 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

Poland - EUR

BANK PEKAO SA 5.5%-FRN 23/11/2027 EUR PRICE:
102.5 NET BROKER: GOLDMAN SACHS
INTERNATIONAL

Total Poland - EUR				-490,011.53	-13,074.81	0.00	490,011.53	0.00	0.00	0.00
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South Africa - USD

21 May 24	PVTPL THE BIDVEST GROUP UK PLC		600,000.000	-559,440.00	-3,625.00	0.00	559,440.00	0.00	0.00	0.00
23 May 24	3.625% DUE 09-23-2026/09-23-2023		93.24							
Settled	BEO CUSIP : 88332EAA1 /PVTPL1 THE BANK OF NEW YORK MELLON SA/NV THE BIDVEST GROUP SR NT 144A 3.625% 23/09/2026 PRICE: 93.24 NET BROKER: THE BANK OF NEW YORK MELLON SA/NV									

21 May 24	STILLWATER MINING CO 4%		470,000.000	-430,520.00	-365.56	0.00	430,520.00	0.00	0.00	0.00
23 May 24	11-16-2026		91.60							
Settled	SEDOL : BMQ80P6 / J.P. MORGAN SECURITIES PLC STILLWATER MINING 4% GTD SNR 16/11/2026 USD PRICE: 91.6 NET BROKER: J.P. MORGAN SECURITIES PLC									

Total South Africa - USD				-989,960.00	-3,990.56	0.00	989,960.00	0.00	0.00	0.00
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Thailand - USD

21 May 24	THAIOIL TREAS CTR 2.5% DUE		700,000.000	-591,980.98	-7,534.72	0.00	591,980.98	0.00	0.00	0.00
23 May 24	06-18-2030		84.518							
Settled	SEDOL : BMVLM98 / PERSHING LLC / 354.98 THAIOIL TREASURY 2.5% GTD SNR 18/06/2030USD PRICE: 84.518 BROKER COMMISSION: 354.98 BROKER: PERSHING LLC									

Total Thailand - USD				-591,980.98	-7,534.72	0.00	591,980.98	0.00	0.00	0.00
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Turkey - 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								

Purchases

Fixed Income

Corporate bonds

Turkey - USD

28 Jun 24	AYDEM 7.75% 02/02/2027	450,000.000	-440,550.00	-14,531.25	0.00	440,550.00	0.00	0.00	0.00
02 Jul 24	SEDOL : BMVBZ33 /	97.90							
Pending	MERRILL LYNCH INTERNATIONAL LIMITED AYDEM 7.75% 02/02/2027 PRICE: 97.9 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
21 May 24	PVTPL TAV HAVALIMANLARI	500,000.000	-513,750.00	-19,597.22	0.00	513,750.00	0.00	0.00	0.00
23 May 24	HOLDING A.S. 8.5% 12-07-2028	102.75							
Settled	CUSIP : 87216EAA4 /PVTPL1 JPMORGAN CHASE BANK/EUROCLEAR BANK TAV HAVALIMANLARI 8.5% GTD SNR 07/12/2028 PRICE: 102.75 NET BROKER: JPMORGAN CHASE BANK/EUROCLEAR BANK								
21 May 24	PVTPL TURKIYE GARANTI BANKASI	600,000.000	-602,880.00	-11,864.58	0.00	602,880.00	0.00	0.00	0.00
23 May 24	AS 8.375% 02-28-2034	100.48							
Settled	CUSIP : 900148AF4 /PVTPL1 JPMORGAN CHASE BANK, N.A. TURKIYE GARANTI BANKASI AS 8.375% 144A PRICE: 100.48 NET BROKER: JPMORGAN CHASE BANK, N.A.								
21 May 24	PVTPL WE SODA INVTS HLDG PLC	440,000.000	-455,840.00	-5,457.22	0.00	455,840.00	0.00	0.00	0.00
23 May 24	9.5% 10-06-2028	103.60							
Settled	CUSIP : 92943TAA1 /PVTPL1 GOLDMAN SACHS INTERNATIONAL WE SODA INVESTM 9.5% GTD 06/10/2028 USD PRICE: 103.6 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
06 Jun 24	YAPI KREDI BANKASI 7.875%-FRN	500,000.000	-498,400.00	-15,093.75	0.00	498,400.00	0.00	0.00	0.00
10 Jun 24	LT2 22/01/31 USD	99.68							
Settled	SEDOL : BMVVJK8 / BARCLAYS CAPITAL YAPI KREDI BANKASI 7.875%-FRN LT2 22/01/31 U PRICE: 99.68 NET BROKER: BARCLAYS CAPITAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Corporate bonds

Total Turkey - USD			-2,511,420.00	-66,544.02	0.00	2,511,420.00	0.00	0.00	0.00
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Ukraine - USD

21 May 24	METINVEST BV 8.5% GTD SNR	700,000.000	-559,370.00	-4,958.33	0.00	559,370.00	0.00	0.00	0.00
23 May 24	23/04/2026 USD	79.91							
Settled	SEDOL : BF4JDJ7 / JEFFERIES INTERNATIONAL LTD METINVEST BV 8.5% GTD SNR 23/04/2026 USD PRICE: 79.91 NET BROKER: JEFFERIES INTERNATIONAL LTD								

05 Jun 24	MHP LUX S.A. 6.95% GTD SNR	745,000.000	-629,525.00	-9,204.89	0.00	629,525.00	0.00	0.00	0.00
07 Jun 24	03/04/26 USD	84.50							
Settled	SEDOL : BFWGDL2 / MORGAN STANLEY AND CO., LLC MHP LUX S.A. 6.95% GTD SNR 03/04/26 USD PRICE: 84.5 NET BROKER: MORGAN STANLEY AND CO., LLC								

Total Ukraine - USD			-1,188,895.00	-14,163.22	0.00	1,188,895.00	0.00	0.00	0.00
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United Arab Emirates - USD

21 May 24	COMM BK OF DUBAI 5.319% SNR	600,000.000	-598,380.00	-14,095.35	0.00	598,380.00	0.00	0.00	0.00
23 May 24	14/06/2028 USD	99.73							
Settled	SEDOL : BRXGW18 /MTN1 BANQUE PARIBAS PARIS COMM BK OF DUBAI 5.319% SNR 14/06/2028 USD PRICE: 99.73 NET BROKER: BANQUE PARIBAS PARIS								

21 May 24	GALAXY PIPELINE ASSETS BIDCO	2,026,000.000	-1,729,697.50	-6,442.68	0.00	1,729,697.50	0.00	0.00	0.00
23 May 24	LTD SR SECDBD CL D 144A 2.16%	85.375							
Settled	03-31-2034 SEDOL : BM8MRZ5 / J.P. MORGAN SECURITIES PLC GALAXY PIPELINE A 2.16% SNR SEC 31/03/34USD PRICE: 85.375 NET BROKER: J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Corporate bonds

United Arab Emirates - USD

21 May 24	GEMS MENASA CAYMAN FIXED	440,000.000	-437,756.00	-8,534.17	0.00	437,756.00	0.00	0.00	0.00
23 May 24	7.125% DUE 07-31-2026	99.49							
Settled	CUSIP : G3800LAA0 / CITIBANK N.A. GEMS MENASA CAYMAN 7.125% 31/07/2026 PRICE: 99.49 NET BROKER: CITIBANK N.A.								
21 May 24	MAF GLOBAL SEC LTD 6.375%-FRN	440,000.000	-435,556.00	-4,908.75	0.00	435,556.00	0.00	0.00	0.00
23 May 24	GTD SUB PERP USD	98.99							
Settled	SEDOL : BFMG657 / MORGAN STANLEY AND CO.INTRNTNAL PLC MAF GLOBAL SEC LTD 6.375%-FRN GTD SUB PERP USD PRICE: 98.99 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
21 May 24	MAF GLOBAL SEC LTD 7.875%-FRN	500,000.000	-512,450.00	-5,796.88	0.00	512,450.00	0.00	0.00	0.00
23 May 24	GTD SUB PERP USD	102.49							
Settled	SEDOL : BLDCJ46 / CITIGROUP GLOBAL MARKETS LIMITED MAF GLOBAL SEC LTD 7.875%-FRN GTD SUB PERP USD PRICE: 102.49 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	PVTPL SHELF DRILLING HLDGS LTD	440,000.000	-427,900.00	-4,470.28	0.00	427,900.00	0.00	0.00	0.00
23 May 24	9.625% 04-15-2029	97.25							
Settled	CUSIP : 822538AH7 /PVTPL1 BANK OF AMERICA MERRILL LYNCH-BAML SHELF DRILLING 144A 9.625% 15/04/2029 PRICE: 97.25 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
Total United Arab Emirates - USD			-4,141,739.50	-44,248.11	0.00	4,141,739.50	0.00	0.00	0.00

United States - 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								

Purchases

Fixed Income

Corporate bonds

United States - USD

11 Apr 24 15 Apr 24 Settled	ALLY FINL INC 6.848% 01-03-2030 SEDOL : BP0R2M1 / MORGAN STANLEY AND CO., LLC ALLY FINANCIAL INC 6.848%-FRN SNR 03/01/30 U PRICE: 101.531 NET BROKER: MORGAN STANLEY AND CO., LLC	2,310,000.000 101.531	-2,345,366.10	-44,820.16	0.00	2,345,366.10	0.00	0.00	0.00
22 May 24 30 May 24 Settled	BLACKROCK TCP CAPITAL CORP 6.95% 05-30-2029 CUSIP : 09259EAC2 / MORGAN STANLEY AND CO., LLC BLACKROCK TCP CAPITAL CORP 6.95% 30/0 PRICE: 98.888 NET BROKER: MORGAN STANLEY AND CO., LLC	5,240,000.000 98.888	-5,181,731.20	0.00	0.00	5,181,731.20	0.00	0.00	0.00
10 Jun 24 11 Jun 24 Settled	ENSTAR FIN LLC 5.75% DUE 09-01-2040/09-01-2025 REG SEDOL : BMW4BX3 / MIZUHO SECURITIES USA INC. ENSTAR FINANCE LLC 5.75%-FRN GTD 01/09/40 U PRICE: 98.25 NET BROKER: MIZUHO SECURITIES USA INC.	1,790,000.000 98.25	-1,758,675.00	-28,590.28	0.00	1,758,675.00	0.00	0.00	0.00
21 May 24 23 May 24 Settled	GABON BLUE BD 6.097% DUE 08-01-2038 SEDOL : BMGSCT4 / PERSHING LLC / 653.40 GABON BLUE BD MAST 6.097% BDS 01/08/38 USD1000 PRICE: 99.0 BROKER COMMISSION: 653.40 BROKER: PERSHING LLC	1,100,000.000 99.00	-1,089,653.40	-20,865.29	0.00	1,089,653.40	0.00	0.00	0.00
05 Jun 24 07 Jun 24 Settled	NEXTERA ENERGY CAPITAL 6.75% 06-15-2054 SEDOL : BLSV16 / RBC CAPITAL MARKETS, LLC NEXTERA ENERGY CAP HLDGS INC 6.75% 15/0 PRICE: 100.0 NET BROKER: RBC CAPITAL MARKETS, LLC	2,220,000.000 100.00	-2,220,000.00	0.00	0.00	2,220,000.00	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

Fixed Income

Corporate bonds

United States - USD

24 Jun 24	PVTPL HANNON ARMSTRONG	5,570,000.000	-5,529,060.50	0.00	0.00	5,529,060.50	0.00	0.00	0.00
01 Jul 24	SUSTAINABLE INFL 6.375%	99.265							
Pending	07-01-2034 SEDOL : BSMNWR3 /PVTPL1 MIZUHO SECURITIES USA INC. HANNON ARMSTRONG 6.375% 01/07/2034 PRICE: 99.265 NET BROKER: MIZUHO SECURITIES USA INC.								
16 Apr 24	PVTPL HAWAIIAN BRAND	3,575,000.000	-3,360,500.00	-50,248.61	0.00	3,360,500.00	0.00	0.00	0.00
18 Apr 24	INTELLECTUAL PPTY LTD/H 5.75%	94.00							
Settled	DUE 01-20-2026 BEO SEDOL : BMGWDD7 /PVTPL1 PERSHING LLC HAWAIIAN BRAND IN 5.75% GTD 20/01/2026 USD PRICE: 94.0 NET BROKER: PERSHING LLC								
30 Apr 24	PVTPL HAWAIIAN BRAND	1,510,000.000	-1,417,512.50	-2,894.17	0.00	1,417,512.50	0.00	0.00	0.00
02 May 24	INTELLECTUAL PPTY LTD/H 5.75%	93.875							
Settled	DUE 01-20-2026 BEO SEDOL : BMGWDD7 /PVTPL1 PERSHING LLC HAWAIIAN BRAND IN 5.75% GTD 20/01/2026 USD PRICE: 93.875 NET BROKER: PERSHING LLC								
01 May 24	PVTPL HAWAIIAN BRAND	265,000.000	-248,768.75	-550.24	0.00	248,768.75	0.00	0.00	0.00
03 May 24	INTELLECTUAL PPTY LTD/H 5.75%	93.875							
Settled	DUE 01-20-2026 BEO SEDOL : BMGWDD7 /PVTPL1 PERSHING LLC HAWAIIAN BRAND IN 5.75% GTD 20/01/2026 USD PRICE: 93.875 NET BROKER: PERSHING LLC								
18 Jun 24	PVTPL HYUNDAI CAPITAL AMERICA	4,835,000.000	-4,826,925.55	0.00	0.00	4,826,925.55	0.00	0.00	0.00
24 Jun 24	5.275% 06-24-2027	99.833							
Settled	SEDOL : BS84LJ5 /PVTPL1 HSBC (GLBL MRKTS EQUITIES OPERATION								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Corporate bonds

United States - USD

HYUNDAI CAP AMER TRANCHE # 5.275%
24/06/2027 PRICE: 99.833 NET BROKER: HSBC
(GLBL MRKTS EQUITIES OPERATION)

16 Apr 24	PVTPL SUNOCO LP 7.0% 05-01-2029	2,135,000.000	-2,135,000.00	0.00	0.00	2,135,000.00	0.00	0.00	0.00
30 Apr 24	SEDOL : BSLQTL6 /PVTPL1	100.00							
Settled	SUNTRUST ROBINSON HUMPHREY, INC. SUNOCO LP 7.0% 144A PRICE: 100.0 NET BROKER: SUNTRUST ROBINSON HUMPHREY, INC.								
17 Apr 24	PVTPL SUNOCO LP 7.0% 05-01-2029	710,000.000	-710,887.50	0.00	0.00	710,887.50	0.00	0.00	0.00
30 Apr 24	SEDOL : BSLQTL6 /PVTPL1	100.125							
Settled	CITIGROUP GLOBAL MARKETS INC. SUNOCO LP 7.0% 144A PRICE: 100.125 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
17 Apr 24	PVTPL SUNOCO LP 7.0% 05-01-2029	715,000.000	-716,787.50	0.00	0.00	716,787.50	0.00	0.00	0.00
30 Apr 24	SEDOL : BSLQTL6 /PVTPL1	100.25							
Settled	SUNTRUST ROBINSON HUMPHREY, INC. SUNOCO LP 7.0% 144A PRICE: 100.25 NET BROKER: SUNTRUST ROBINSON HUMPHREY, INC.								
17 Apr 24	PVTPL SUNOCO LP 7.0% 05-01-2029	1,070,000.000	-1,071,337.50	0.00	0.00	1,071,337.50	0.00	0.00	0.00
30 Apr 24	SEDOL : BSLQTL6 /PVTPL1	100.125							
Settled	SUNTRUST ROBINSON HUMPHREY, INC. SUNOCO LP 7.0% 144A PRICE: 100.125 NET BROKER: SUNTRUST ROBINSON HUMPHREY, INC.								
Total United States - USD			-32,612,205.50	-147,968.75	0.00	32,612,205.50	0.00	0.00	0.00

Venezuela - USD

21 May 24	DEFAULTED PETROLEOS DE	165,000.000	-127,538.98	0.00	0.00	127,538.98	0.00	0.00	0.00
23 May 24	VENEZUELA SA 0.0% 31/12/2040	77.25							
Settled	SEDOL : BYX1YJ4 / PERSHING LLC / 76.48								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Corporate bonds

Venezuela - USD

DEFAULTED PETROLEOS DE VENEZUELA SA 0.0%
31/12/20 PRICE: 77.25 BROKER COMMISSION: 76.48
BROKER: PERSHING LLC

Total Venezuela - USD			-127,538.98	0.00	0.00	127,538.98	0.00	0.00	0.00
Total corporate bonds			-76,566,140.19	-729,637.36	0.00	76,566,140.19	0.00	0.00	0.00

Corporate convertible bonds

Mexico - USD

21 May 24	BANCO MERCANTIL DEL NORTE SA	450,000.000	-426,405.69	-2,129.69	0.00	426,405.69	0.00	0.00	0.00
23 May 24	5.875% DUE 12-31-2049 BEO	94.70							
Settled	CUSIP : P1401KAA9 / PERSHING LLC / 255.69 BANCO MERCANTIL DEL NORTE 5.875% 31/12/2049 PRICE: 94.7 BROKER COMMISSION: 255.69 BROKER: PERSHING LLC								

21 May 24	BBVA BANCOMER SA 5.875% DUE	600,000.000	-565,238.94	-6,854.17	0.00	565,238.94	0.00	0.00	0.00
23 May 24	09-13-2034	94.15							
Settled	CUSIP : 05533UAG3 / PERSHING LLC / 338.94 BBVA MEX S A SUB PFD 5.875% 13/09/2034 PRICE: 94.15 BROKER COMMISSION: 338.94 BROKER: PERSHING LLC								

Total Mexico - USD			-991,644.63	-8,983.86	0.00	991,644.63	0.00	0.00	0.00
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United Kingdom - USD

21 May 24	STANDARD CHARTERED PLC 4.3%	440,000.000	-368,897.21	-4,940.22	0.00	368,897.21	0.00	0.00	0.00
23 May 24	12-31-2049	83.79							
Settled	CUSIP : G84228EV6 / PERSHING LLC / 221.21 STANDARD CHARTERED PLC 4.3% 31/12/2049 PRICE: 83.79 BROKER COMMISSION: 221.21 BROKER: PERSHING LLC								

Total United Kingdom - USD			-368,897.21	-4,940.22	0.00	368,897.21	0.00	0.00	0.00
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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								

Purchases

Fixed Income

Total corporate convertible bonds			-1,360,541.84	-13,924.08	0.00	1,360,541.84	0.00	0.00	0.00
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Bank loans

Germany - USD

08 May 24	PRIORITY HOLDINGS LLC TERM	5,370,000.000	-5,343,161.00	0.00	0.00	5,343,161.00	0.00	0.00	0.00
22 May 24	LOAN B SENIOR SECURED	99.50							
Settled	05-16-2031 CUSIP : LX2310352 / CHICAGO BKL TEAM PRIORITY HOLDINGS LLC TERM LOAN B SENIOR SEC PRICE: 99.5002 NET BROKER: CHICAGO BKL TEAM								
Total Germany - USD			-5,343,161.00	0.00	0.00	5,343,161.00	0.00	0.00	0.00

Ireland - USD

25 Apr 24	DELOS AIRCRAFT DESIGNATED	1,705,000.000	-1,705,019.00	0.00	0.00	1,705,019.00	0.00	0.00	0.00
03 May 24	ACTIVITY COMPANY TERM LOAN SR	100.00							
Settled	SECD TL 10-14-2027 CUSIP : L2324EAF8 / DEUTSCHE BANK AG DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TE PRICE: 100.00111 NET BROKER: DEUTSCHE BANK AG								
Total Ireland - USD			-1,705,019.00	0.00	0.00	1,705,019.00	0.00	0.00	0.00

Luxembourg - USD

06 Feb 24	CONNECT FINCO SARL	3,000,000.000	-3,000,019.00	0.00	0.00	3,000,019.00	0.00	0.00	0.00
12 Jun 24	AMENDMENT NO. 4 TERM LOAN	100.00							
Settled	SENIOR SECURED 09-27-2029 CUSIP : L2000DAH7 / ROYAL BANK OF CANADA CONNECT FINCO SARL TERM LOAN B SENIOR SEC PRICE: 100.00063 NET BROKER: ROYAL BANK OF CANADA								
Total Luxembourg - USD			-3,000,019.00	0.00	0.00	3,000,019.00	0.00	0.00	0.00

United Kingdom - 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								
Purchases									
Fixed Income									
Bank loans									
United Kingdom - USD									
21 Feb 24	CONNECT FINCO SARL	817,483.000	-817,502.00	0.00	0.00	817,502.00	0.00	0.00	0.00
14 Jun 24	NON-EXTENDED TERM LOAN B	100.00							
Settled	SENIOR SECURED 12-11-2026 CUSIP : L2000DAG9 / BARCLAYS BANK PLC CONNECT FINCO SARL NON-EXTENDED TERM LOAN B SEN PRICE: 100.00232 NET BROKER: BARCLAYS BANK PLC								
Total United Kingdom - USD			-817,502.00	0.00	0.00	817,502.00	0.00	0.00	0.00
United States - USD									
21 Jun 24	EASTERN PWR, LLC (EASTERN	3,600,000.000	-3,492,000.00	0.00	0.00	3,492,000.00	0.00	0.00	0.00
23 Dec 24	COVERT MIDCO, LLC) (AKA TPF II	97.00							
Pending	LC, LLC) TRM LN 10-2-25 CUSIP : 87264NAB3 / MORGAN STANLEY BANK, N A EASTN POWER, LLC TERM LOAN 02/10/2025 PRICE: 97.0 NET BROKER: MORGAN STANLEY BANK, N A								
21 Jun 24	EASTERN PWR, LLC (EASTERN	3,599,570.160	-3,491,582.38	0.00	0.00	3,491,582.38	0.00	0.00	0.00
11 Jul 24	COVERT MIDCO, LLC) (AKA TPF II	97.00							
Pending	LC, LLC) TRM LN 10-2-25 CUSIP : 87264NAB3 / MORGAN STANLEY BANK, N A EASTN POWER, LLC TERM LOAN 02/10/2025 PRICE: 96.99998 NET BROKER: MORGAN STANLEY BANK, N A								
19 Mar 24	REVERSAL: LENDINGTREE, INC.	-1,695,685.280	1,606,661.80	0.00	0.00	-1,606,661.80	0.00	0.00	0.00
16 Sep 24	TLB 09-15-2028	94.75							
NA	CUSIP : LX1970321 / CHICAGO BKL TEAM LENDINGTREE, INC TLB 15/09/2028 PRICE: 94.74999 NET BROKER: CHICAGO BKL TEAM								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
19 Mar 24	REVERSAL: LENDINGTREE, INC.	-1,506,167.510	1,427,093.72	0.00	0.00	-1,427,093.72	0.00	0.00	0.00
16 Sep 24	TLB 09-15-2028	94.75							
NA	CUSIP : LX1970321 / CHICAGO BKL TEAM LENDINGTREE, INC TLB 15/09/2028 PRICE: 94.75 NET BROKER: CHICAGO BKL TEAM								
19 Mar 24	LENDINGTREE, INC. TLB 09-15-2028	1,506,167.510	-1,426,911.51	0.00	0.00	1,426,911.51	0.00	0.00	0.00
23 Apr 24	CUSIP : LX1970321 / CHICAGO BKL TEAM	94.75							
Settled	LENDINGTREE, INC TLB 15/09/2028 PRICE: 94.7379 NET BROKER: CHICAGO BKL TEAM								
19 Mar 24	LENDINGTREE, INC. TLB 09-15-2028	1,695,685.300	-1,606,454.30	0.00	0.00	1,606,454.30	0.00	0.00	0.00
14 May 24	CUSIP : LX1970321 / CHICAGO BKL TEAM	94.75							
Settled	LENDINGTREE, INC TLB 15/09/2028 PRICE: 94.73776 NET BROKER: CHICAGO BKL TEAM								
06 Mar 24	REVERSAL: MPH ACQUISITION	-1,261,764.710	1,223,911.77	0.00	0.00	-1,223,911.77	0.00	0.00	0.00
03 Sep 24	HOLDINGS LLC TERM LOAN B SR TL	97.00							
NA	08-17-2028 CUSIP : 55328HAK7 / BNP PARIBAS PARIS MPH ACQUISITION HOLDINGS LLC TERM LOAN PRICE: 97.0 NET BROKER: BNP PARIBAS PARIS								
06 Mar 24	MPH ACQUISITION HOLDINGS LLC	1,261,764.710	-1,223,833.71	0.00	0.00	1,223,833.71	0.00	0.00	0.00
01 May 24	TERM LOAN B SR TL 08-17-2028	97.00							
Settled	CUSIP : 55328HAK7 / BNP PARIBAS PARIS MPH ACQUISITION HOLDINGS LLC TERM LOAN PRICE: 96.99381 NET BROKER: BNP PARIBAS PARIS								
27 Mar 24	NRG ENERGY INC TERM B LOAN	2,905,000.000	-2,897,756.50	0.00	0.00	2,897,756.50	0.00	0.00	0.00
24 Apr 24	SENIOR SECURED 03-26-2031	99.75							
Settled	CUSIP : LX2286552 / CITIBANK N.A.								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

Bank loans

United States - USD

NRG ENERGY INC TERM B LOAN SENIOR SEC
PRICE: 99.75065 NET BROKER: CITIBANK N.A.

16 May 24	OCM SYSTEM ONE BUYER CTB LLC	2,200,000.000	-2,200,012.22	0.00	0.00	2,200,012.22	0.00	0.00	0.00
23 May 24	SENIOR SECURED TERM LOAN B	100.00							
Settled	03-02-2028 CUSIP : 67114AAD1 / CHICAGO BKL TEAM OCM SYSTEM ONE BUYER CTB LLC SENIOR SECURED TE PRICE: 100.00055 NET BROKER: CHICAGO BKL TEAM								

31 May 24	PROPULSION (BC) NEWCO LLC	847,848.100	-847,848.10	0.00	0.00	847,848.10	0.00	0.00	0.00
02 Dec 24	INITIAL TERM LN SR SECD	100.00							
Pending	TERM LN 09-14-2029 CUSIP : 74347UAC4 / ROYAL BANK OF CANADA PROPULSION (BC) NEWCO LLC INITIAL TERM LN SR PRICE: 100.0 NET BROKER: ROYAL BANK OF CANADA								

Total United States - USD			-12,928,731.43	0.00	0.00	12,928,731.43	0.00	0.00	0.00
Total bank loans			-23,794,432.43	0.00	0.00	23,794,432.43	0.00	0.00	0.00

Government mortgage backed securities

United States - USD

12 Apr 24	FANNIE MAE CB0456 2.5%	25,232,328.530	-20,382,990.39	-28,035.92	0.00	20,382,990.39	0.00	0.00	0.00
17 Apr 24	05-01-2051	80.78125							
Settled	CUSIP : 3140QKQJ0 /FNMA THE BANK OF NEW YORK MELLON FANNIE MAE CB0456 2.5% 01/05/2051 PRICE: 80.78124 NET BROKER: THE BANK OF NEW YORK MELLON								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total
Purchases				
Fixed Income				
Government mortgage backed securities				
United States - USD				
24 Apr 24	FEDERAL NATIONAL MORTGAGE	1,448,486.950	-1,207,223.34	-3,017.68
26 Apr 24	ASSOC 3% 05-01-2052	83.34375		
Settled	CUSIP : 3140QN3Y6 /FNMA STONEX FINANCIAL INC FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 83.34374 NET BROKER: STONEX FINANCIAL INC			
25 Apr 24	FNMA POOL #FS6854 1.5%	44,289,073.790	-32,047,296.99	-53,515.97
30 Apr 24	04-01-2052 BEO	72.359375		
Settled	CUSIP : 3140XNTL8 /FNMA STONEX FINANCIAL INC FNMA POOL #FS6854 1.5% DUE 01/04/2052 PRICE: 72.35937 BROKER: STONEX FINANCIAL INC			
10 Apr 24	FNMA POOL #MA4699 3.5%	58,443,525.000	-51,329,852.19	-62,502.10
12 Apr 24	08-01-2052 BEO	87.828125		
Settled	CUSIP : 31418EGH7 /FNMA THE BANK OF NEW YORK MELLON FED NATL MORT ASSC 3.5% MBS 01/08/2052 USD PRICE: 87.82812 NET BROKER: THE BANK OF NEW YORK MELLON			
24 Apr 24	FNMA POOL #MA4699 3.5%	1,071,464.630	-928,323.65	-2,604.25
26 Apr 24	08-01-2052 BEO	86.640625		
Settled	CUSIP : 31418EGH7 /FNMA STONEX FINANCIAL INC FED NATL MORT ASSC 3.5% MBS 01/08/2052 USD PRICE: 86.64062 NET BROKER: STONEX FINANCIAL INC			
15 Apr 24	FNMA POOL #MA4730 3% 09-01-2052	24,538,670.440	-20,470,618.99	-34,763.11
18 Apr 24	BEO	83.421875		
Settled	CUSIP : 31418EHG8 /FNMA STONEX FINANCIAL INC FED NATL MORT ASSC 3% MBS 01/09/2052 USD PRICE: 83.42187 OTHER CHARGES: 0.01 BROKER: STONEX FINANCIAL INC			

◆ 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

Government mortgage backed securities

United States - USD

31 May 24	FNMA POOL #MA4804 4% 11-01-2052	925,654.590	-842,201.04	-1,234.21	0.00	842,201.04	0.00	0.00	0.00
13 Jun 24	BEO	90.984375							
Settled	CUSIP : 31418EKS8 /FNMA STEPHENS IN FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 90.98437 NET BROKER: STEPHENS IN								
12 Apr 24	FREDDIE MAC FR RA5275 2.5%	25,223,417.210	-20,391,556.35	-28,026.02	0.00	20,391,556.35	0.00	0.00	0.00
17 Apr 24	05-01-2051	80.84375							
Settled	CUSIP : 3133KL2G1 / STONEX FINANCIAL INC FREDDIE MAC FR RA5275 2.5% 01/05/2051 PRICE: 80.84374 NET BROKER: STONEX FINANCIAL INC								
Total United States - USD			-147,600,062.94	-213,699.26	0.00	147,600,062.94	0.00	0.00	0.00
Total government mortgage backed securities			-147,600,062.94	-213,699.26	0.00	147,600,062.94	0.00	0.00	0.00

Commercial mortgage-backed

United States - USD

27 Jun 24	PVTPL CMO BFLD TRUST SER	3,000,000.000	-2,992,480.20	0.00	0.00	2,992,480.20	0.00	0.00	0.00
18 Jul 24	24-WRHS CL A FLTG 08-15-2026	99.74934							
Pending	CUSIP : 05555HAA8 /CMO1 MORGAN STANLEY AND CO., LLC BFLD TRUST SER 15/08/2026 PRICE: 99.74934 NET BROKER: MORGAN STANLEY AND CO., LLC								
31 May 24	PVTPL CMO BX TRUST SR 24-PALM	5,170,000.000	-5,156,989.18	0.00	0.00	5,156,989.18	0.00	0.00	0.00
17 Jun 24	CL A FLTG RT 06-15-2037	99.74834							
Settled	CUSIP : 05612UAA0 /CMO1 DEUTSCHE BANK SECURITIES INC. BX 2024-PALM MTG MTG PASS 15/06/2037 PRICE: 99.74834 NET BROKER: DEUTSCHE BANK SECURITIES 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							

Purchases

Fixed Income

Commercial mortgage-backed

United States - USD

23 May 24	PVTPL CMO FIGRE TRUST 2023-HE1	5,020,000.000	-5,007,447.99	0.00	0.00	5,007,447.99	0.00	0.00	0.00
04 Jun 24	SR 24-MF23 CLA FRN 06-15-2041	99.74996							
Settled	SEDOL : BS884Y3 /SPCL1 CITIGROUP GLOBAL MARKETS INC. BMP COML MTG TR MTG PASS 0.0% 15/06/2026 PRICE: 99.74995 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
09 Apr 24	PVTPL CMO SDAL TR SR 24-DAL CL	2,750,000.000	-2,743,125.00	0.00	0.00	2,743,125.00	0.00	0.00	0.00
30 Apr 24	A FLTG RT 04-15-2029	99.75							
Settled	CUSIP : 81130BAA6 /CMO1 GOLDMAN, SACHS AND CO. SDAL TR SR 24-DAL CL A 144A FLTG RT 15/04/2029 PRICE: 99.75 NET BROKER: GOLDMAN, SACHS AND CO.								
17 Apr 24	PVTPL CMO SDR COMMERCIAL	3,000,000.000	-2,992,499.40	0.00	0.00	2,992,499.40	0.00	0.00	0.00
15 May 24	MORTGAGE TRUST SER 24-DSNY CL	99.74998							
Settled	A FLTG 05-15-2039 CUSIP : 811304AA2 /CMO1 WELLS FARGO BANK, N.A. SDR COMMERCIAL MORTGAGE TRUST SER 24-DSNY CL A FLT PRICE: 99.74998 NET BROKER: WELLS FARGO BANK, N.A.								
30 Apr 24	PVTPL CMOMED TRUST 144A SR	5,350,000.000	-5,336,622.86	0.00	0.00	5,336,622.86	0.00	0.00	0.00
09 May 24	24-MOB CL A FLTG RT 05-15-2041	99.74996							
Settled	CUSIP : 55287BAA1 /CMO1 CITIGROUP GLOBAL MARKETS INC. MED COML MTG TR 6.90151% 15/05/2041 PRICE: 99.74996 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total United States - USD			-24,229,164.63	0.00	0.00	24,229,164.63	0.00	0.00	0.00
Total commercial mortgage-backed			-24,229,164.63	0.00	0.00	24,229,164.63	0.00	0.00	0.00

Asset backed securities

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Asset backed securities

United States - USD

09 Apr 24	BUSINESS JET SECS 2024-1 LLC SR	4,810,000.000	-4,809,923.52	0.00	0.00	4,809,923.52	0.00	0.00	0.00
15 Apr 24	AST BACKED NT CL A 144A 6.197%	99.99841							
Settled	05-15-2039 CUSIP : 12327CAA2 / CITIGROUP GLOBAL MARKETS INC. BUSINESS JET BJETS 2024-1A A 6.197% 15/05/2039 PRICE: 99.9984 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
04 Jun 24	PVTPL CAPITAL AUTOMOTIVE REIT	5,820,000.000	-5,617,498.51	0.00	0.00	5,617,498.51	0.00	0.00	0.00
12 Jun 24	5.25% DUE 05-15-2054	96.520593							
Settled	CUSIP : 12510HAX8 /SPCL1 BARCLAYS BANK PLC CAPITAL AUTOMOTIVE REIT SER 24-2A CL A2 144A 5.25% PRICE: 96.52059 NET BROKER: BARCLAYS BANK PLC								
05 Mar 24	REVERSAL: PVTPL LCM LTD	-5,000,000.000	5,000,000.00	0.00	0.00	-5,000,000.00	0.00	0.00	0.00
09 Apr 24	PARTNERSHIP SER 41A CL B FLTG	100.00							
NA	RT 04-15-2036 CUSIP : 501971AE5 /SPCL1 BANK OF AMERICA MERRILL LYNCH-BAML LCM 41 LTD/LLC FRN SNR 04/2036 USD '144A' PRICE: 100.0 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
05 Mar 24	PVTPL LCM LTD PARTNERSHIP SER	5,000,000.000	-5,000,000.00	0.00	0.00	5,000,000.00	0.00	0.00	0.00
09 Apr 24	41A CL B FLTG RT 04-15-2036	100.00							
Settled	CUSIP : 501971AE5 /SPCL1 BANK OF AMERICA MERRILL LYNCH-BAML LCM 41 LTD/LLC FRN SNR 04/2036 USD '144A' PRICE: 100.0 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								

◆ Investment Transaction Detail

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

11 Jun 24	PVTPL MONROE CAPITAL MML CLO	4,870,000.000	-4,870,000.00	0.00	0.00	4,870,000.00	0.00	0.00	0.00
23 Jul 24	SER 24-1A CL B FLTG 07-23-2036	100.00							
Pending	CUSIP : 61034CAC9 /SPCL1 BNP PARIBAS SECURITIES CORPORATION MONROE CAP MML CLO SR NT CL B 0.0% 23/07/2036 PRICE: 100.0 NET BROKER: BNP PARIBAS SECURITIES CORPORATION								
07 Jun 24	PVTPL REGIONAL MANAGEMENT	5,570,000.000	-5,568,865.39	0.00	0.00	5,568,865.39	0.00	0.00	0.00
13 Jun 24	ISSUANCE TRUST SER 24-1 CL A	99.97963							
Settled	5.83% 07-15-2036 CUSIP : 758983AA8 /SPCL1 J. P. MORGAN SECURITIES LLC REGIONAL MANAGEMENT ISSUANCE TRUST SER 24-1 CL A PRICE: 99.97962 NET BROKER: J. P. MORGAN SECURITIES LLC								
08 May 24	PVTPL TRAFIGURA SECURITISATION	4,570,000.000	-4,569,755.51	0.00	0.00	4,569,755.51	0.00	0.00	0.00
15 May 24	FINAN SR 24-1A CL A2 5.89%	99.99465							
Settled	11-15-2027 CUSIP : 892725AX0 / SG AMERICAS SECURITIES LLC TRAFIGURA SR 24-1A CL A2 5.89% 15/11/2027 PRICE: 99.99465 NET BROKER: SG AMERICAS SECURITIES LLC								
16 Apr 24	SOTHEBYS ARTFI MASTER TR 6.43%	6,470,000.000	-6,469,350.41	0.00	0.00	6,469,350.41	0.00	0.00	0.00
23 Apr 24	12-22-2031	99.989959							
Settled	CUSIP : 83589CAA6 / BARCLAYS CAPITAL SOTHEBYS ARTFI 2024-1AA1 6.43% 144A 6.43% 22/1 PRICE: 99.98995 NET BROKER: BARCLAYS CAPITAL								
Total United States - USD			-31,905,393.34	0.00	0.00	31,905,393.34	0.00	0.00	0.00
Total asset backed securities			-31,905,393.34	0.00	0.00	31,905,393.34	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Index linked government bonds

Mexico - MXN

21 Jun 24	MEXICO(UTD MEX ST) 4.5% INDEX	15,000.000	-611,802.47	-1,573.56	0.00	611,802.47	0.00	0.00	0.00
25 Jun 24	LINKED BDS22/11/35 MXN100	743.1600886							
Settled	SEDOL : B1G14F6 / BBVA SECURITIES INC. MEXICO(UTD MEX ST) 4.5% INDEX LINKED BDS22/11/35 M PRICE: 743.1600886 NET BROKER: BBVA SECURITIES INC.								
Total Mexico - MXN			-611,802.47	-1,573.56	0.00	611,802.47	0.00	0.00	0.00
Total index linked government bonds			-611,802.47	-1,573.56	0.00	611,802.47	0.00	0.00	0.00
Total fixed income			-735,701,402.20	-4,713,108.26	0.00	735,701,402.20	0.00	0.00	0.00

Sukuk

Sukuk

Indonesia - USD

24 Jun 24	PERUSAHAAN INDO III 4.7%	200,000.000	-195,000.00	-496.11	0.00	195,000.00	0.00	0.00	0.00
25 Jun 24	06/06/2032	97.50							
Settled	SEDOL : BPVFTY5 / BNP PARIBAS PARIS PERUSAHAAN INDO III 4.7% 06/06/2032 PRICE: 97.5 NET BROKER: BNP PARIBAS PARIS								
28 Jun 24	PERUSAHAAN INDO III 4.7%	700,000.000	-676,130.00	-2,284.72	0.00	676,130.00	0.00	0.00	0.00
01 Jul 24	06/06/2032	96.59							
Pending	SEDOL : BPVFTY5 / GOLDMAN, SACHS AND CO. PERUSAHAAN INDO III 4.7% 06/06/2032 PRICE: 96.59 NET BROKER: GOLDMAN, SACHS AND CO.								
21 May 24	PVTPL PERUSAHAAN PENERBIT	440,000.000	-428,068.69	-9,593.22	0.00	428,068.69	0.00	0.00	0.00
23 May 24	SBSN INDONESIA III T4.7% DUE	97.23							
Settled	06-06-2032 BEO CUSIP : 71567PAV2 / PERSHING LLC / 256.69								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Sukuk									
Sukuk									
Indonesia - USD									
	PERUSAHAAN PENER.3 1% MTN 24/05/2032 USD								
	PRICE: 97.23 BROKER COMMISSION: 256.69								
	BROKER: PERSHING LLC								
Total Indonesia - USD			-1,299,198.69	-12,374.05	0.00	1,299,198.69	0.00	0.00	0.00
Malaysia - USD									
21 May 24	DUA CAPITAL LTD 2.78% SUK	1,210,000.000	-1,031,599.09	-1,121.27	0.00	1,031,599.09	0.00	0.00	0.00
23 May 24	11/05/2031 USD	85.205							
Settled	SEDOL : BMV3KK1 / PERSHING LLC / 618.59 DUA CAPITAL LTD 2.78% SUK 11/05/2031 USD PRICE: 85.205 BROKER COMMISSION: 618.59 BROKER: PERSHING LLC								
Total Malaysia - USD			-1,031,599.09	-1,121.27	0.00	1,031,599.09	0.00	0.00	0.00
United Arab Emirates - USD									
21 May 24	DUBAI ISLAMIC BANK SUKUK CO	600,000.000	-590,400.00	-7,760.00	0.00	590,400.00	0.00	0.00	0.00
23 May 24	LTD 4.8% 16/08/2028	98.40							
Settled	SEDOL : BMZMFF4 /MTN1 ING BANK N.V. DUBAI ISLAMIC BANK SUKUK CO LTD 4.8% 16/08/2028 PRICE: 98.4 NET BROKER: ING BANK N.V.								
21 May 24	SOBHA REALTY 8.75% 17/07/2028	440,000.000	-445,082.00	-13,475.00	0.00	445,082.00	0.00	0.00	0.00
23 May 24	SEDOL : BMB0ZT6 /	101.155							
Settled	CITIGROUP GLOBAL MARKETS LIMITED SOBHA REALTY 8.75% 17/07/2028 PRICE: 101.155 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
Total United Arab Emirates - USD			-1,035,482.00	-21,235.00	0.00	1,035,482.00	0.00	0.00	0.00
Total sukuk			-3,366,279.78	-34,730.32	0.00	3,366,279.78	0.00	0.00	0.00
Total sukuk			-3,366,279.78	-34,730.32	0.00	3,366,279.78	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

Venture Capital and Partnerships

Partnerships

United States - USD

26 Jun 24	ADAMS STREET INNOVATION FUND	600,000.000	-600,000.00	0.00	0.00	600,000.00	0.00	0.00	0.00
26 Jun 24	IV LP	1.00							
Settled	CUSIP : 995D VW997 / CAPITAL CONTRIBUTION Adams Street Innovation Fund IV LP PRICE: 1.0 NET BROKER: CAPITAL CONTRIBUTION								
26 Jun 24	ADAMS STREET LEADERS FUND II	960,000.000	-960,000.00	0.00	0.00	960,000.00	0.00	0.00	0.00
26 Jun 24	LP	1.00							
Settled	CUSIP : 995DVT994 / CAPITAL CONTRIBUTION Adams Street Leaders Fund II LP PRICE: 1.0 NET BROKER: CAPITAL CONTRIBUTION								
Total United States - USD			-1,560,000.00	0.00	0.00	1,560,000.00	0.00	0.00	0.00
Total partnerships			-1,560,000.00	0.00	0.00	1,560,000.00	0.00	0.00	0.00
Total venture capital and partnerships			-1,560,000.00	0.00	0.00	1,560,000.00	0.00	0.00	0.00

Other Assets

Exchange cleared swaps - other assets

Argentina - USD

31 May 24	ICE_CDS GOLDUS33 06/20/2025	460,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Jun 24	SELL REPUBLIC OF ARGENTINA	0.00							
Settled	181668539 SEDOL : 9M83VEU / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2025 SELL REPUBLIC OF ARGEN BROKER: GOLDMAN, SACHS AND CO.								
31 May 24	ICE_CDS GOLDUS33 06/20/2026 BUY	340,000.000	-84,952.78	0.00	0.00	84,952.78	0.00	0.00	0.00
03 Jun 24	REPUBLIC OF ARGENTINA	0.2498611							
Settled	181668541 SEDOL : 9M83UZU / GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

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

Purchases

Other Assets

Exchange cleared swaps - other assets

Argentina - USD

ICE_CDS GOLDUS33 20/06/2026 BUY REPUBLIC OF ARGENT PRICE: 0.2498611 NET BROKER: GOLDMAN, SACHS AND CO.

11 Jun 24	ICE_CDS GOLDUS33 06/20/2029 BUY	470,000.000	-227,166.67	0.00	0.00	227,166.67	0.00	0.00	0.00
12 Jun 24	REPUBLIC OF ARGENTINA	0.4833333							
Settled	200931291 SEDOL : 9M89UJU / GOLDMAN, SACHS AND CO.								
	ICE_CDS GOLDUS33 20/06/2029 BUY REPUBLIC OF ARGENT PRICE: 0.4833333 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Argentina - USD			-312,119.45	0.00	0.00	312,119.45	0.00	0.00	0.00

China - USD

13 Jun 24	ICE_CDS GOLDUS33 06/20/2029 BUY	1,200,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Jun 24	CHINA GOVT INTL BOND 7	0.00							
Settled	200977339 SEDOL : 9M8BSQU / GOLDMAN, SACHS AND CO.								
	ICE_CDS GOLDUS33 20/06/2029 BUY CHINA GOVT INTL BO BROKER: GOLDMAN, SACHS AND CO.								
Total China - USD			0.00	0.00	0.00	0.00	0.00	0.00	0.00

European Union - EUR

31 May 24	LCH_IRS GOLDUS33 20/03/2029 EUR	570,000.000	-8,969.73	0.00	0.00	8,969.73	0.00	0.00	0.00
03 Jun 24	P 2.75% / R 6MEURIB 198954676	0.0144491							
Settled	SEDOL : 9M83QYU / GOLDMAN, SACHS AND CO.								
	LCH_IRS GOLDUS33 20/03/2029 EUR P 2.75% / R 6MEURI PRICE: 0.0144491 NET 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

Other Assets

Exchange cleared swaps - other assets

European Union - EUR

27 Jun 24	LCH_IRS GOLDUS33 20/03/2029 EUR	579,000.000	-5,655.91	0.00	0.00	5,655.91	0.00	0.00	0.00
28 Jun 24	P 2.75% / R 6MEURIB 198954676	0.0091105							
Settled	SEDOL : 9M83QYU / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2029 EUR P 2.75% / R 6MEURI PRICE: 0.0091105 NET BROKER: GOLDMAN, SACHS AND CO.								
31 May 24	LCH_IRS GOLDUS33 20/03/2031 EUR	405,000.000	-5,805.36	0.00	0.00	5,805.36	0.00	0.00	0.00
03 Jun 24	P 2.75% / R 6MEURIB 198954867	0.0132222							
Settled	SEDOL : 9M83TSU / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2031 EUR P 2.75% / R 6MEURI PRICE: 0.0132222 NET BROKER: GOLDMAN, SACHS AND CO.								
31 May 24	LCH_IRS GOLDUS33 20/03/2034 EUR	2,160,000.000	-33,614.70	0.00	0.00	33,614.70	0.00	0.00	0.00
03 Jun 24	P 2.75% / R 6MEURIB 198954920	0.0142893							
Settled	SEDOL : 9M83VDU / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2034 EUR P 2.75% / R 6MEURI PRICE: 0.0142893 NET BROKER: GOLDMAN, SACHS AND CO.								
27 Jun 24	LCH_IRS GOLDUS33 20/03/2034 EUR	292,000.000	-2,652.65	0.00	0.00	2,652.65	0.00	0.00	0.00
28 Jun 24	P 2.75% / R 6MEURIB 198954920	0.0084726							
Settled	SEDOL : 9M83VDU / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2034 EUR P 2.75% / R 6MEURI PRICE: 0.0084726 NET BROKER: GOLDMAN, SACHS AND CO.								
31 May 24	LCH_IRS GOLDUS33 20/03/2039 EUR	1,610,000.000	-34,263.80	0.00	0.00	34,263.80	0.00	0.00	0.00
03 Jun 24	P 2.75% / R 6MEURIB 198954925	0.0195409							
Settled	SEDOL : 9M83TQU / GOLDMAN, SACHS AND CO.								

◆ 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

Other Assets

Exchange cleared swaps - other assets

European Union - EUR

LCH_IRS GOLDUS33 20/03/2039 EUR P 2.75% / R
6MEURI PRICE: 0.0195409 NET BROKER:
GOLDMAN, SACHS AND CO.

Total European Union - EUR				-90,962.15	0.00	0.00	90,962.15	0.00	0.00	0.00
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Turkey - USD

31 May 24	ICE_CDS GOLDUS33 06/20/2029 BUY		400,000.000	-26,030.80	0.00	0.00	26,030.80	0.00	0.00	0.00
03 Jun 24	REPUBLIC OF TURKIYE 11		0.065077							
Settled	195892028 SEDOL : 9M83UXU / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY REPUBLIC OF TURKIY PRICE: 0.065077 NET BROKER: GOLDMAN, SACHS AND CO.									

Total Turkey - USD				-26,030.80	0.00	0.00	26,030.80	0.00	0.00	0.00
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United States - USD

30 May 24	LCH_OIS GOLDUS33 03/20/2027 USD		3,738,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 May 24	P 1DSOFR / R 4.5% 198819227		0.00							
Settled	SEDOL : 9M82Z6U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2027 USD P 1DSOFR / R 4.5% BROKER: GOLDMAN, SACHS AND CO.									

30 May 24	LCH_OIS GOLDUS33 03/20/2029 USD		7,082,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 May 24	P 1DSOFR / R 4.25% 198819230		0.00							
Settled	SEDOL : 9M8203U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2029 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.									

30 May 24	LCH_OIS GOLDUS33 03/20/2031 USD		1,242,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 May 24	P 1DSOFR / R 4.25% 198819233		0.00							
Settled	SEDOL : 9M8205U / GOLDMAN, SACHS AND CO.									

◆ 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

Other Assets

Exchange cleared swaps - other assets

United States - USD

	LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.									
05 Jun 24	LCH_OIS GOLDUS33 03/20/2031 USD		1,050,000.000	-14,017.00	0.00	0.00	14,017.00	0.00	0.00	0.00
06 Jun 24	P 1DSOFR / R 4.25% 198819233		0.0133495							
Settled	SEDOL : 9M8205U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% PRICE: 0.0133495 NET BROKER: GOLDMAN, SACHS AND CO.									
06 Jun 24	LCH_OIS GOLDUS33 03/20/2031 USD		3,563,000.000	-45,741.00	0.00	0.00	45,741.00	0.00	0.00	0.00
07 Jun 24	P 1DSOFR / R 4.25% 198819233		0.0128377							
Settled	SEDOL : 9M8205U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% PRICE: 0.0128377 NET BROKER: GOLDMAN, SACHS AND CO.									
30 May 24	LCH_OIS GOLDUS33 03/20/2034 USD		3,846,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 May 24	P 1DSOFR / R 4% 198819215		0.00							
Settled	SEDOL : 9M8200U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2034 USD P 1DSOFR / R 4% 19 BROKER: GOLDMAN, SACHS AND CO.									
05 Jun 24	LCH_OIS GOLDUS33 03/20/2034 USD		773,000.000	-2,652.00	0.00	0.00	2,652.00	0.00	0.00	0.00
06 Jun 24	P 1DSOFR / R 4% 198819215		0.0034307							
Settled	SEDOL : 9M8200U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2034 USD P 1DSOFR / R 4% 19 PRICE: 0.0034307 NET BROKER: GOLDMAN, SACHS AND CO.									
30 May 24	LCH_OIS GOLDUS33 03/20/2044 USD		4,421,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 May 24	P 1DSOFR / R 4% 198819242		0.00							
Settled	SEDOL : 9M8207U / GOLDMAN, SACHS AND 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							
	Narrative								

Purchases

Other Assets

Exchange cleared swaps - other assets

United States - USD

LCH_OIS GOLDUS33 20/03/2044 USD P 1DSOFR / R
4% 19 BROKER: GOLDMAN, SACHS AND CO.

30 May 24	LCH_OIS GOLDUS33 06/21/2048 USD	3,629,000.000	-227,232.00	0.00	0.00	227,232.00	0.00	0.00	0.00
31 May 24	P 3.75% / R 1DSOFR 184051527	0.0626155							
Settled	SEDOL : 9M82Z9U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 21/06/2048 USD P 3.75% / R 1DSOFR PRICE: 0.0626155 NET BROKER: GOLDMAN, SACHS AND CO.								
Total United States - USD			-289,642.00	0.00	0.00	289,642.00	0.00	0.00	0.00
Total exchange cleared swaps - other assets			-718,754.40	0.00	0.00	718,754.40	0.00	0.00	0.00
Total other assets			-718,754.40	0.00	0.00	718,754.40	0.00	0.00	0.00

Liabilities

Exchange cleared swap liabilities

Argentina - USD

13 Jun 24	ICE_CDS GOLDUS33 06/20/2029 BUY	470,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
14 Jun 24	REPUBLIC OF ARGENTINA	0.00							
Settled	200931291 SEDOL : 9M89UJL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY REPUBLIC OF ARGENT BROKER: GOLDMAN, SACHS AND CO.								
Total Argentina - USD			0.00	0.00	0.00	0.00	0.00	0.00	0.00

United States - USD

26 Jun 24	LCH_OIS GOLDUS33 03/20/2031 USD	1,054,000.000	0.00	0.00	0.00	421.24	421.24	0.00	421.24
27 Jun 24	P 1DSOFR / R 4.25% 198819233	0.00							
Settled	SEDOL : 9M8205L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

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

Purchases

Liabilities

Exchange cleared swap liabilities

Total United States - USD			0.00	0.00	0.00	421.24	421.24	0.00	421.24
Total exchange cleared swap liabilities			0.00	0.00	0.00	421.24	421.24	0.00	421.24
Total liabilities			0.00	0.00	0.00	421.24	421.24	0.00	421.24

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	44,122.750	-44,122.75	0.00	0.00	44,122.75	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12,388,118.140	-12,388,118.14	0.00	0.00	12,388,118.14	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	936,330.320	-936,330.32	0.00	0.00	936,330.32	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	2,196,785.440	-2,196,785.44	0.00	0.00	2,196,785.44	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	47,613.000	-47,613.00	0.00	0.00	47,613.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	513,057.000	-513,057.00	0.00	0.00	513,057.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	330,944.660	-330,944.66	0.00	0.00	330,944.66	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	394,314.090	-394,314.09	0.00	0.00	394,314.09	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	116,500.000	-116,500.00	0.00	0.00	116,500.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	6,675.420	-6,675.42	0.00	0.00	6,675.42	0.00	0.00	0.00
02 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	153,993.680	-153,993.68	0.00	0.00	153,993.68	0.00	0.00	0.00
02 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12,833.520	-12,833.52	0.00	0.00	12,833.52	0.00	0.00	0.00
02 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	27,668.380	-27,668.38	0.00	0.00	27,668.38	0.00	0.00	0.00
02 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM		134,100.040	-134,100.04	0.00	0.00	134,100.04	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		17.110	-17.11	0.00	0.00	17.11	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		0.120	-0.12	0.00	0.00	0.12	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		6.070	-6.07	0.00	0.00	6.07	0.00	0.00	0.00
03 Apr 24	INVT FD		1.00							
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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	235.150	-235.15	0.00	0.00	235.15	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	141.690	-141.69	0.00	0.00	141.69	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,000,000.000	-1,000,000.00	0.00	0.00	1,000,000.00	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	251.120	-251.12	0.00	0.00	251.12	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	118.480	-118.48	0.00	0.00	118.48	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12.080	-12.08	0.00	0.00	12.08	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	44.340	-44.34	0.00	0.00	44.34	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	11.720	-11.72	0.00	0.00	11.72	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	33.500	-33.50	0.00	0.00	33.50	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	522.720	-522.72	0.00	0.00	522.72	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	9.400	-9.40	0.00	0.00	9.40	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	13.200	-13.20	0.00	0.00	13.20	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	279.450	-279.45	0.00	0.00	279.45	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	12.460 1.00	-12.46	0.00	0.00	12.46	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	991.640 1.00	-991.64	0.00	0.00	991.64	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	832.200 1.00	-832.20	0.00	0.00	832.20	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	19,495.630 1.00	-19,495.63	0.00	0.00	19,495.63	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12.360	-12.36	0.00	0.00	12.36	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.480	-0.48	0.00	0.00	0.48	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	203.190	-203.19	0.00	0.00	203.19	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	2.920	-2.92	0.00	0.00	2.92	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	845.450	-845.45	0.00	0.00	845.45	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3.900	-3.90	0.00	0.00	3.90	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	95.850	-95.85	0.00	0.00	95.85	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	44.240	-44.24	0.00	0.00	44.24	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	2,289,537.060	-2,289,537.06	0.00	0.00	2,289,537.06	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	449.590	-449.59	0.00	0.00	449.59	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	310,849.350	-310,849.35	0.00	0.00	310,849.35	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5.760	-5.76	0.00	0.00	5.76	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	272.200	-272.20	0.00	0.00	272.20	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	205.130 1.00	-205.13	0.00	0.00	205.13	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	173.890 1.00	-173.89	0.00	0.00	173.89	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	700.290 1.00	-700.29	0.00	0.00	700.29	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	434.990 1.00	-434.99	0.00	0.00	434.99	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,486.790	-1,486.79	0.00	0.00	1,486.79	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	44.670	-44.67	0.00	0.00	44.67	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	67.320	-67.32	0.00	0.00	67.32	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12.630	-12.63	0.00	0.00	12.63	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,144.710	-1,144.71	0.00	0.00	1,144.71	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM		83.990	-83.99	0.00	0.00	83.99	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		163.160	-163.16	0.00	0.00	163.16	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		566.990	-566.99	0.00	0.00	566.99	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		629.450	-629.45	0.00	0.00	629.45	0.00	0.00	0.00
03 Apr 24	INVT FD		1.00							
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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	96.470	-96.47	0.00	0.00	96.47	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	21.130	-21.13	0.00	0.00	21.13	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	20.000	-20.00	0.00	0.00	20.00	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	273.590	-273.59	0.00	0.00	273.59	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	127,584.270	-127,584.27	0.00	0.00	127,584.27	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	100.750	-100.75	0.00	0.00	100.75	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	170.070	-170.07	0.00	0.00	170.07	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	55.840	-55.84	0.00	0.00	55.84	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	114.710	-114.71	0.00	0.00	114.71	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	16.120	-16.12	0.00	0.00	16.12	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	28,749.470	-28,749.47	0.00	0.00	28,749.47	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	16.220	-16.22	0.00	0.00	16.22	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	323.450 1.00	-323.45	0.00	0.00	323.45	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	0.020 1.00	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	50.320 1.00	-50.32	0.00	0.00	50.32	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	871.230 1.00	-871.23	0.00	0.00	871.23	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

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14.520	-14.52	0.00	0.00	14.52	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	83.740	-83.74	0.00	0.00	83.74	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	250.090	-250.09	0.00	0.00	250.09	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	569.190	-569.19	0.00	0.00	569.19	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	16.360	-16.36	0.00	0.00	16.36	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	36.120	-36.12	0.00	0.00	36.12	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	81.640	-81.64	0.00	0.00	81.64	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	71.880	-71.88	0.00	0.00	71.88	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.260	-0.26	0.00	0.00	0.26	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	33.710	-33.71	0.00	0.00	33.71	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	53.120	-53.12	0.00	0.00	53.12	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	67.830	-67.83	0.00	0.00	67.83	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,471.810	-1,471.81	0.00	0.00	1,471.81	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	40,159.980	-40,159.98	0.00	0.00	40,159.98	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	994.010	-994.01	0.00	0.00	994.01	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	25.730	-25.73	0.00	0.00	25.73	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	42.040	-42.04	0.00	0.00	42.04	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8.820	-8.82	0.00	0.00	8.82	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	35.080	-35.08	0.00	0.00	35.08	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	31.450	-31.45	0.00	0.00	31.45	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	511.950	-511.95	0.00	0.00	511.95	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.350	-0.35	0.00	0.00	0.35	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5.790	-5.79	0.00	0.00	5.79	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,318.390	-1,318.39	0.00	0.00	1,318.39	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	608.930	-608.93	0.00	0.00	608.93	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	9.080	-9.08	0.00	0.00	9.08	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	9.040	-9.04	0.00	0.00	9.04	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	89.190	-89.19	0.00	0.00	89.19	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	233.950	-233.95	0.00	0.00	233.95	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	109.620 1.00	-109.62	0.00	0.00	109.62	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	440.300 1.00	-440.30	0.00	0.00	440.30	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	152.390 1.00	-152.39	0.00	0.00	152.39	0.00	0.00	0.00
03 Apr 24 03 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	531.760 1.00	-531.76	0.00	0.00	531.76	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

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	13.960	-13.96	0.00	0.00	13.96	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	74.660	-74.66	0.00	0.00	74.66	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	21.000	-21.00	0.00	0.00	21.00	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	30.640	-30.64	0.00	0.00	30.64	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	112,695.460	-112,695.46	0.00	0.00	112,695.46	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	404.100	-404.10	0.00	0.00	404.10	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	11,251.120	-11,251.12	0.00	0.00	11,251.12	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,914.700	-3,914.70	0.00	0.00	3,914.70	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.280	-0.28	0.00	0.00	0.28	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	9.920	-9.92	0.00	0.00	9.92	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	11.160	-11.16	0.00	0.00	11.16	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	494.850	-494.85	0.00	0.00	494.85	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	19.800	-19.80	0.00	0.00	19.80	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	38.520	-38.52	0.00	0.00	38.52	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	247.490	-247.49	0.00	0.00	247.49	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	20.720	-20.72	0.00	0.00	20.72	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	9,088.510	-9,088.51	0.00	0.00	9,088.51	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	26.420	-26.42	0.00	0.00	26.42	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	4.490	-4.49	0.00	0.00	4.49	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	32.360	-32.36	0.00	0.00	32.36	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	43.880	-43.88	0.00	0.00	43.88	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.320	-0.32	0.00	0.00	0.32	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	357.900	-357.90	0.00	0.00	357.90	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	11.600	-11.60	0.00	0.00	11.60	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	51.660	-51.66	0.00	0.00	51.66	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8.280	-8.28	0.00	0.00	8.28	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	194.900	-194.90	0.00	0.00	194.90	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	235.480	-235.48	0.00	0.00	235.48	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	457.660	-457.66	0.00	0.00	457.66	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	103.860	-103.86	0.00	0.00	103.86	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	411.670	-411.67	0.00	0.00	411.67	0.00	0.00	0.00
03 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM		352.220	-352.22	0.00	0.00	352.22	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		97.500	-97.50	0.00	0.00	97.50	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		17.130	-17.13	0.00	0.00	17.13	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		690.660	-690.66	0.00	0.00	690.66	0.00	0.00	0.00
03 Apr 24	INVT FD		1.00							
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

03 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	468,106.820	-468,106.82	0.00	0.00	468,106.82	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	62,548.630	-62,548.63	0.00	0.00	62,548.63	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	219,422.000	-219,422.00	0.00	0.00	219,422.00	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	685,566.060	-685,566.06	0.00	0.00	685,566.06	0.00	0.00	0.00
04 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

04 Apr 24	NT COLLECTIVE GOVT SHORT TERM	167,086.670	-167,086.67	0.00	0.00	167,086.67	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	127,586.950	-127,586.95	0.00	0.00	127,586.95	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8,625.930	-8,625.93	0.00	0.00	8,625.93	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	63,053.980	-63,053.98	0.00	0.00	63,053.98	0.00	0.00	0.00
04 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Apr 24	NT COLLECTIVE GOVT SHORT TERM	26,383.500	-26,383.50	0.00	0.00	26,383.50	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14,700.000	-14,700.00	0.00	0.00	14,700.00	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	101,992.090	-101,992.09	0.00	0.00	101,992.09	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	48,392.240	-48,392.24	0.00	0.00	48,392.24	0.00	0.00	0.00
04 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	76,250.000	-76,250.00	0.00	0.00	76,250.00	0.00	0.00	0.00
04 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

04 Apr 24	NT COLLECTIVE GOVT SHORT TERM	56,879.110	-56,879.11	0.00	0.00	56,879.11	0.00	0.00	0.00
04 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,228,583.670	-3,228,583.67	0.00	0.00	3,228,583.67	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	372,719.030	-372,719.03	0.00	0.00	372,719.03	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	155,352.070	-155,352.07	0.00	0.00	155,352.07	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	23,348.230	-23,348.23	0.00	0.00	23,348.23	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	15,600.810	-15,600.81	0.00	0.00	15,600.81	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	11,105.950	-11,105.95	0.00	0.00	11,105.95	0.00	0.00	0.00
05 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	83,487.500	-83,487.50	0.00	0.00	83,487.50	0.00	0.00	0.00
08 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5.000	-5.00	0.00	0.00	5.00	0.00	0.00	0.00
08 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Apr 24	NT COLLECTIVE GOVT SHORT TERM		378,555.020	-378,555.02	0.00	0.00	378,555.02	0.00	0.00	0.00
08 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		52,131.840	-52,131.84	0.00	0.00	52,131.84	0.00	0.00	0.00
08 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		5,249.250	-5,249.25	0.00	0.00	5,249.25	0.00	0.00	0.00
08 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		72,351.980	-72,351.98	0.00	0.00	72,351.98	0.00	0.00	0.00
08 Apr 24	INVT FD		1.00							
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

08 Apr 24	NT COLLECTIVE GOVT SHORT TERM	25,028.000	-25,028.00	0.00	0.00	25,028.00	0.00	0.00	0.00
08 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,015.600	-3,015.60	0.00	0.00	3,015.60	0.00	0.00	0.00
08 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	233,956.360	-233,956.36	0.00	0.00	233,956.36	0.00	0.00	0.00
08 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	136,301.100	-136,301.10	0.00	0.00	136,301.10	0.00	0.00	0.00
09 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	15,951.750	-15,951.75	0.00	0.00	15,951.75	0.00	0.00	0.00
09 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,225,000.000	-1,225,000.00	0.00	0.00	1,225,000.00	0.00	0.00	0.00
09 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,432,000.000	-1,432,000.00	0.00	0.00	1,432,000.00	0.00	0.00	0.00
09 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	11,450.240	-11,450.24	0.00	0.00	11,450.24	0.00	0.00	0.00
09 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	149,081.250	-149,081.25	0.00	0.00	149,081.25	0.00	0.00	0.00
09 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

09 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8,176.950	-8,176.95	0.00	0.00	8,176.95	0.00	0.00	0.00
09 Apr 24	INVT 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 Apr 24	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
09 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	178,000.000	-178,000.00	0.00	0.00	178,000.00	0.00	0.00	0.00
09 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	101,396,831.000	-101,396,831.00	0.00	0.00	101,396,831.00	0.00	0.00	0.00
10 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	35,000,000.000	-35,000,000.00	0.00	0.00	35,000,000.00	0.00	0.00	0.00
10 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

10 Apr 24 10 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	18,625.140 1.00	-18,625.14	0.00	0.00	18,625.14	0.00	0.00	0.00
10 Apr 24 10 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	7,666.300 1.00	-7,666.30	0.00	0.00	7,666.30	0.00	0.00	0.00
10 Apr 24 10 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	140,000,000.000 1.00	-140,000,000.00	0.00	0.00	140,000,000.00	0.00	0.00	0.00
10 Apr 24 10 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	9,218.750 1.00	-9,218.75	0.00	0.00	9,218.75	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

11 Apr 24	NT COLLECTIVE GOVT SHORT TERM	13,437.500	-13,437.50	0.00	0.00	13,437.50	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	4,219.930	-4,219.93	0.00	0.00	4,219.93	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,856,013.170	-3,856,013.17	0.00	0.00	3,856,013.17	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	85,392.270	-85,392.27	0.00	0.00	85,392.27	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	30,334.600	-30,334.60	0.00	0.00	30,334.60	0.00	0.00	0.00
11 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Apr 24	NT COLLECTIVE GOVT SHORT TERM	41,809.690	-41,809.69	0.00	0.00	41,809.69	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	136,826.070	-136,826.07	0.00	0.00	136,826.07	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	92,598.000	-92,598.00	0.00	0.00	92,598.00	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	34,628.320	-34,628.32	0.00	0.00	34,628.32	0.00	0.00	0.00
11 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	119,802.620	-119,802.62	0.00	0.00	119,802.62	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	79,248.630	-79,248.63	0.00	0.00	79,248.63	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	87,500.000	-87,500.00	0.00	0.00	87,500.00	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	102,673.160	-102,673.16	0.00	0.00	102,673.16	0.00	0.00	0.00
12 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14,004.630	-14,004.63	0.00	0.00	14,004.63	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	75,937.990	-75,937.99	0.00	0.00	75,937.99	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	118,106.840	-118,106.84	0.00	0.00	118,106.84	0.00	0.00	0.00
15 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	27,729.950	-27,729.95	0.00	0.00	27,729.95	0.00	0.00	0.00
15 Apr 24	INVT FD	1.00							
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

15 Apr 24	NT COLLECTIVE GOVT SHORT TERM	72,371.380	-72,371.38	0.00	0.00	72,371.38	0.00	0.00	0.00
15 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	203,953.130	-203,953.13	0.00	0.00	203,953.13	0.00	0.00	0.00
15 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	358,092.100	-358,092.10	0.00	0.00	358,092.10	0.00	0.00	0.00
15 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14,000,000.000	-14,000,000.00	0.00	0.00	14,000,000.00	0.00	0.00	0.00
15 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	242,848.810	-242,848.81	0.00	0.00	242,848.81	0.00	0.00	0.00
15 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 Apr 24	NT COLLECTIVE GOVT SHORT TERM	0.960	-0.96	0.00	0.00	0.96	0.00	0.00	0.00
15 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	53,563.030	-53,563.03	0.00	0.00	53,563.03	0.00	0.00	0.00
15 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	133,857.250	-133,857.25	0.00	0.00	133,857.25	0.00	0.00	0.00
15 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	132,625.000	-132,625.00	0.00	0.00	132,625.00	0.00	0.00	0.00
16 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

16 Apr 24	NT COLLECTIVE GOVT SHORT TERM	40,203,562.540	-40,203,562.54	0.00	0.00	40,203,562.54	0.00	0.00	0.00
16 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	248,230.160	-248,230.16	0.00	0.00	248,230.16	0.00	0.00	0.00
16 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14,606.190	-14,606.19	0.00	0.00	14,606.19	0.00	0.00	0.00
16 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	45.700	-45.70	0.00	0.00	45.70	0.00	0.00	0.00
16 Apr 24	INVT 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 Apr 24	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
16 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

16 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8,490.800	-8,490.80	0.00	0.00	8,490.80	0.00	0.00	0.00
16 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	4,161.960	-4,161.96	0.00	0.00	4,161.96	0.00	0.00	0.00
16 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	315,640.000	-315,640.00	0.00	0.00	315,640.00	0.00	0.00	0.00
16 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	9,487,502.900	-9,487,502.90	0.00	0.00	9,487,502.90	0.00	0.00	0.00
17 Apr 24	INVT FD	1.00							
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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	27,561.090	-27,561.09	0.00	0.00	27,561.09	0.00	0.00	0.00
17 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
17 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14,473.820	-14,473.82	0.00	0.00	14,473.82	0.00	0.00	0.00
17 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	11,068.390	-11,068.39	0.00	0.00	11,068.39	0.00	0.00	0.00
17 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,803.000	-3,803.00	0.00	0.00	3,803.00	0.00	0.00	0.00
17 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Apr 24	NT COLLECTIVE GOVT SHORT TERM	15,020.100	-15,020.10	0.00	0.00	15,020.10	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	26,279.120	-26,279.12	0.00	0.00	26,279.12	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	95,677.360	-95,677.36	0.00	0.00	95,677.36	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	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 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	30,628.730	-30,628.73	0.00	0.00	30,628.73	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8,668.560	-8,668.56	0.00	0.00	8,668.56	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	111,151.550	-111,151.55	0.00	0.00	111,151.55	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	365,000.000	-365,000.00	0.00	0.00	365,000.00	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12,325,187.090	-12,325,187.09	0.00	0.00	12,325,187.09	0.00	0.00	0.00
18 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Apr 24	NT COLLECTIVE GOVT SHORT TERM	4,879.870	-4,879.87	0.00	0.00	4,879.87	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	21,687.170	-21,687.17	0.00	0.00	21,687.17	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	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 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	16,856.110	-16,856.11	0.00	0.00	16,856.11	0.00	0.00	0.00
19 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

19 Apr 24	NT COLLECTIVE GOVT SHORT TERM	4,500.000	-4,500.00	0.00	0.00	4,500.00	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	34,175.720	-34,175.72	0.00	0.00	34,175.72	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	18,531.370	-18,531.37	0.00	0.00	18,531.37	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	32,784,965.450	-32,784,965.45	0.00	0.00	32,784,965.45	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	194,203.580	-194,203.58	0.00	0.00	194,203.58	0.00	0.00	0.00
19 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 Apr 24	NT COLLECTIVE GOVT SHORT TERM	148,635.000	-148,635.00	0.00	0.00	148,635.00	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	6.950	-6.95	0.00	0.00	6.95	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	56,174.990	-56,174.99	0.00	0.00	56,174.99	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	120,783.640	-120,783.64	0.00	0.00	120,783.64	0.00	0.00	0.00
22 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	51,024.400	-51,024.40	0.00	0.00	51,024.40	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	200,000.000	-200,000.00	0.00	0.00	200,000.00	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	63,755.180	-63,755.18	0.00	0.00	63,755.18	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,154.780	-3,154.78	0.00	0.00	3,154.78	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	22,590.000	-22,590.00	0.00	0.00	22,590.00	0.00	0.00	0.00
22 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,820,059.950	-1,820,059.95	0.00	0.00	1,820,059.95	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	34,663.800	-34,663.80	0.00	0.00	34,663.80	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	66,831.880	-66,831.88	0.00	0.00	66,831.88	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5,337.000	-5,337.00	0.00	0.00	5,337.00	0.00	0.00	0.00
22 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	541,970.740	-541,970.74	0.00	0.00	541,970.74	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	84,600.000	-84,600.00	0.00	0.00	84,600.00	0.00	0.00	0.00
22 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	600,000.000	-600,000.00	0.00	0.00	600,000.00	0.00	0.00	0.00
23 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	33,169.500	-33,169.50	0.00	0.00	33,169.50	0.00	0.00	0.00
23 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8,728.460	-8,728.46	0.00	0.00	8,728.46	0.00	0.00	0.00
23 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

23 Apr 24	NT COLLECTIVE GOVT SHORT TERM	13,608.040	-13,608.04	0.00	0.00	13,608.04	0.00	0.00	0.00
23 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5,043.270	-5,043.27	0.00	0.00	5,043.27	0.00	0.00	0.00
23 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8,094.600	-8,094.60	0.00	0.00	8,094.60	0.00	0.00	0.00
23 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	30,000.000	-30,000.00	0.00	0.00	30,000.00	0.00	0.00	0.00
23 Apr 24	INVT FD	1.00							
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

24 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5,054.100	-5,054.10	0.00	0.00	5,054.10	0.00	0.00	0.00
24 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	230,540.150	-230,540.15	0.00	0.00	230,540.15	0.00	0.00	0.00
24 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5,375.000	-5,375.00	0.00	0.00	5,375.00	0.00	0.00	0.00
24 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	25,000.000	-25,000.00	0.00	0.00	25,000.00	0.00	0.00	0.00
24 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12,297.070	-12,297.07	0.00	0.00	12,297.07	0.00	0.00	0.00
24 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Apr 24	NT COLLECTIVE GOVT SHORT TERM	18,544.120	-18,544.12	0.00	0.00	18,544.12	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,726,250.940	-3,726,250.94	0.00	0.00	3,726,250.94	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	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 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,523.020	-3,523.02	0.00	0.00	3,523.02	0.00	0.00	0.00
25 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	46,183.720	-46,183.72	0.00	0.00	46,183.72	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	45,224.150	-45,224.15	0.00	0.00	45,224.15	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	8,024.290	-8,024.29	0.00	0.00	8,024.29	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,080.000	-1,080.00	0.00	0.00	1,080.00	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	659,954.790	-659,954.79	0.00	0.00	659,954.79	0.00	0.00	0.00
25 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Apr 24	NT COLLECTIVE GOVT SHORT TERM	521,500.000	-521,500.00	0.00	0.00	521,500.00	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	100,000.000	-100,000.00	0.00	0.00	100,000.00	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	23,288.290	-23,288.29	0.00	0.00	23,288.29	0.00	0.00	0.00
25 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	689,200.000	-689,200.00	0.00	0.00	689,200.00	0.00	0.00	0.00
25 Apr 24	INVT FD	1.00							
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

26 Apr 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	22,624.170	-22,624.17	0.00	0.00	22,624.17	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	104,375.000	-104,375.00	0.00	0.00	104,375.00	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	82,329.740	-82,329.74	0.00	0.00	82,329.74	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12,750.590	-12,750.59	0.00	0.00	12,750.59	0.00	0.00	0.00
26 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Apr 24	NT COLLECTIVE GOVT SHORT TERM	3,427,373.860	-3,427,373.86	0.00	0.00	3,427,373.86	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	4,978.350	-4,978.35	0.00	0.00	4,978.35	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	28,300.000	-28,300.00	0.00	0.00	28,300.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	45,200.000	-45,200.00	0.00	0.00	45,200.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	78,700.000	-78,700.00	0.00	0.00	78,700.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	56,600.000	-56,600.00	0.00	0.00	56,600.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	87,000.000	-87,000.00	0.00	0.00	87,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	124,100.000	-124,100.00	0.00	0.00	124,100.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	130,208.000	-130,208.00	0.00	0.00	130,208.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,431,100.360	-1,431,100.36	0.00	0.00	1,431,100.36	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	109,500.000	-109,500.00	0.00	0.00	109,500.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	54,700.000	-54,700.00	0.00	0.00	54,700.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	4,000.000	-4,000.00	0.00	0.00	4,000.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	16,200.000	-16,200.00	0.00	0.00	16,200.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	18,000.000	-18,000.00	0.00	0.00	18,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	757,192.010	-757,192.01	0.00	0.00	757,192.01	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	22,300.000	-22,300.00	0.00	0.00	22,300.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	67,900.000	-67,900.00	0.00	0.00	67,900.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	211,000.000	-211,000.00	0.00	0.00	211,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	31,600.000	-31,600.00	0.00	0.00	31,600.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	84,700.000	-84,700.00	0.00	0.00	84,700.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	21,800.000	-21,800.00	0.00	0.00	21,800.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	34,800.000	-34,800.00	0.00	0.00	34,800.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	30,000.000	-30,000.00	0.00	0.00	30,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	51,100.000	-51,100.00	0.00	0.00	51,100.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14,700.000	-14,700.00	0.00	0.00	14,700.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	36,000.000	-36,000.00	0.00	0.00	36,000.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM		704,800.000	-704,800.00	0.00	0.00	704,800.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		14,700.000	-14,700.00	0.00	0.00	14,700.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		929,000.000	-929,000.00	0.00	0.00	929,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		52,000.000	-52,000.00	0.00	0.00	52,000.00	0.00	0.00	0.00
29 Apr 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	17,600.000	-17,600.00	0.00	0.00	17,600.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	24,300.000	-24,300.00	0.00	0.00	24,300.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	22,800.000	-22,800.00	0.00	0.00	22,800.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	217,500.000	-217,500.00	0.00	0.00	217,500.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	41,200.000	-41,200.00	0.00	0.00	41,200.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM		127,901.250	-127,901.25	0.00	0.00	127,901.25	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		720.000	-720.00	0.00	0.00	720.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		473,115.080	-473,115.08	0.00	0.00	473,115.08	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		31,300.000	-31,300.00	0.00	0.00	31,300.00	0.00	0.00	0.00
29 Apr 24	INVT FD		1.00							
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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	32,300.000	-32,300.00	0.00	0.00	32,300.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12,400.000	-12,400.00	0.00	0.00	12,400.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	21,600.000	-21,600.00	0.00	0.00	21,600.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	53,000.000	-53,000.00	0.00	0.00	53,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	48,900.000	-48,900.00	0.00	0.00	48,900.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	40,800.000	-40,800.00	0.00	0.00	40,800.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	310,000.000	-310,000.00	0.00	0.00	310,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	53,900.000	-53,900.00	0.00	0.00	53,900.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	55,000.000	-55,000.00	0.00	0.00	55,000.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	2,615,704.330	-2,615,704.33	0.00	0.00	2,615,704.33	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	33,800.000	-33,800.00	0.00	0.00	33,800.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	55,400.000	-55,400.00	0.00	0.00	55,400.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14,500.000	-14,500.00	0.00	0.00	14,500.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	2,000.000	-2,000.00	0.00	0.00	2,000.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	1,034,300.000	-1,034,300.00	0.00	0.00	1,034,300.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	96,000.000	-96,000.00	0.00	0.00	96,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	640,500.000	-640,500.00	0.00	0.00	640,500.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5,600.000	-5,600.00	0.00	0.00	5,600.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	14,200.000	-14,200.00	0.00	0.00	14,200.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	31,000.000	-31,000.00	0.00	0.00	31,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	31,713,731.370	-31,713,731.37	0.00	0.00	31,713,731.37	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	180,000.000	-180,000.00	0.00	0.00	180,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	64,049.310	-64,049.31	0.00	0.00	64,049.31	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>		<u>Total</u>
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM		1,795,600.000	-1,795,600.00	0.00	0.00	1,795,600.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		6,300.000	-6,300.00	0.00	0.00	6,300.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		18,500.000	-18,500.00	0.00	0.00	18,500.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM		13,877.340	-13,877.34	0.00	0.00	13,877.34	0.00	0.00	0.00
29 Apr 24	INVT FD		1.00							
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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	136,800.000	-136,800.00	0.00	0.00	136,800.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	7,700.000	-7,700.00	0.00	0.00	7,700.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	5,700.000	-5,700.00	0.00	0.00	5,700.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	953,000.000	-953,000.00	0.00	0.00	953,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	18,300.000	-18,300.00	0.00	0.00	18,300.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	56,000.000	-56,000.00	0.00	0.00	56,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	69,700.000	-69,700.00	0.00	0.00	69,700.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	12,300.000	-12,300.00	0.00	0.00	12,300.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	21,300.000	-21,300.00	0.00	0.00	21,300.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	37,400.000	-37,400.00	0.00	0.00	37,400.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	48,400.000	-48,400.00	0.00	0.00	48,400.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	2,242.320	-2,242.32	0.00	0.00	2,242.32	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	28,100.000	-28,100.00	0.00	0.00	28,100.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	18,300.000	-18,300.00	0.00	0.00	18,300.00	0.00	0.00	0.00
29 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Apr 24	NT COLLECTIVE GOVT SHORT TERM	19,000.000	-19,000.00	0.00	0.00	19,000.00	0.00	0.00	0.00
29 Apr 24	INVT 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 Apr 24	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 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	87,028.930	-87,028.93	0.00	0.00	87,028.93	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	13,322,168.930	-13,322,168.93	0.00	0.00	13,322,168.93	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	91,755.720	-91,755.72	0.00	0.00	91,755.72	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	395,251.200	-395,251.20	0.00	0.00	395,251.20	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	105,979.180	-105,979.18	0.00	0.00	105,979.18	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	26,125.000	-26,125.00	0.00	0.00	26,125.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	39,000.530	-39,000.53	0.00	0.00	39,000.53	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	36,871.100	-36,871.10	0.00	0.00	36,871.10	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	440,000.000	-440,000.00	0.00	0.00	440,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	476,871.100	-476,871.10	0.00	0.00	476,871.10	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	6,210.570	-6,210.57	0.00	0.00	6,210.57	0.00	0.00	0.00
01 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	876,934.410	-876,934.41	0.00	0.00	876,934.41	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	460,410.830	-460,410.83	0.00	0.00	460,410.83	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	13,037.500	-13,037.50	0.00	0.00	13,037.50	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	609.960	-609.96	0.00	0.00	609.96	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	389,332.870	-389,332.87	0.00	0.00	389,332.87	0.00	0.00	0.00
02 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

02 May 24	NT COLLECTIVE GOVT SHORT TERM	5,125.000	-5,125.00	0.00	0.00	5,125.00	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	61,422.170	-61,422.17	0.00	0.00	61,422.17	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4,500.000	-4,500.00	0.00	0.00	4,500.00	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	8,668.560	-8,668.56	0.00	0.00	8,668.56	0.00	0.00	0.00
02 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	183,764.930	-183,764.93	0.00	0.00	183,764.93	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	130,472.200	-130,472.20	0.00	0.00	130,472.20	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	51,432.210	-51,432.21	0.00	0.00	51,432.21	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	87,500.000	-87,500.00	0.00	0.00	87,500.00	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	57,286.730	-57,286.73	0.00	0.00	57,286.73	0.00	0.00	0.00
02 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

02 May 24	NT COLLECTIVE GOVT SHORT TERM	1,232.120	-1,232.12	0.00	0.00	1,232.12	0.00	0.00	0.00
02 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	44.980	-44.98	0.00	0.00	44.98	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.110	-4.11	0.00	0.00	4.11	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	58.050	-58.05	0.00	0.00	58.05	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	143.620	-143.62	0.00	0.00	143.62	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	32.000	-32.00	0.00	0.00	32.00	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	260.580	-260.58	0.00	0.00	260.58	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	229.650	-229.65	0.00	0.00	229.65	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	67.570	-67.57	0.00	0.00	67.57	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.140	-0.14	0.00	0.00	0.14	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	68.660	-68.66	0.00	0.00	68.66	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	18.030	-18.03	0.00	0.00	18.03	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9.210	-9.21	0.00	0.00	9.21	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	365,280.290	-365,280.29	0.00	0.00	365,280.29	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	6.080	-6.08	0.00	0.00	6.08	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	35.350	-35.35	0.00	0.00	35.35	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	341.970	-341.97	0.00	0.00	341.97	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1.530	-1.53	0.00	0.00	1.53	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	14.860	-14.86	0.00	0.00	14.86	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	112.300	-112.30	0.00	0.00	112.30	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	8.130	-8.13	0.00	0.00	8.13	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	31.060	-31.06	0.00	0.00	31.06	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.120	-0.12	0.00	0.00	0.12	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.180	-0.18	0.00	0.00	0.18	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	8.300	-8.30	0.00	0.00	8.30	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9.870	-9.87	0.00	0.00	9.87	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4,721.340	-4,721.34	0.00	0.00	4,721.34	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	13.950	-13.95	0.00	0.00	13.95	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.550	-4.55	0.00	0.00	4.55	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	868.420	-868.42	0.00	0.00	868.42	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5.050	-5.05	0.00	0.00	5.05	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9.850	-9.85	0.00	0.00	9.85	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2.510	-2.51	0.00	0.00	2.51	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	64.110	-64.11	0.00	0.00	64.11	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	6.570	-6.57	0.00	0.00	6.57	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	65,049.950	-65,049.95	0.00	0.00	65,049.95	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.290	-0.29	0.00	0.00	0.29	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.500	-4.50	0.00	0.00	4.50	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2.060	-2.06	0.00	0.00	2.06	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	32.620	-32.62	0.00	0.00	32.62	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7.980	-7.98	0.00	0.00	7.98	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	379.580	-379.58	0.00	0.00	379.58	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	3.130	-3.13	0.00	0.00	3.13	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5.360	-5.36	0.00	0.00	5.36	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	52.420	-52.42	0.00	0.00	52.42	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.390	-4.39	0.00	0.00	4.39	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	67.820	-67.82	0.00	0.00	67.82	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	55.620	-55.62	0.00	0.00	55.62	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	106.870	-106.87	0.00	0.00	106.87	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	3.330	-3.33	0.00	0.00	3.33	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	7.750	-7.75	0.00	0.00	7.75	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	43.130	-43.13	0.00	0.00	43.13	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	12.290	-12.29	0.00	0.00	12.29	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1.800	-1.80	0.00	0.00	1.80	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	90.000	-90.00	0.00	0.00	90.00	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	3.530	-3.53	0.00	0.00	3.53	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	95.630	-95.63	0.00	0.00	95.63	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	109.900	-109.90	0.00	0.00	109.90	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	6.060	-6.06	0.00	0.00	6.06	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.540	-4.54	0.00	0.00	4.54	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	18.180	-18.18	0.00	0.00	18.18	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	15,284.230	-15,284.23	0.00	0.00	15,284.23	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.770	-0.77	0.00	0.00	0.77	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	74.880	-74.88	0.00	0.00	74.88	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.100	-0.10	0.00	0.00	0.10	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	532.690	-532.69	0.00	0.00	532.69	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	4.710	-4.71	0.00	0.00	4.71	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.870	-0.87	0.00	0.00	0.87	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	869.160	-869.16	0.00	0.00	869.16	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2.110	-2.11	0.00	0.00	2.11	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	5,637.360	-5,637.36	0.00	0.00	5,637.36	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.120	-0.12	0.00	0.00	0.12	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	13.020	-13.02	0.00	0.00	13.02	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	92.970	-92.97	0.00	0.00	92.97	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	20.250	-20.25	0.00	0.00	20.25	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	16.080	-16.08	0.00	0.00	16.08	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7.020	-7.02	0.00	0.00	7.02	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.140	-0.14	0.00	0.00	0.14	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.800	-4.80	0.00	0.00	4.80	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.350	-4.35	0.00	0.00	4.35	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	131,890.290	-131,890.29	0.00	0.00	131,890.29	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2.690	-2.69	0.00	0.00	2.69	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	13.900	-13.90	0.00	0.00	13.90	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	33.670	-33.67	0.00	0.00	33.67	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	622.440	-622.44	0.00	0.00	622.44	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	36.940	-36.94	0.00	0.00	36.94	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	116.300	-116.30	0.00	0.00	116.30	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.330	-0.33	0.00	0.00	0.33	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7.980	-7.98	0.00	0.00	7.98	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	18.370	-18.37	0.00	0.00	18.37	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	12.630	-12.63	0.00	0.00	12.63	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	25,120.510	-25,120.51	0.00	0.00	25,120.51	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	138.680	-138.68	0.00	0.00	138.68	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	2.910	-2.91	0.00	0.00	2.91	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5.590	-5.59	0.00	0.00	5.59	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.300	-0.30	0.00	0.00	0.30	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	8,207.220	-8,207.22	0.00	0.00	8,207.22	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.020		-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7.260		-7.26	0.00	0.00	7.26	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	289.540		-289.54	0.00	0.00	289.54	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	15.910		-15.91	0.00	0.00	15.91	0.00	0.00	0.00
03 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1.110	-1.11	0.00	0.00	1.11	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	102.280	-102.28	0.00	0.00	102.28	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2.760	-2.76	0.00	0.00	2.76	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7.860	-7.86	0.00	0.00	7.86	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.930	-4.93	0.00	0.00	4.93	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	88.320	-88.32	0.00	0.00	88.32	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	16.060	-16.06	0.00	0.00	16.06	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.260	-0.26	0.00	0.00	0.26	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2.780	-2.78	0.00	0.00	2.78	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	52.790	-52.79	0.00	0.00	52.79	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	14.490	-14.49	0.00	0.00	14.49	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7.290	-7.29	0.00	0.00	7.29	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	41.930	-41.93	0.00	0.00	41.93	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4.640	-4.64	0.00	0.00	4.64	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	26.120	-26.12	0.00	0.00	26.12	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	14.780	-14.78	0.00	0.00	14.78	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	134.940	-134.94	0.00	0.00	134.94	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	12.360	-12.36	0.00	0.00	12.36	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	19.990	-19.99	0.00	0.00	19.99	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5.950	-5.95	0.00	0.00	5.95	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	11.520	-11.52	0.00	0.00	11.52	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	8,487.890	-8,487.89	0.00	0.00	8,487.89	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2.720	-2.72	0.00	0.00	2.72	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	77.350	-77.35	0.00	0.00	77.35	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	558.330	-558.33	0.00	0.00	558.33	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1.800	-1.80	0.00	0.00	1.80	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5.220	-5.22	0.00	0.00	5.22	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7.370	-7.37	0.00	0.00	7.37	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 May 24	NT COLLECTIVE GOVT SHORT TERM	3.090	-3.09	0.00	0.00	3.09	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	3.230	-3.23	0.00	0.00	3.23	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5.980	-5.98	0.00	0.00	5.98	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.580	-0.58	0.00	0.00	0.58	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	145.090	-145.09	0.00	0.00	145.09	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	150.100	-150.10	0.00	0.00	150.10	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	31.560	-31.56	0.00	0.00	31.56	0.00	0.00	0.00
03 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	30.620	-30.62	0.00	0.00	30.62	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 May 24	NT COLLECTIVE GOVT SHORT TERM	73,832.820	-73,832.82	0.00	0.00	73,832.82	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	6,720.270	-6,720.27	0.00	0.00	6,720.27	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	805.260	-805.26	0.00	0.00	805.26	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	21,657.880	-21,657.88	0.00	0.00	21,657.88	0.00	0.00	0.00
06 May 24	INVT FD	1.00							
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

06 May 24	NT COLLECTIVE GOVT SHORT TERM	21,763.620	-21,763.62	0.00	0.00	21,763.62	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	30,126.780	-30,126.78	0.00	0.00	30,126.78	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4,680.000	-4,680.00	0.00	0.00	4,680.00	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	22,518.000	-22,518.00	0.00	0.00	22,518.00	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	20,982.000	-20,982.00	0.00	0.00	20,982.00	0.00	0.00	0.00
06 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 May 24	NT COLLECTIVE GOVT SHORT TERM		1,897,000.000	-1,897,000.00	0.00	0.00	1,897,000.00	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		1,100,000.000	-1,100,000.00	0.00	0.00	1,100,000.00	0.00	0.00	0.00
06 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		1,557,473.020	-1,557,473.02	0.00	0.00	1,557,473.02	0.00	0.00	0.00
06 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM		78,922.650	-78,922.65	0.00	0.00	78,922.65	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	24,216.670	-24,216.67	0.00	0.00	24,216.67	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	399,567.950	-399,567.95	0.00	0.00	399,567.95	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	124,377.560	-124,377.56	0.00	0.00	124,377.56	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	12,328.850	-12,328.85	0.00	0.00	12,328.85	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	3,695,199.200	-3,695,199.20	0.00	0.00	3,695,199.20	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	531.250	-531.25	0.00	0.00	531.25	0.00	0.00	0.00
07 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5,040.000	-5,040.00	0.00	0.00	5,040.00	0.00	0.00	0.00
08 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	64,399.230	-64,399.23	0.00	0.00	64,399.23	0.00	0.00	0.00
08 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5,125.000	-5,125.00	0.00	0.00	5,125.00	0.00	0.00	0.00
08 May 24	INVT FD	1.00							
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

08 May 24	NT COLLECTIVE GOVT SHORT TERM	14,133.150	-14,133.15	0.00	0.00	14,133.15	0.00	0.00	0.00
08 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	48,348.230	-48,348.23	0.00	0.00	48,348.23	0.00	0.00	0.00
08 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1,287,436.550	-1,287,436.55	0.00	0.00	1,287,436.55	0.00	0.00	0.00
08 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
09 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	34,199.640	-34,199.64	0.00	0.00	34,199.64	0.00	0.00	0.00
09 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 May 24	NT COLLECTIVE GOVT SHORT TERM		38,909.750	-38,909.75	0.00	0.00	38,909.75	0.00	0.00	0.00
09 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		268,000.000	-268,000.00	0.00	0.00	268,000.00	0.00	0.00	0.00
09 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		210,000.000	-210,000.00	0.00	0.00	210,000.00	0.00	0.00	0.00
09 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		239,439.510	-239,439.51	0.00	0.00	239,439.51	0.00	0.00	0.00
09 May 24	INVT FD		1.00							
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

09 May 24	NT COLLECTIVE GOVT SHORT TERM	37,023.360	-37,023.36	0.00	0.00	37,023.36	0.00	0.00	0.00
09 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	11,520.000	-11,520.00	0.00	0.00	11,520.00	0.00	0.00	0.00
10 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	80,253.860	-80,253.86	0.00	0.00	80,253.86	0.00	0.00	0.00
10 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2,358.720	-2,358.72	0.00	0.00	2,358.72	0.00	0.00	0.00
10 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	28,891.570	-28,891.57	0.00	0.00	28,891.57	0.00	0.00	0.00
10 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

10 May 24	NT COLLECTIVE GOVT SHORT TERM	3,688,407.170	-3,688,407.17	0.00	0.00	3,688,407.17	0.00	0.00	0.00
10 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9,100.000	-9,100.00	0.00	0.00	9,100.00	0.00	0.00	0.00
13 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	5,131.370	-5,131.37	0.00	0.00	5,131.37	0.00	0.00	0.00
13 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	441,700.000	-441,700.00	0.00	0.00	441,700.00	0.00	0.00	0.00
13 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	40,300.000	-40,300.00	0.00	0.00	40,300.00	0.00	0.00	0.00
13 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	32.580	-32.58	0.00	0.00	32.58	0.00	0.00	0.00
13 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	67,975.000	-67,975.00	0.00	0.00	67,975.00	0.00	0.00	0.00
13 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4,797.100	-4,797.10	0.00	0.00	4,797.10	0.00	0.00	0.00
13 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 May 24	NT COLLECTIVE GOVT SHORT TERM	26,373.000	-26,373.00	0.00	0.00	26,373.00	0.00	0.00	0.00
13 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	550.000	-550.00	0.00	0.00	550.00	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4,854.470	-4,854.47	0.00	0.00	4,854.47	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1,717.750	-1,717.75	0.00	0.00	1,717.75	0.00	0.00	0.00
14 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	111,000.000	-111,000.00	0.00	0.00	111,000.00	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	120.850	-120.85	0.00	0.00	120.85	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	154,626.030	-154,626.03	0.00	0.00	154,626.03	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	577,186.080	-577,186.08	0.00	0.00	577,186.08	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	422,433.540	-422,433.54	0.00	0.00	422,433.54	0.00	0.00	0.00
15 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 May 24	NT COLLECTIVE GOVT SHORT TERM	2,089,475.000	-2,089,475.00	0.00	0.00	2,089,475.00	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	350,907.500	-350,907.50	0.00	0.00	350,907.50	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	75,525.000	-75,525.00	0.00	0.00	75,525.00	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	100,689.700	-100,689.70	0.00	0.00	100,689.70	0.00	0.00	0.00
15 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	170,327.760	-170,327.76	0.00	0.00	170,327.76	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	18,739.440	-18,739.44	0.00	0.00	18,739.44	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	14,844.330	-14,844.33	0.00	0.00	14,844.33	0.00	0.00	0.00
16 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	62,357.060	-62,357.06	0.00	0.00	62,357.06	0.00	0.00	0.00
16 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	696,918.750	-696,918.75	0.00	0.00	696,918.75	0.00	0.00	0.00
16 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

16 May 24	NT COLLECTIVE GOVT SHORT TERM		21,133.740	-21,133.74	0.00	0.00	21,133.74	0.00	0.00	0.00
16 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		13,913.970	-13,913.97	0.00	0.00	13,913.97	0.00	0.00	0.00
16 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		222,738.250	-222,738.25	0.00	0.00	222,738.25	0.00	0.00	0.00
16 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		56,312.500	-56,312.50	0.00	0.00	56,312.50	0.00	0.00	0.00
16 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

16 May 24	NT COLLECTIVE GOVT SHORT TERM	12,239.350	-12,239.35	0.00	0.00	12,239.35	0.00	0.00	0.00
16 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	3,494,758.720	-3,494,758.72	0.00	0.00	3,494,758.72	0.00	0.00	0.00
16 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	25,439.730	-25,439.73	0.00	0.00	25,439.73	0.00	0.00	0.00
17 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	34,437.900	-34,437.90	0.00	0.00	34,437.90	0.00	0.00	0.00
17 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2,606,996.240	-2,606,996.24	0.00	0.00	2,606,996.24	0.00	0.00	0.00
17 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

17 May 24	NT COLLECTIVE GOVT SHORT TERM		54,265.740	-54,265.74	0.00	0.00	54,265.74	0.00	0.00	0.00
17 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		39,375.000	-39,375.00	0.00	0.00	39,375.00	0.00	0.00	0.00
17 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		9,933.350	-9,933.35	0.00	0.00	9,933.35	0.00	0.00	0.00
17 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		8,591.530	-8,591.53	0.00	0.00	8,591.53	0.00	0.00	0.00
17 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	18.590	-18.59	0.00	0.00	18.59	0.00	0.00	0.00
17 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	180.000	-180.00	0.00	0.00	180.00	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	35,856.040	-35,856.04	0.00	0.00	35,856.04	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	20,263.990	-20,263.99	0.00	0.00	20,263.99	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	18.590	-18.59	0.00	0.00	18.59	0.00	0.00	0.00
20 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

20 May 24	NT COLLECTIVE GOVT SHORT TERM	8.210	-8.21	0.00	0.00	8.21	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	10,800.000	-10,800.00	0.00	0.00	10,800.00	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9,696.500	-9,696.50	0.00	0.00	9,696.50	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	23,016.000	-23,016.00	0.00	0.00	23,016.00	0.00	0.00	0.00
20 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2,716.950	-2,716.95	0.00	0.00	2,716.95	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1,589,548.720	-1,589,548.72	0.00	0.00	1,589,548.72	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	454.170	-454.17	0.00	0.00	454.17	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	72,091.500	-72,091.50	0.00	0.00	72,091.50	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	14,887.500	-14,887.50	0.00	0.00	14,887.50	0.00	0.00	0.00
21 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 May 24	NT COLLECTIVE GOVT SHORT TERM	7,310.840	-7,310.84	0.00	0.00	7,310.84	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	3,609.570	-3,609.57	0.00	0.00	3,609.57	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	29,877.350	-29,877.35	0.00	0.00	29,877.35	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	148,158.860	-148,158.86	0.00	0.00	148,158.86	0.00	0.00	0.00
21 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2,500,000.000	-2,500,000.00	0.00	0.00	2,500,000.00	0.00	0.00	0.00
22 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	36,485.180	-36,485.18	0.00	0.00	36,485.18	0.00	0.00	0.00
22 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	0.310	-0.31	0.00	0.00	0.31	0.00	0.00	0.00
22 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	4,540.090	-4,540.09	0.00	0.00	4,540.09	0.00	0.00	0.00
22 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	55,159.660	-55,159.66	0.00	0.00	55,159.66	0.00	0.00	0.00
22 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 May 24	NT COLLECTIVE GOVT SHORT TERM	205,706.370	-205,706.37	0.00	0.00	205,706.37	0.00	0.00	0.00
22 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	21,190.760	-21,190.76	0.00	0.00	21,190.76	0.00	0.00	0.00
22 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	49,918.500	-49,918.50	0.00	0.00	49,918.50	0.00	0.00	0.00
22 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	81,649.750	-81,649.75	0.00	0.00	81,649.75	0.00	0.00	0.00
22 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	102,454.100	-102,454.10	0.00	0.00	102,454.10	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	41,222,610.700	-41,222,610.70	0.00	0.00	41,222,610.70	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	14,071.300	-14,071.30	0.00	0.00	14,071.30	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	46,275.280	-46,275.28	0.00	0.00	46,275.28	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	30,402.090	-30,402.09	0.00	0.00	30,402.09	0.00	0.00	0.00
23 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

23 May 24	NT COLLECTIVE GOVT SHORT TERM	1,309,000.000	-1,309,000.00	0.00	0.00	1,309,000.00	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	26,924.430	-26,924.43	0.00	0.00	26,924.43	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9,878.030	-9,878.03	0.00	0.00	9,878.03	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1,200,000.000	-1,200,000.00	0.00	0.00	1,200,000.00	0.00	0.00	0.00
23 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	75,384.720	-75,384.72	0.00	0.00	75,384.72	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	893,270.000	-893,270.00	0.00	0.00	893,270.00	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	19,860.590	-19,860.59	0.00	0.00	19,860.59	0.00	0.00	0.00
24 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1,133,704.410	-1,133,704.41	0.00	0.00	1,133,704.41	0.00	0.00	0.00
24 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	121,320.840	-121,320.84	0.00	0.00	121,320.84	0.00	0.00	0.00
24 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 May 24	NT COLLECTIVE GOVT SHORT TERM	11,676,186.820	-11,676,186.82	0.00	0.00	11,676,186.82	0.00	0.00	0.00
24 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	12,261.220	-12,261.22	0.00	0.00	12,261.22	0.00	0.00	0.00
24 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 May 24	NT COLLECTIVE GOVT SHORT TERM	642,200.000	-642,200.00	0.00	0.00	642,200.00	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 May 24	NT COLLECTIVE GOVT SHORT TERM	286,244.980	-286,244.98	0.00	0.00	286,244.98	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	155,961.520	-155,961.52	0.00	0.00	155,961.52	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	119,905.250	-119,905.25	0.00	0.00	119,905.25	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	3,800,783.850	-3,800,783.85	0.00	0.00	3,800,783.85	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	5,155,546.880	-5,155,546.88	0.00	0.00	5,155,546.88	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 May 24	NT COLLECTIVE GOVT SHORT TERM	6,676,484.280	-6,676,484.28	0.00	0.00	6,676,484.28	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	9,759.580	-9,759.58	0.00	0.00	9,759.58	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	20,706.160	-20,706.16	0.00	0.00	20,706.16	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	54,282.830	-54,282.83	0.00	0.00	54,282.83	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
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

28 May 24	NT COLLECTIVE GOVT SHORT TERM	8,693.310	-8,693.31	0.00	0.00	8,693.31	0.00	0.00	0.00	
28 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 May 24	NT COLLECTIVE GOVT SHORT TERM	360.000	-360.00	0.00	0.00	360.00	0.00	0.00	0.00	
28 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	48,267.130	-48,267.13	0.00	0.00	48,267.13	0.00	0.00	0.00	
29 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	2,603.470	-2,603.47	0.00	0.00	2,603.47	0.00	0.00	0.00	
29 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	25,285,830.030	-25,285,830.03	0.00	0.00	25,285,830.03	0.00	0.00	0.00	
29 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 May 24	NT COLLECTIVE GOVT SHORT TERM	3,044,917.880	-3,044,917.88	0.00	0.00	3,044,917.88	0.00	0.00	0.00
29 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	1,897,211.260	-1,897,211.26	0.00	0.00	1,897,211.26	0.00	0.00	0.00
29 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	19,200.000	-19,200.00	0.00	0.00	19,200.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	57,800.000	-57,800.00	0.00	0.00	57,800.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	30,000.000	-30,000.00	0.00	0.00	30,000.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	49,700.000	-49,700.00	0.00	0.00	49,700.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	535,300.000	-535,300.00	0.00	0.00	535,300.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	82,000.000	-82,000.00	0.00	0.00	82,000.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	13,000.000	-13,000.00	0.00	0.00	13,000.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	71,348.980	-71,348.98	0.00	0.00	71,348.98	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	944,700.000	-944,700.00	0.00	0.00	944,700.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	28,400.000	-28,400.00	0.00	0.00	28,400.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	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 May 24	INVT FD	1.00							
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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	44,600.000	-44,600.00	0.00	0.00	44,600.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	609,200.000	-609,200.00	0.00	0.00	609,200.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9,400.000	-9,400.00	0.00	0.00	9,400.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	32,800.000	-32,800.00	0.00	0.00	32,800.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	13,908.040	-13,908.04	0.00	0.00	13,908.04	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	14,900.000	-14,900.00	0.00	0.00	14,900.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	24,400.000	-24,400.00	0.00	0.00	24,400.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9,200.000	-9,200.00	0.00	0.00	9,200.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	62,200.000	-62,200.00	0.00	0.00	62,200.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	182,600.000	-182,600.00	0.00	0.00	182,600.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7,212.850	-7,212.85	0.00	0.00	7,212.85	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	295,800.000	-295,800.00	0.00	0.00	295,800.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	156,300.000	-156,300.00	0.00	0.00	156,300.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	65,366.650	-65,366.65	0.00	0.00	65,366.65	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	276,700.000	-276,700.00	0.00	0.00	276,700.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	35,000.000	-35,000.00	0.00	0.00	35,000.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	230,656.000	-230,656.00	0.00	0.00	230,656.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	17,100.000	-17,100.00	0.00	0.00	17,100.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	3,074,400.000	-3,074,400.00	0.00	0.00	3,074,400.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	125,600.000	-125,600.00	0.00	0.00	125,600.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	43,900.000	-43,900.00	0.00	0.00	43,900.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	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 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	34,009.310	-34,009.31	0.00	0.00	34,009.31	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	48,716.610	-48,716.61	0.00	0.00	48,716.61	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	22,300.000	-22,300.00	0.00	0.00	22,300.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	192,440.480	-192,440.48	0.00	0.00	192,440.48	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	134,638.710	-134,638.71	0.00	0.00	134,638.71	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	13,300.000	-13,300.00	0.00	0.00	13,300.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	129,500.000	-129,500.00	0.00	0.00	129,500.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	373,900.000	-373,900.00	0.00	0.00	373,900.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	158,297.330	-158,297.33	0.00	0.00	158,297.33	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	123,890.070	-123,890.07	0.00	0.00	123,890.07	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	84,200.000	-84,200.00	0.00	0.00	84,200.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	62,900.000	-62,900.00	0.00	0.00	62,900.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	58,100.000	-58,100.00	0.00	0.00	58,100.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	50,100.000	-50,100.00	0.00	0.00	50,100.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	19,400.000	-19,400.00	0.00	0.00	19,400.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	17,400.000	-17,400.00	0.00	0.00	17,400.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	37,300.000	-37,300.00	0.00	0.00	37,300.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	70,200.000	-70,200.00	0.00	0.00	70,200.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	149,744.300	-149,744.30	0.00	0.00	149,744.30	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	218,898.730	-218,898.73	0.00	0.00	218,898.73	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	194,000.000	-194,000.00	0.00	0.00	194,000.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	32,900.000	-32,900.00	0.00	0.00	32,900.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	24,700.000	-24,700.00	0.00	0.00	24,700.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	134,500.000	-134,500.00	0.00	0.00	134,500.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	12,100.000	-12,100.00	0.00	0.00	12,100.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	67,600.000	-67,600.00	0.00	0.00	67,600.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	141,795.900	-141,795.90	0.00	0.00	141,795.90	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	363,000.000	-363,000.00	0.00	0.00	363,000.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	69,603.050	-69,603.05	0.00	0.00	69,603.05	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	59,300.000	-59,300.00	0.00	0.00	59,300.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	695,500.000	-695,500.00	0.00	0.00	695,500.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	114,300.000	-114,300.00	0.00	0.00	114,300.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	14,600.000	-14,600.00	0.00	0.00	14,600.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	34,300.000	-34,300.00	0.00	0.00	34,300.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	15,700.000	-15,700.00	0.00	0.00	15,700.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	51,600.000	-51,600.00	0.00	0.00	51,600.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	17,600.000	-17,600.00	0.00	0.00	17,600.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	4,600.000	-4,600.00	0.00	0.00	4,600.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	7,100.000	-7,100.00	0.00	0.00	7,100.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	69,800.000	-69,800.00	0.00	0.00	69,800.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	72,109.570	-72,109.57	0.00	0.00	72,109.57	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	60,900.000	-60,900.00	0.00	0.00	60,900.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	94,900.000	-94,900.00	0.00	0.00	94,900.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	253,443.640	-253,443.64	0.00	0.00	253,443.64	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	435,200.000	-435,200.00	0.00	0.00	435,200.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	39,500.000	-39,500.00	0.00	0.00	39,500.00	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 May 24	NT COLLECTIVE GOVT SHORT TERM		9,801,611.200	-9,801,611.20	0.00	0.00	9,801,611.20	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		25,104.160	-25,104.16	0.00	0.00	25,104.16	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		61,103.490	-61,103.49	0.00	0.00	61,103.49	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		5,264,255.870	-5,264,255.87	0.00	0.00	5,264,255.87	0.00	0.00	0.00
31 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	9,290,023.790	-9,290,023.79	0.00	0.00	9,290,023.79	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	49,361.100	-49,361.10	0.00	0.00	49,361.10	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	50,665.750	-50,665.75	0.00	0.00	50,665.75	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	28,693,970.670	-28,693,970.67	0.00	0.00	28,693,970.67	0.00	0.00	0.00
31 May 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	40,970.340	-40,970.34	0.00	0.00	40,970.34	0.00	0.00	0.00
03 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>		<u>Total</u>
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>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

03 Jun 24	NT COLLECTIVE GOVT SHORT TERM		106,718.150	-106,718.15	0.00	0.00	106,718.15	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		17,417.840	-17,417.84	0.00	0.00	17,417.84	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		295,041.820	-295,041.82	0.00	0.00	295,041.82	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		78,557.000	-78,557.00	0.00	0.00	78,557.00	0.00	0.00	0.00
03 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7,285,470.120	-7,285,470.12	0.00	0.00	7,285,470.12	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,000,000.000	-1,000,000.00	0.00	0.00	1,000,000.00	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	38,184.300	-38,184.30	0.00	0.00	38,184.30	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	244,405.400	-244,405.40	0.00	0.00	244,405.40	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	23,493.120	-23,493.12	0.00	0.00	23,493.12	0.00	0.00	0.00
03 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jun 24 03 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	58,200.000 1.00	-58,200.00	0.00	0.00	58,200.00	0.00	0.00	0.00
03 Jun 24 03 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	58,350.950 1.00	-58,350.95	0.00	0.00	58,350.95	0.00	0.00	0.00
03 Jun 24 03 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	1,020,334.440 1.00	-1,020,334.44	0.00	0.00	1,020,334.44	0.00	0.00	0.00
04 Jun 24 04 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	194,779.570 1.00	-194,779.57	0.00	0.00	194,779.57	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,099,725.120	-1,099,725.12	0.00	0.00	1,099,725.12	0.00	0.00	0.00
04 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	15,864.170	-15,864.17	0.00	0.00	15,864.17	0.00	0.00	0.00
04 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4,952.960	-4,952.96	0.00	0.00	4,952.96	0.00	0.00	0.00
04 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3,712,770.530	-3,712,770.53	0.00	0.00	3,712,770.53	0.00	0.00	0.00
04 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	47,032.560	-47,032.56	0.00	0.00	47,032.56	0.00	0.00	0.00
04 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

04 Jun 24	NT COLLECTIVE GOVT SHORT TERM	294.760	-294.76	0.00	0.00	294.76	0.00	0.00	0.00
04 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	507.160	-507.16	0.00	0.00	507.16	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	10.360	-10.36	0.00	0.00	10.36	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2.120	-2.12	0.00	0.00	2.12	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	45,998.980	-45,998.98	0.00	0.00	45,998.98	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	10.140	-10.14	0.00	0.00	10.14	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.730	-4.73	0.00	0.00	4.73	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	9.490	-9.49	0.00	0.00	9.49	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	96.880	-96.88	0.00	0.00	96.88	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.280	-0.28	0.00	0.00	0.28	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.940	-4.94	0.00	0.00	4.94	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	36.800	-36.80	0.00	0.00	36.80	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	42.000	-42.00	0.00	0.00	42.00	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1.030	-1.03	0.00	0.00	1.03	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	86.460	-86.46	0.00	0.00	86.46	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	8.850	-8.85	0.00	0.00	8.85	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	11,021.090	-11,021.09	0.00	0.00	11,021.09	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3.240	-3.24	0.00	0.00	3.24	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	120,170.830	-120,170.83	0.00	0.00	120,170.83	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.750	-4.75	0.00	0.00	4.75	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	6.510	-6.51	0.00	0.00	6.51	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.380	-4.38	0.00	0.00	4.38	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7,677.110	-7,677.11	0.00	0.00	7,677.11	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2.560	-2.56	0.00	0.00	2.56	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	194.080	-194.08	0.00	0.00	194.08	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	5.080	-5.08	0.00	0.00	5.08	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7.070	-7.07	0.00	0.00	7.07	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7.340	-7.34	0.00	0.00	7.34	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	949.020	-949.02	0.00	0.00	949.02	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2.210	-2.21	0.00	0.00	2.21	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1.370	-1.37	0.00	0.00	1.37	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3.590	-3.59	0.00	0.00	3.59	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.520	-0.52	0.00	0.00	0.52	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	8.430	-8.43	0.00	0.00	8.43	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	6.630	-6.63	0.00	0.00	6.63	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	8.610	-8.61	0.00	0.00	8.61	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7.850	-7.85	0.00	0.00	7.85	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	28.170	-28.17	0.00	0.00	28.17	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.320	-0.32	0.00	0.00	0.32	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	52.790	-52.79	0.00	0.00	52.79	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	63.190	-63.19	0.00	0.00	63.19	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	137.250	-137.25	0.00	0.00	137.25	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	64.060	-64.06	0.00	0.00	64.06	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	178.920	-178.92	0.00	0.00	178.92	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1.890	-1.89	0.00	0.00	1.89	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3.150	-3.15	0.00	0.00	3.15	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	9.130	-9.13	0.00	0.00	9.13	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,595.140	-2,595.14	0.00	0.00	2,595.14	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	18.810	-18.81	0.00	0.00	18.81	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	19.500	-19.50	0.00	0.00	19.50	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	367.000	-367.00	0.00	0.00	367.00	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	15.040	-15.04	0.00	0.00	15.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040		-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	8.850		-8.85	0.00	0.00	8.85	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	42.950		-42.95	0.00	0.00	42.95	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	362.160		-362.16	0.00	0.00	362.16	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	21.740	-21.74	0.00	0.00	21.74	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	11.910	-11.91	0.00	0.00	11.91	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	6.260	-6.26	0.00	0.00	6.26	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	49.890	-49.89	0.00	0.00	49.89	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	8.470	-8.47	0.00	0.00	8.47	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3.550	-3.55	0.00	0.00	3.55	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1.340	-1.34	0.00	0.00	1.34	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	67.950	-67.95	0.00	0.00	67.95	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	45.140	-45.14	0.00	0.00	45.14	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	40.180	-40.18	0.00	0.00	40.18	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2.940	-2.94	0.00	0.00	2.94	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	20.590	-20.59	0.00	0.00	20.59	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	22.040	-22.04	0.00	0.00	22.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	74.920	-74.92	0.00	0.00	74.92	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	30.280	-30.28	0.00	0.00	30.28	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1.750	-1.75	0.00	0.00	1.75	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	16.600	-16.60	0.00	0.00	16.60	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,423.190	-1,423.19	0.00	0.00	1,423.19	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3.250	-3.25	0.00	0.00	3.25	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	9.810	-9.81	0.00	0.00	9.81	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	124.700	-124.70	0.00	0.00	124.70	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.670	-0.67	0.00	0.00	0.67	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	159.510	-159.51	0.00	0.00	159.51	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7,535,434.810	-7,535,434.81	0.00	0.00	7,535,434.81	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,174.810	-2,174.81	0.00	0.00	2,174.81	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	88.460	-88.46	0.00	0.00	88.46	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	5.730	-5.73	0.00	0.00	5.73	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.760	-4.76	0.00	0.00	4.76	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1.320	-1.32	0.00	0.00	1.32	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	446.400	-446.40	0.00	0.00	446.40	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7.500	-7.50	0.00	0.00	7.50	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	19.530	-19.53	0.00	0.00	19.53	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	150.350	-150.35	0.00	0.00	150.35	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	23,845.930	-23,845.93	0.00	0.00	23,845.93	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	133.020	-133.02	0.00	0.00	133.02	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	77.730	-77.73	0.00	0.00	77.73	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.520	-0.52	0.00	0.00	0.52	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	54.290	-54.29	0.00	0.00	54.29	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	22.700	-22.70	0.00	0.00	22.70	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	647.630	-647.63	0.00	0.00	647.63	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	17.990	-17.99	0.00	0.00	17.99	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	100.990	-100.99	0.00	0.00	100.99	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM		6.370	-6.37	0.00	0.00	6.37	0.00	0.00	0.00
05 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM		151.480	-151.48	0.00	0.00	151.48	0.00	0.00	0.00
05 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM		275.070	-275.07	0.00	0.00	275.07	0.00	0.00	0.00
05 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM		2.790	-2.79	0.00	0.00	2.79	0.00	0.00	0.00
05 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.350	-4.35	0.00	0.00	4.35	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	80.150	-80.15	0.00	0.00	80.15	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	884.480	-884.48	0.00	0.00	884.48	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,706.690	-2,706.69	0.00	0.00	2,706.69	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	191,112.530	-191,112.53	0.00	0.00	191,112.53	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	19.550	-19.55	0.00	0.00	19.55	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	10.280	-10.28	0.00	0.00	10.28	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	70.600	-70.60	0.00	0.00	70.60	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	127.120	-127.12	0.00	0.00	127.12	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	12.230	-12.23	0.00	0.00	12.23	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	23.020	-23.02	0.00	0.00	23.02	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	26.590	-26.59	0.00	0.00	26.59	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	156.230	-156.23	0.00	0.00	156.23	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	870.020	-870.02	0.00	0.00	870.02	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.650	-4.65	0.00	0.00	4.65	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	27,224.390	-27,224.39	0.00	0.00	27,224.39	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	55.060	-55.06	0.00	0.00	55.06	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.990	-4.99	0.00	0.00	4.99	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	182.550	-182.55	0.00	0.00	182.55	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	144,081.570	-144,081.57	0.00	0.00	144,081.57	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	18.240	-18.24	0.00	0.00	18.24	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4.130	-4.13	0.00	0.00	4.13	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	5.190	-5.19	0.00	0.00	5.19	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	6.640	-6.64	0.00	0.00	6.64	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	13.780	-13.78	0.00	0.00	13.78	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	279.790	-279.79	0.00	0.00	279.79	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	0.240	-0.24	0.00	0.00	0.24	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	27.940	-27.94	0.00	0.00	27.94	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	35.470	-35.47	0.00	0.00	35.47	0.00	0.00	0.00
05 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	74,064.590	-74,064.59	0.00	0.00	74,064.59	0.00	0.00	0.00
06 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jun 24 06 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	118,624.310 1.00	-118,624.31	0.00	0.00	118,624.31	0.00	0.00	0.00
06 Jun 24 06 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	30,559.290 1.00	-30,559.29	0.00	0.00	30,559.29	0.00	0.00	0.00
06 Jun 24 06 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	34,915.440 1.00	-34,915.44	0.00	0.00	34,915.44	0.00	0.00	0.00
06 Jun 24 06 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	56,985.390 1.00	-56,985.39	0.00	0.00	56,985.39	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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

06 Jun 24	NT COLLECTIVE GOVT SHORT TERM	84,750.840	-84,750.84	0.00	0.00	84,750.84	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	29,780.990	-29,780.99	0.00	0.00	29,780.99	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	9,946,656.520	-9,946,656.52	0.00	0.00	9,946,656.52	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	46,428.280	-46,428.28	0.00	0.00	46,428.28	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	105,193.310	-105,193.31	0.00	0.00	105,193.31	0.00	0.00	0.00
06 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jun 24	NT COLLECTIVE GOVT SHORT TERM	39,787.580	-39,787.58	0.00	0.00	39,787.58	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	260,231.160	-260,231.16	0.00	0.00	260,231.16	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	123,181.760	-123,181.76	0.00	0.00	123,181.76	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	560,106.940	-560,106.94	0.00	0.00	560,106.94	0.00	0.00	0.00
06 Jun 24	INVT FD	1.00							
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

06 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4,949.240	-4,949.24	0.00	0.00	4,949.24	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3,379,623.830	-3,379,623.83	0.00	0.00	3,379,623.83	0.00	0.00	0.00
06 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	152,999.680	-152,999.68	0.00	0.00	152,999.68	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	128,919.850	-128,919.85	0.00	0.00	128,919.85	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,597,359.140	-2,597,359.14	0.00	0.00	2,597,359.14	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		19,040.180	-19,040.18	0.00	0.00	19,040.18	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		135,979.910	-135,979.91	0.00	0.00	135,979.91	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		242,872.880	-242,872.88	0.00	0.00	242,872.88	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		53,865.010	-53,865.01	0.00	0.00	53,865.01	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	99,999.920	-99,999.92	0.00	0.00	99,999.92	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	12,800,570.250	-12,800,570.25	0.00	0.00	12,800,570.25	0.00	0.00	0.00
07 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7.400	-7.40	0.00	0.00	7.40	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	901,499.640	-901,499.64	0.00	0.00	901,499.64	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	85,636.170	-85,636.17	0.00	0.00	85,636.17	0.00	0.00	0.00
10 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

10 Jun 24	NT COLLECTIVE GOVT SHORT TERM	239,358.760	-239,358.76	0.00	0.00	239,358.76	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	11,900.550	-11,900.55	0.00	0.00	11,900.55	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,137,001.950	-1,137,001.95	0.00	0.00	1,137,001.95	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	143,644.380	-143,644.38	0.00	0.00	143,644.38	0.00	0.00	0.00
10 Jun 24	INVT FD	1.00							
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

10 Jun 24	NT COLLECTIVE GOVT SHORT TERM	651,573.750	-651,573.75	0.00	0.00	651,573.75	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	690,782.440	-690,782.44	0.00	0.00	690,782.44	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4,170,940.540	-4,170,940.54	0.00	0.00	4,170,940.54	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	33,272.660	-33,272.66	0.00	0.00	33,272.66	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	184,300.000	-184,300.00	0.00	0.00	184,300.00	0.00	0.00	0.00
10 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Jun 24	NT COLLECTIVE GOVT SHORT TERM	47,109.600	-47,109.60	0.00	0.00	47,109.60	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	34,052.510	-34,052.51	0.00	0.00	34,052.51	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	9,510.760	-9,510.76	0.00	0.00	9,510.76	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,500,000.000	-2,500,000.00	0.00	0.00	2,500,000.00	0.00	0.00	0.00
11 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

11 Jun 24	NT COLLECTIVE GOVT SHORT TERM	10,811.000	-10,811.00	0.00	0.00	10,811.00	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,135,000.000	-1,135,000.00	0.00	0.00	1,135,000.00	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	20,736.160	-20,736.16	0.00	0.00	20,736.16	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	169,474.540	-169,474.54	0.00	0.00	169,474.54	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	6,750.000	-6,750.00	0.00	0.00	6,750.00	0.00	0.00	0.00
12 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jun 24 12 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	419,000.000 1.00	-419,000.00	0.00	0.00	419,000.00	0.00	0.00	0.00
12 Jun 24 12 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	58,942.270 1.00	-58,942.27	0.00	0.00	58,942.27	0.00	0.00	0.00
12 Jun 24 12 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	37,931.220 1.00	-37,931.22	0.00	0.00	37,931.22	0.00	0.00	0.00
12 Jun 24 12 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	6,890.060 1.00	-6,890.06	0.00	0.00	6,890.06	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

13 Jun 24	NT COLLECTIVE GOVT SHORT TERM	129,198.470	-129,198.47	0.00	0.00	129,198.47	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	60,863.210	-60,863.21	0.00	0.00	60,863.21	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	120,805.470	-120,805.47	0.00	0.00	120,805.47	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	5,181.140	-5,181.14	0.00	0.00	5,181.14	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	194,602.180	-194,602.18	0.00	0.00	194,602.18	0.00	0.00	0.00
13 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 Jun 24	NT COLLECTIVE GOVT SHORT TERM		59,751.030	-59,751.03	0.00	0.00	59,751.03	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		361,753.890	-361,753.89	0.00	0.00	361,753.89	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		52,300.860	-52,300.86	0.00	0.00	52,300.86	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		513,712.220	-513,712.22	0.00	0.00	513,712.22	0.00	0.00	0.00
13 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	61,360.930	-61,360.93	0.00	0.00	61,360.93	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	314,011.080	-314,011.08	0.00	0.00	314,011.08	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	297,127.320	-297,127.32	0.00	0.00	297,127.32	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	19,630.940	-19,630.94	0.00	0.00	19,630.94	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	220,662.740	-220,662.74	0.00	0.00	220,662.74	0.00	0.00	0.00
13 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 Jun 24 13 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	30,775.000 1.00	-30,775.00	0.00	0.00	30,775.00	0.00	0.00	0.00
13 Jun 24 13 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	464.630 1.00	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 Jun 24 13 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	573,664.000 1.00	-573,664.00	0.00	0.00	573,664.00	0.00	0.00	0.00
13 Jun 24 13 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	196,660.590 1.00	-196,660.59	0.00	0.00	196,660.59	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,205,478.000	-1,205,478.00	0.00	0.00	1,205,478.00	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	54,940.410	-54,940.41	0.00	0.00	54,940.41	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	13,263.250	-13,263.25	0.00	0.00	13,263.25	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	55,986.010	-55,986.01	0.00	0.00	55,986.01	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	383,730.570	-383,730.57	0.00	0.00	383,730.57	0.00	0.00	0.00
13 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,191,900.000	-2,191,900.00	0.00	0.00	2,191,900.00	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	183,412.070	-183,412.07	0.00	0.00	183,412.07	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	10,340.000	-10,340.00	0.00	0.00	10,340.00	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	602,893.320	-602,893.32	0.00	0.00	602,893.32	0.00	0.00	0.00
14 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	225,233.080	-225,233.08	0.00	0.00	225,233.08	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	47,728.000	-47,728.00	0.00	0.00	47,728.00	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	48,049.810	-48,049.81	0.00	0.00	48,049.81	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	38,769.500	-38,769.50	0.00	0.00	38,769.50	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	178,600.000	-178,600.00	0.00	0.00	178,600.00	0.00	0.00	0.00
17 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

17 Jun 24 17 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	37,666.460 1.00	-37,666.46	0.00	0.00	37,666.46	0.00	0.00	0.00
17 Jun 24 17 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	157,567.630 1.00	-157,567.63	0.00	0.00	157,567.63	0.00	0.00	0.00
17 Jun 24 17 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	106,266.420 1.00	-106,266.42	0.00	0.00	106,266.42	0.00	0.00	0.00
17 Jun 24 17 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	42,500.000 1.00	-42,500.00	0.00	0.00	42,500.00	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
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

17 Jun 24	NT COLLECTIVE GOVT SHORT TERM	360,000.000	-360,000.00	0.00	0.00	360,000.00	0.00	0.00	0.00
17 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	23,016.000	-23,016.00	0.00	0.00	23,016.00	0.00	0.00	0.00
17 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	49,591.300	-49,591.30	0.00	0.00	49,591.30	0.00	0.00	0.00
17 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	109,500.830	-109,500.83	0.00	0.00	109,500.83	0.00	0.00	0.00
17 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	82,799.350	-82,799.35	0.00	0.00	82,799.35	0.00	0.00	0.00
17 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

17 Jun 24	NT COLLECTIVE GOVT SHORT TERM	361,794.690	-361,794.69	0.00	0.00	361,794.69	0.00	0.00	0.00
17 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	14,551.340	-14,551.34	0.00	0.00	14,551.34	0.00	0.00	0.00
17 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	149,437.500	-149,437.50	0.00	0.00	149,437.50	0.00	0.00	0.00
18 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,271.490	-2,271.49	0.00	0.00	2,271.49	0.00	0.00	0.00
18 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	54,555.900	-54,555.90	0.00	0.00	54,555.90	0.00	0.00	0.00
18 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	201,307.380	-201,307.38	0.00	0.00	201,307.38	0.00	0.00	0.00
18 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	36,566.220	-36,566.22	0.00	0.00	36,566.22	0.00	0.00	0.00
18 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,200,000.000	-1,200,000.00	0.00	0.00	1,200,000.00	0.00	0.00	0.00
18 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	296,124.150	-296,124.15	0.00	0.00	296,124.15	0.00	0.00	0.00
20 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

20 Jun 24	NT COLLECTIVE GOVT SHORT TERM		103,837.260	-103,837.26	0.00	0.00	103,837.26	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		149,283.070	-149,283.07	0.00	0.00	149,283.07	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		685,172.990	-685,172.99	0.00	0.00	685,172.99	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		1,776,040.500	-1,776,040.50	0.00	0.00	1,776,040.50	0.00	0.00	0.00
20 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	990,479.440	-990,479.44	0.00	0.00	990,479.44	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	340,869.040	-340,869.04	0.00	0.00	340,869.04	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	644,782.070	-644,782.07	0.00	0.00	644,782.07	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	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 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	10,129,472.840	-10,129,472.84	0.00	0.00	10,129,472.84	0.00	0.00	0.00
20 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

20 Jun 24	NT COLLECTIVE GOVT SHORT TERM	199,127.170	-199,127.17	0.00	0.00	199,127.17	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	69,598.450	-69,598.45	0.00	0.00	69,598.45	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	40,452.610	-40,452.61	0.00	0.00	40,452.61	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	80,903.810	-80,903.81	0.00	0.00	80,903.81	0.00	0.00	0.00
20 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	6.860	-6.86	0.00	0.00	6.86	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	15,457.360	-15,457.36	0.00	0.00	15,457.36	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	672,983.440	-672,983.44	0.00	0.00	672,983.44	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	12,715.960	-12,715.96	0.00	0.00	12,715.96	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	913,461.600	-913,461.60	0.00	0.00	913,461.60	0.00	0.00	0.00
20 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

20 Jun 24	NT COLLECTIVE GOVT SHORT TERM	369,000.000	-369,000.00	0.00	0.00	369,000.00	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	34,073.500	-34,073.50	0.00	0.00	34,073.50	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	96,598.490	-96,598.49	0.00	0.00	96,598.49	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	150,152.210	-150,152.21	0.00	0.00	150,152.21	0.00	0.00	0.00
20 Jun 24	INVT FD	1.00							
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

20 Jun 24	NT COLLECTIVE GOVT SHORT TERM	80,098.790	-80,098.79	0.00	0.00	80,098.79	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	74,441.840	-74,441.84	0.00	0.00	74,441.84	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	926,707.990	-926,707.99	0.00	0.00	926,707.99	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	389,175.350	-389,175.35	0.00	0.00	389,175.35	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	465,139.470	-465,139.47	0.00	0.00	465,139.47	0.00	0.00	0.00
21 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Jun 24	NT COLLECTIVE GOVT SHORT TERM	37,110.540	-37,110.54	0.00	0.00	37,110.54	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4,559,846.810	-4,559,846.81	0.00	0.00	4,559,846.81	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	9,416.630	-9,416.63	0.00	0.00	9,416.63	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	30,550.800	-30,550.80	0.00	0.00	30,550.80	0.00	0.00	0.00
21 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	18,630.750	-18,630.75	0.00	0.00	18,630.75	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	21,893,040.050	-21,893,040.05	0.00	0.00	21,893,040.05	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	69,802.810	-69,802.81	0.00	0.00	69,802.81	0.00	0.00	0.00
24 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	211,745.490	-211,745.49	0.00	0.00	211,745.49	0.00	0.00	0.00
24 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	46,313.100	-46,313.10	0.00	0.00	46,313.10	0.00	0.00	0.00
24 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Jun 24	NT COLLECTIVE GOVT SHORT TERM		182,351.350	-182,351.35	0.00	0.00	182,351.35	0.00	0.00	0.00
24 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		66,451.730	-66,451.73	0.00	0.00	66,451.73	0.00	0.00	0.00
24 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		1,234,082.780	-1,234,082.78	0.00	0.00	1,234,082.78	0.00	0.00	0.00
24 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		5,216.280	-5,216.28	0.00	0.00	5,216.28	0.00	0.00	0.00
24 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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

24 Jun 24	NT COLLECTIVE GOVT SHORT TERM	231,652.510	-231,652.51	0.00	0.00	231,652.51	0.00	0.00	0.00
24 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	120,241.200	-120,241.20	0.00	0.00	120,241.20	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	4,140.000	-4,140.00	0.00	0.00	4,140.00	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	5,221,253.080	-5,221,253.08	0.00	0.00	5,221,253.08	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	6,899.230	-6,899.23	0.00	0.00	6,899.23	0.00	0.00	0.00
25 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,100,000.000	-2,100,000.00	0.00	0.00	2,100,000.00	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	161,375.420	-161,375.42	0.00	0.00	161,375.42	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	676,012.340	-676,012.34	0.00	0.00	676,012.34	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	168,080.160	-168,080.16	0.00	0.00	168,080.16	0.00	0.00	0.00
25 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	6,708.810	-6,708.81	0.00	0.00	6,708.81	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	594,577.850	-594,577.85	0.00	0.00	594,577.85	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,442,616.880	-1,442,616.88	0.00	0.00	1,442,616.88	0.00	0.00	0.00
26 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3,180,337.190	-3,180,337.19	0.00	0.00	3,180,337.19	0.00	0.00	0.00
26 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	24,158.220	-24,158.22	0.00	0.00	24,158.22	0.00	0.00	0.00
26 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jun 24	NT COLLECTIVE GOVT SHORT TERM		1,236,960.840	-1,236,960.84	0.00	0.00	1,236,960.84	0.00	0.00	0.00
26 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		67,563.500	-67,563.50	0.00	0.00	67,563.50	0.00	0.00	0.00
26 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		224,500.000	-224,500.00	0.00	0.00	224,500.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		43,600.000	-43,600.00	0.00	0.00	43,600.00	0.00	0.00	0.00
27 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	50,700.000	-50,700.00	0.00	0.00	50,700.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	22,254.880	-22,254.88	0.00	0.00	22,254.88	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	32,300.000	-32,300.00	0.00	0.00	32,300.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3,821,900.000	-3,821,900.00	0.00	0.00	3,821,900.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	16,800.000	-16,800.00	0.00	0.00	16,800.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM		12,400.000	-12,400.00	0.00	0.00	12,400.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		43,500.000	-43,500.00	0.00	0.00	43,500.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		67,600.000	-67,600.00	0.00	0.00	67,600.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		112,000.000	-112,000.00	0.00	0.00	112,000.00	0.00	0.00	0.00
27 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	58,000.000	-58,000.00	0.00	0.00	58,000.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	50,800.000	-50,800.00	0.00	0.00	50,800.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	553,500.000	-553,500.00	0.00	0.00	553,500.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	920,100.000	-920,100.00	0.00	0.00	920,100.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	61,000.000	-61,000.00	0.00	0.00	61,000.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM	150,200.000	-150,200.00	0.00	0.00	150,200.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	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 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	43,200.000	-43,200.00	0.00	0.00	43,200.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	85,100.000	-85,100.00	0.00	0.00	85,100.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	495,900.000	-495,900.00	0.00	0.00	495,900.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	5,013.150	-5,013.15	0.00	0.00	5,013.15	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	659,500.000	-659,500.00	0.00	0.00	659,500.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	18,200.000	-18,200.00	0.00	0.00	18,200.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	555,344.180	-555,344.18	0.00	0.00	555,344.18	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM	56,400.000	-56,400.00	0.00	0.00	56,400.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	9,000.000	-9,000.00	0.00	0.00	9,000.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	22,300.000	-22,300.00	0.00	0.00	22,300.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	92,300.000	-92,300.00	0.00	0.00	92,300.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	577,363.750	-577,363.75	0.00	0.00	577,363.75	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	290,984.110	-290,984.11	0.00	0.00	290,984.11	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	158,125.450	-158,125.45	0.00	0.00	158,125.45	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	34,300.000	-34,300.00	0.00	0.00	34,300.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	444,900.000	-444,900.00	0.00	0.00	444,900.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM		56,564.430	-56,564.43	0.00	0.00	56,564.43	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		21,900.000	-21,900.00	0.00	0.00	21,900.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	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 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		21,328.930	-21,328.93	0.00	0.00	21,328.93	0.00	0.00	0.00
27 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	58,500.000	-58,500.00	0.00	0.00	58,500.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	497,600.000	-497,600.00	0.00	0.00	497,600.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	19,000.000	-19,000.00	0.00	0.00	19,000.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	33,600.000	-33,600.00	0.00	0.00	33,600.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	17,600.000	-17,600.00	0.00	0.00	17,600.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	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 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	649,300.000	-649,300.00	0.00	0.00	649,300.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	35,500.000	-35,500.00	0.00	0.00	35,500.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	31,117.040	-31,117.04	0.00	0.00	31,117.04	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	8,696,380.340	-8,696,380.34	0.00	0.00	8,696,380.34	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	13,900.000	-13,900.00	0.00	0.00	13,900.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	18,000.000	-18,000.00	0.00	0.00	18,000.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	17,900.000	-17,900.00	0.00	0.00	17,900.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	35,100.000	-35,100.00	0.00	0.00	35,100.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM		17,000.000	-17,000.00	0.00	0.00	17,000.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		33,300.000	-33,300.00	0.00	0.00	33,300.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		317,700.000	-317,700.00	0.00	0.00	317,700.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		53,901.300	-53,901.30	0.00	0.00	53,901.30	0.00	0.00	0.00
27 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	12,100.000	-12,100.00	0.00	0.00	12,100.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	292,400.000	-292,400.00	0.00	0.00	292,400.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	36,700.000	-36,700.00	0.00	0.00	36,700.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	23,000.000	-23,000.00	0.00	0.00	23,000.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	122,100.000	-122,100.00	0.00	0.00	122,100.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM	15,100.000	-15,100.00	0.00	0.00	15,100.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	76,561.150	-76,561.15	0.00	0.00	76,561.15	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	5,400.000	-5,400.00	0.00	0.00	5,400.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	1,109,800.000	-1,109,800.00	0.00	0.00	1,109,800.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	443,400.000	-443,400.00	0.00	0.00	443,400.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	835,709.110	-835,709.11	0.00	0.00	835,709.11	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	74,500.000	-74,500.00	0.00	0.00	74,500.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	27,200.000	-27,200.00	0.00	0.00	27,200.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	126,800.000	-126,800.00	0.00	0.00	126,800.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM		16,700.000	-16,700.00	0.00	0.00	16,700.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		5,300.000	-5,300.00	0.00	0.00	5,300.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		2,132,400.000	-2,132,400.00	0.00	0.00	2,132,400.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		21,700.000	-21,700.00	0.00	0.00	21,700.00	0.00	0.00	0.00
27 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	460,600.000	-460,600.00	0.00	0.00	460,600.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	2,527,800.000	-2,527,800.00	0.00	0.00	2,527,800.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	168,100.000	-168,100.00	0.00	0.00	168,100.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	619,400.000	-619,400.00	0.00	0.00	619,400.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	200,800.000	-200,800.00	0.00	0.00	200,800.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM		1,625,000.000	-1,625,000.00	0.00	0.00	1,625,000.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		407,900.000	-407,900.00	0.00	0.00	407,900.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		839,100.000	-839,100.00	0.00	0.00	839,100.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		2,054,516.340	-2,054,516.34	0.00	0.00	2,054,516.34	0.00	0.00	0.00
27 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	121,600.000	-121,600.00	0.00	0.00	121,600.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	10,300.000	-10,300.00	0.00	0.00	10,300.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	25,700.000	-25,700.00	0.00	0.00	25,700.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	37,400.000	-37,400.00	0.00	0.00	37,400.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	23,000.000	-23,000.00	0.00	0.00	23,000.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM	706,600.000	-706,600.00	0.00	0.00	706,600.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	3,800.000	-3,800.00	0.00	0.00	3,800.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	214,000.000	-214,000.00	0.00	0.00	214,000.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	67,900.000	-67,900.00	0.00	0.00	67,900.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM	7,200.000	-7,200.00	0.00	0.00	7,200.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	15,900.000	-15,900.00	0.00	0.00	15,900.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	48,500.000	-48,500.00	0.00	0.00	48,500.00	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	88,364.870	-88,364.87	0.00	0.00	88,364.87	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	41,076,966.960	-41,076,966.96	0.00	0.00	41,076,966.96	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		338,467.190	-338,467.19	0.00	0.00	338,467.19	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		1,556,698.120	-1,556,698.12	0.00	0.00	1,556,698.12	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		3,267,520.210	-3,267,520.21	0.00	0.00	3,267,520.21	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		356,076.890	-356,076.89	0.00	0.00	356,076.89	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	49,121.870	-49,121.87	0.00	0.00	49,121.87	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	695,069.580	-695,069.58	0.00	0.00	695,069.58	0.00	0.00	0.00
28 Jun 24	INVT 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			-937,440,783.03	0.00	0.00	937,440,783.03	0.00	0.00	0.00
Total funds - short term investment			-937,440,783.03	0.00	0.00	937,440,783.03	0.00	0.00	0.00

Short term bills and notes

Nigeria - NGN

13 Jun 24	NIGERIA OMO BILL 20/05/2025	1,150,000,000.000	-638,695.85	0.00	0.00	638,695.85	0.00	0.00	0.00
19 Jun 24	SEDOL : 6AZSEGU /	80.450685							
Settled	J.P. MORGAN SECURITIES PLC NIGERIA OMO BILL 20/05/2025 PRICE: 80.45068 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Nigeria - NGN			-638,695.85	0.00	0.00	638,695.85	0.00	0.00	0.00

United States - USD

03 Jun 24	UNITED STATES OF AMER TREAS	650,000.000	-645,149.51	0.00	0.00	645,149.51	0.00	0.00	0.00
04 Jun 24	BILLS 0% T-BILL 07-25-2024	5.2675							
Settled	SEDOL : BPJM948 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 25/07/24 USD1000 PRICE: 99.25377 NET BROKER: BANK OF MONTREAL								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Short term bills and notes

United States - USD

04 Jun 24	UNITED STATES OF AMER TREAS	640,000.000	-623,810.40	0.00	0.00	623,810.40	0.00	0.00	0.00
05 Jun 24	BILLS 0% T-BILL 11-29-2024	5.145							
Settled	SEDOL : BNTC7G2 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 29/11/24 USD1000 PRICE: 97.47037 NET BROKER: BANK OF MONTREAL								
05 Jun 24	UNITED STATES OF AMER TREAS	770,000.000	-750,663.93	0.00	0.00	750,663.93	0.00	0.00	0.00
06 Jun 24	BILLS 0% T-BILL 11-29-2024	5.1365							
Settled	SEDOL : BNTC7G2 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 29/11/24 USD1000 PRICE: 97.48882 NET BROKER: BANK OF MONTREAL								
12 Apr 24	UNITED STATES OF AMER TREAS	4,300,000.000	-4,190,909.24	0.00	0.00	4,190,909.24	0.00	0.00	0.00
15 Apr 24	BILLS 0% T-BILL 10-10-2024	97.463005							
Settled	SEDOL : BQBBW07 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BILLS 0% T-BILL 10/10/24 USD1000 PRICE: 97.463 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
02 May 24	UNITED STATES OF AMER TREAS	300,000.000	-293,108.53	0.00	0.00	293,108.53	0.00	0.00	0.00
03 May 24	BILLS 0% T-BILL 10-10-2024	97.702843							
Settled	SEDOL : BQBBW07 / WELLS FARGO BANK, N.A. USA TREASURY BILLS 0% T-BILL 10/10/24 USD1000 PRICE: 97.70284 NET BROKER: WELLS FARGO BANK, N.A.								
03 May 24	UNITED STATES OF AMER TREAS	250,000.000	-244,276.44	0.00	0.00	244,276.44	0.00	0.00	0.00
03 May 24	BILLS 0% T-BILL 10-10-2024	97.710576							
Settled	SEDOL : BQBBW07 / WELLS FARGO BANK, N.A.								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Short term bills and notes

United States - USD

USA TREASURY BILLS 0% T-BILL 10/10/24 USD1000
 PRICE: 97.71057 NET BROKER: WELLS FARGO
 BANK, N.A.

05 Jun 24	UNITED STATES OF AMER TREAS	450,000.000	-443,600.60	0.00	0.00	443,600.60	0.00	0.00	0.00
06 Jun 24	BILLS 0% T-BILL 09-12-2024	5.224							
Settled	SEDOL : BQ2MK38 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 12/09/24 USD1000 PRICE: 98.57791 NET BROKER: BANK OF MONTREAL								
03 Jun 24	UNITED STATES OF AMER TREAS	650,000.000	-629,596.32	0.00	0.00	629,596.32	0.00	0.00	0.00
04 Jun 24	BILLS 0% T-BILL 01-23-2025	4.85							
Settled	SEDOL : BPJM971 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 23/01/25 USD1000 PRICE: 96.86097 NET BROKER: BANK OF MONTREAL								
11 Jun 24	UNITED STATES OF AMER TREAS	500,000.000	-482,492.05	0.00	0.00	482,492.05	0.00	0.00	0.00
12 Jun 24	BILLS 0.00% T-BILL02-20-2025	4.9825							
Settled	SEDOL : BPG5RS0 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 20/02/25 USD1000 PRICE: 96.49841 NET BROKER: BANK OF MONTREAL								
03 Jun 24	UNITED STS TREAS BILLS 0% T-BILL	650,000.000	-621,711.05	0.00	0.00	621,711.05	0.00	0.00	0.00
04 Jun 24	04-17-2025	4.9425							
Settled	SEDOL : BRJFGZ1 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 17/04/25 USD1000 PRICE: 95.64785 NET BROKER: BANK OF MONTREAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
Short term bills and notes									
United States - USD									
03 Jun 24	UNITED STS TREAS BILLS 0% T-BILL	640,000.000	-629,415.73	0.00	0.00	629,415.73	0.00	0.00	0.00
04 Jun 24	09-26-2024	98.3462078							
Settled	SEDOL : BQV12N0 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 26/09/24 USD1000 PRICE: 98.3462 NET BROKER: BANK OF MONTREAL								
06 Jun 24	UNITED STS TREAS BILLS DTD	800,000.000	-791,379.00	0.00	0.00	791,379.00	0.00	0.00	0.00
07 Jun 24	04/23/2024 0%08-20-2024	5.2425							
Settled	SEDOL : BQKVRY7 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 20/08/24 USD1000 PRICE: 98.92237 NET BROKER: BANK OF MONTREAL								
11 Jun 24	UNITED STS TREAS BILLS DTD	500,000.000	-494,974.74	0.00	0.00	494,974.74	0.00	0.00	0.00
12 Jun 24	04/23/2024 0%08-20-2024	5.24375							
Settled	SEDOL : BQKVRY7 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 20/08/24 USD1000 PRICE: 98.99494 NET BROKER: BANK OF MONTREAL								
03 Jun 24	UNITED STS TREAS BILLS DTD	630,000.000	-621,659.28	0.00	0.00	621,659.28	0.00	0.00	0.00
04 Jun 24	05/07/2024 0%09-03-2024	5.2375							
Settled	SEDOL : BQ66J84 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 03/09/24 USD1000 PRICE: 98.67607 NET BROKER: BANK OF MONTREAL								
Total United States - USD			-11,462,746.82	0.00	0.00	11,462,746.82	0.00	0.00	0.00
Total short term bills and notes			-12,101,442.67	0.00	0.00	12,101,442.67	0.00	0.00	0.00
Total cash and cash equivalents			-949,542,225.70	0.00	0.00	949,542,225.70	0.00	0.00	0.00
Total purchases		57,389,397,507.39	-1,924,065,888.88	-4,747,838.58	0.00	1,924,066,310.12	421.24	0.00	421.24

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Brazil - USD

08 Apr 24	NU HOLDINGS LTD	-4,000.000	47,929.61	0.00	0.00	-30,464.80	17,464.81	0.00	17,464.81
10 Apr 24	SEDOL : BN6NP19 /NU	11.99							
Settled	CABRERA CAPITAL MARKETS LLC / 30.00 NU HOLDINGS LTD USD0.000006666666 CLASS A PRICE: 11.99 BROKER COMMISSION: 30.00 OTHER CHARGES: 0.39 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	XP INC COM USD0.00001 CLASS A	-600.000	14,977.38	0.00	0.00	-14,071.02	906.36	0.00	906.36
10 Apr 24	SEDOL : BK4Y052 /XP	24.97							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 XP INC COM USD0.00001 CLASS A PRICE: 24.97 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
Total Brazil - USD			62,906.99	0.00	0.00	-44,535.82	18,371.17	0.00	18,371.17

Canada - CAD

07 May 24	BROOKFIELD ASSET.M CLASS A LTD	-4,060.000	161,444.60	0.00	0.00	-109,533.06	52,075.09	-163.55	51,911.54
09 May 24	VOTING SHS	54.613963							
Settled	SEDOL : BPCPYH2 /BAMW LOOP CAPITAL MARKETS LLC / 60.90 BROOKFIELD ASSET.M CLASS A LTD VOTING SHS PRICE: 54.613963 BROKER COMMISSION: 60.90 OTHER CHARGES: 1.29 BROKER: LOOP CAPITAL MARKETS LLC								
Total Canada - CAD			161,444.60	0.00	0.00	-109,533.06	52,075.09	-163.55	51,911.54

Canada - USD

08 Apr 24	RB GLOBAL INC COM NPV	-300.000	22,377.57	0.00	0.00	-17,902.29	4,475.28	0.00	4,475.28
10 Apr 24	SEDOL : BMWGS08 /RBA	74.60							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25								

◆ 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

Canada - USD

RB GLOBAL INC COM NPV PRICE: 74.6 BROKER
COMMISSION: 2.25 OTHER CHARGES: 0.18
BROKER: CABRERA CAPITAL MARKETS LLC

28 Jun 24	SSR MNG INC COM NPV	-14,262.000	64,295.58	0.00	0.00	-267,071.87	-202,776.29	0.00	-202,776.29
01 Jul 24	SEDOL : BF7MQ72 /SSRM	4.51							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 24.25								
	SSR MINING INC COM NPV PRICE: 4.51 BROKER COMMISSION: 24.25 OTHER CHARGES: 1.79 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
Total Canada - USD			86,673.15	0.00	0.00	-284,974.16	-198,301.01	0.00	-198,301.01

Germany - USD

08 Apr 24	BIRKENSTOCK HOLDING PLC COM	-300.000	13,362.64	0.00	0.00	-14,605.50	-1,242.86	0.00	-1,242.86
10 Apr 24	NPV	44.55							
Settled	SEDOL : BS44BN3 /BIRK CABRERA CAPITAL MARKETS LLC / 2.25								
	BIRKENSTOCK HOLDING PLC COM NPV PRICE: 44.55 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
Total Germany - USD			13,362.64	0.00	0.00	-14,605.50	-1,242.86	0.00	-1,242.86

India - USD

08 Apr 24	GENPACT LIMITED COM STK	-200.000	6,362.44	0.00	0.00	-9,871.30	-3,508.86	0.00	-3,508.86
10 Apr 24	USD0.01	31.82							
Settled	SEDOL : B23DBK6 /G CABRERA CAPITAL MARKETS LLC / 1.50								
	GENPACT LIMITED COM STK USD0.01 PRICE: 31.82 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
Total India - USD			6,362.44	0.00	0.00	-9,871.30	-3,508.86	0.00	-3,508.86

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Ireland - USD

28 Jun 24	ARDAGH METAL PACKAGING SA	-9,917.000	33,700.00	0.00	0.00	-85,033.89	-51,333.89	0.00	-51,333.89
01 Jul 24	SEDOL : BMWT6B1 /AMBP	3.40							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 16.86 ARDAGH METAL PACKA COM USD0.0001 PRICE: 3.4 BROKER COMMISSION: 16.86 OTHER CHARGES: 0.94 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ICON PLC COM	-137.000	43,970.13	0.00	0.00	-31,268.28	12,701.85	0.00	12,701.85
10 Apr 24	SEDOL : B94G471 /ICLR	320.96							
Settled	CABRERA CAPITAL MARKETS LLC / 1.03 ICON PLC COM PRICE: 320.96 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.36 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ICON PLC COM	-5,652.000	1,771,673.57	0.00	0.00	-1,289,987.75	481,685.82	0.00	481,685.82
01 Jul 24	SEDOL : B94G471 /ICLR	313.47							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 9.61 ICON PLC COM PRICE: 313.47 BROKER COMMISSION: 9.61 OTHER CHARGES: 49.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
Total Ireland - USD			1,849,343.70	0.00	0.00	-1,406,289.92	443,053.78	0.00	443,053.78

Italy - USD

08 Apr 24	CNH INDUSTRIAL NV COM STK	-1,700.000	21,628.07	0.00	0.00	-23,276.95	-1,648.88	0.00	-1,648.88
10 Apr 24	SEDOL : BD85Z1 /CNH	12.73							
Settled	CABRERA CAPITAL MARKETS LLC / 12.75 CNH INDUSTRIAL NV COM STK PRICE: 12.73 BROKER COMMISSION: 12.75 OTHER CHARGES: 0.18 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

Italy - USD

28 Jun 24	CNH INDUSTRIAL NV COM STK	-5,749.000	58,225.98	0.00	0.00	-78,717.17	-20,491.19	0.00	-20,491.19
01 Jul 24	SEDOL : BDX85Z1 /CNH	10.13							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 9.77 CNH INDUSTRIAL NV COM STK PRICE: 10.13 BROKER COMMISSION: 9.77 OTHER CHARGES: 1.62 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
Total Italy - USD			79,854.05	0.00	0.00	-101,994.12	-22,140.07	0.00	-22,140.07

Korea, Republic of - USD

08 Apr 24	COUPANG INC	-1,900.000	35,002.46	0.00	0.00	-31,599.99	3,402.47	0.00	3,402.47
10 Apr 24	SEDOL : BNYHDF3 /CPNG	18.43							
Settled	CABRERA CAPITAL MARKETS LLC / 14.25 COUPANG INC COM USD0.0001 CL A PRICE: 18.43 BROKER COMMISSION: 14.25 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
Total Korea, Republic of - USD			35,002.46	0.00	0.00	-31,599.99	3,402.47	0.00	3,402.47

Peru - USD

08 Apr 24	SOUTHN COPPER CORP DEL COM	-441.000	49,502.95	0.00	0.00	-26,824.05	22,678.90	0.00	22,678.90
10 Apr 24	SEDOL : 2823777 /SCCO	112.26							
Settled	CABRERA CAPITAL MARKETS LLC / 3.31 SOUTHERN COPPER CO COM USD0.01 PRICE: 112.26 BROKER COMMISSION: 3.31 OTHER CHARGES: 0.40 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	SOUTHN COPPER CORP DEL COM	-64.000	6,895.05	0.00	0.00	-3,852.77	3,042.28	0.00	3,042.28
01 Jul 24	SEDOL : 2823777 /SCCO	107.74							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.11								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

Peru - USD

SOUTHERN COPPER CO COM USD0.01 PRICE:
107.74 BROKER COMMISSION: 0.11 OTHER
CHARGES: 0.20 BROKER: INSTINET INVESTMENT
SERVICES LIMITE

Total Peru - USD			56,398.00	0.00	0.00	-30,676.82	25,721.18	0.00	25,721.18
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Sweden - USD

08 Apr 24	SPOTIFY TECHNOLOGY S A COM	-236.000	72,938.16	0.00	0.00	-44,709.58	28,228.58	0.00	28,228.58
10 Apr 24	EUR0.025	309.07							
Settled	SEDOL : BFZ1K46 /SPOT CABRERA CAPITAL MARKETS LLC / 1.77 SPOTIFY TECHNOLOGY COM EUR0.000625 PRICE: 309.07 BROKER COMMISSION: 1.77 OTHER CHARGES: 0.59 BROKER: CABRERA CAPITAL MARKETS LLC								

28 Jun 24	SPOTIFY TECHNOLOGY S A COM	-9,724.000	3,051,192.60	0.00	0.00	-1,842,186.37	1,209,006.23	0.00	1,209,006.23
01 Jul 24	EUR0.025	313.79							
Pending	SEDOL : BFZ1K46 /SPOT INSTINET INVESTMENT SERVICES LIMITE / 16.53 SPOTIFY TECHNOLOGY COM EUR0.000625 PRICE: 313.79 BROKER COMMISSION: 16.53 OTHER CHARGES: 84.83 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

Total Sweden - USD			3,124,130.76	0.00	0.00	-1,886,895.95	1,237,234.81	0.00	1,237,234.81
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United States - USD

08 Apr 24	# REORG LABORATORY CORP	-143.000	30,045.84	0.00	0.00	-32,963.14	-2,917.30	0.00	-2,917.30
10 Apr 24	EXCHANGE 2W12AD4LABORATORY	210.12							
Settled	CORP 05/20/2024 SEDOL : 2586122 /LH CABRERA CAPITAL MARKETS LLC / 1.07								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	LAB CORP AMER HLDG COM USD0.1 PRICE: 210.12 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	#REORG AMERICAN EQUITY	-36.000	2,012.38	0.00	0.00	-1,408.21	604.17	0.00	604.17
04 Apr 24	MERGER BROOKFIELD ASSET	55.91							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 AMER EQUITY INV LI COM USD1 PRICE: 55.91 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	#REORG APARTMENT MERGER	-100.000	3,837.21	0.00	0.00	-5,066.94	-1,229.73	0.00	-1,229.73
10 Apr 24	06-28-2024	38.38							
Settled	SEDOL : BN6QGL5 /AIRC CABRERA CAPITAL MARKETS LLC / 0.75 APARTMENT INCOME R COM USD0.01 PRICE: 38.38 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	#REORG APARTMENT MERGER	-900.000	35,087.77	0.00	0.00	-41,066.01	-5,978.24	0.00	-5,978.24
24 Jun 24	06-28-2024	38.99							
Settled	SEDOL : BN6QGL5 /AIRC LOOP CAPITAL MARKETS LLC / 2.25 APARTMENT INCOME R COM USD0.01 PRICE: 38.99 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.98 BROKER: LOOP CAPITAL MARKETS LLC								
08 Apr 24	#REORG FERGUSON MERGER	-344.000	76,908.32	0.00	0.00	-51,968.91	24,939.41	0.00	24,939.41
10 Apr 24	FERGUSON 2Z11AF4 08-01-2024	223.58							
Settled	SEDOL : BKB0C57 /FERG CABRERA CAPITAL MARKETS LLC / 2.58								

◆ 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

FERGUSON PLC ORD GBP0.10 PRICE: 223.58
 BROKER COMMISSION: 2.58 OTHER CHARGES:
 0.62 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	#REORG HIBBETT MERGER		-7.000	507.14	0.00	0.00	-462.81	44.33	0.00	44.33
04 Apr 24	07-25-2024		72.46							
Settled	SEDOL : 2428376 /HIBB WILLIAMS CAPITAL GROUP L.P.,THE / 0.07 HIBBETT INC COM USD0.01 PRICE: 72.46 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	#REORG HIBBETT MERGER		-28.000	2,432.43	0.00	0.00	-1,851.22	581.21	0.00	581.21
24 Jun 24	07-25-2024		86.88							
Settled	SEDOL : 2428376 /HIBB WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 HIBBETT INC COM USD0.01 PRICE: 86.88 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	#REORG KAMAN CORP COM		-16.000	732.95	0.00	0.00	-633.39	99.56	0.00	99.56
04 Apr 24	MERGER 04-19-2024		45.82							
Settled	SEDOL : 2483223 /KAMN WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 KAMAN CORP COM USD1.00 PRICE: 45.82 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	#REORG LIBERTY MERGER SIRIUS		-300.000	7,992.68	0.00	0.00	-10,687.11	-2,694.43	0.00	-2,694.43
10 Apr 24	2919AS4 09-10-2024		26.65							
Settled	SEDOL : BPLYVL3 /LSXMK CABRERA CAPITAL MARKETS LLC / 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								

Sales

Equities

Common stock

United States - USD

LIBERTY MEDIA CORP COM USD0.01 SER C
SIRIUSXM PRICE: 26.65 BROKER COMMISSION:
2.25 OTHER CHARGES: 0.07 BROKER: CABRERA
CAPITAL MARKETS LLC

02 Apr 24	#REORG M D C HLDGS INC	-34.000	2,140.96	0.00	0.00	-1,587.01	553.95	0.00	553.95
04 Apr 24	MERGER 04-19-2024	62.98							
Settled	SEDOL : 2561204 /MDC WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 MDC HLDGS INC COM USD0.01 PRICE: 62.98 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	#REORG NEW YORK REVERSE	-49,246.000	158,483.99	0.00	0.00	-542,027.76	-383,543.77	0.00	-383,543.77
01 Jul 24	SPLIT NEW YORK 2X1ZAX4	3.22							
Pending	07-12-2024 SEDOL : 2711656 /NYCB INSTINET INVESTMENT SERVICES LIMITE / 83.72 NEW YORK COMMTY COM USD0.01 PRICE: 3.22 BROKER COMMISSION: 83.72 OTHER CHARGES: 4.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	#REORG PIONEER NAT RES CO	-1,505.000	407,103.00	0.00	0.00	-336,914.84	70,188.16	0.00	70,188.16
10 Apr 24	MERGER EXXON MOBIL 2313586	270.51							
Settled	05-03-2024 SEDOL : 2690830 /PXD CABRERA CAPITAL MARKETS LLC / 11.29 PIONEER NATURAL RE COM USD0.01 PRICE: 270.51 BROKER COMMISSION: 11.29 OTHER CHARGES: 3.26 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

02 Apr 24	#REORG SILICA MERGER 07-31-2024	-40.000	506.79	0.00	0.00	-450.26	56.53	0.00	56.53
04 Apr 24	SEDOL : B7GGNT0 /SLCA	12.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40 U S SILICA HLDGS INC PRICE: 12.68 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG SILICA MERGER 07-31-2024	-212.000	3,229.73	0.00	0.00	-2,386.35	843.38	0.00	843.38
24 Jun 24	SEDOL : B7GGNT0 /SLCA	15.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.06 U S SILICA HLDGS INC PRICE: 15.24 BROKER COMMISSION: 1.06 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	#REORG SITE REVERSE SPLIT SITE	-103.000	1,452.28	0.00	0.00	-1,567.46	-115.18	0.00	-115.18
04 Apr 24	2Z1QAK4 08-19-2024	14.11							
Settled	SEDOL : BGL0KF5 /SITC WILLIAMS CAPITAL GROUP L.P.,THE / 1.03 SITE CENTERS CORP COM USD0.10 PRICE: 14.11 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG SITE REVERSE SPLIT SITE	-783.000	11,223.98	0.00	0.00	-11,915.71	-691.73	0.00	-691.73
24 Jun 24	2Z1QAK4 08-19-2024	14.34							
Settled	SEDOL : BGL0KF5 /SITC WILLIAMS CAPITAL GROUP L.P.,THE / 3.92 SITE CENTERS CORP COM USD0.10 PRICE: 14.34 BROKER COMMISSION: 3.92 OTHER CHARGES: 0.32 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 Apr 24	#REORG SIX FLAGS ENTMT CORP	-58.000	1,483.04	0.00	0.00	-1,352.82	130.22	0.00	130.22
04 Apr 24	MERGER SIX FLAGS ENTMT 2X1YAA4	25.58							
Settled	07-02-2024 SEDOL : B43VKB8 /SIX WILLIAMS CAPITAL GROUP L.P.,THE / 0.58 SIX FLAGS ENT CORP COM USD0.01 PRICE: 25.58 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG SIX FLAGS ENTMT CORP	-308.000	9,687.87	0.00	0.00	-7,183.94	2,503.93	0.00	2,503.93
24 Jun 24	MERGER SIX FLAGS ENTMT 2X1YAA4	31.46							
Settled	07-02-2024 SEDOL : B43VKB8 /SIX WILLIAMS CAPITAL GROUP L.P.,THE / 1.54 SIX FLAGS ENT CORP COM USD0.01 PRICE: 31.46 BROKER COMMISSION: 1.54 OTHER CHARGES: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	#REORG/ARISTA EXCHANGE ARISTA	-1,621.000	482,036.96	0.00	0.00	-244,293.25	237,743.71	0.00	237,743.71
10 Apr 24	2514AD4 12-04-2024	297.38							
Settled	SEDOL : BN33VM5 /ANET CABRERA CAPITAL MARKETS LLC / 12.16 ARISTA NETWORKS IN COM USD0.0001 PRICE: 297.38 BROKER COMMISSION: 12.16 OTHER CHARGES: 3.86 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	#REORG/BLACKROCK EXCHANGE	-962.000	772,780.43	0.00	0.00	-769,667.06	3,113.37	0.00	3,113.37
10 Apr 24	BLACKROCK 271NAP4 10-02-2024	803.32							
Settled	SEDOL : 2494504 / CABRERA CAPITAL MARKETS LLC / 7.22 BLACKROCK INC COM USD0.01 PRICE: 803.32 BROKER COMMISSION: 7.22 OTHER CHARGES: 6.19 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

28 Jun 24	#REORG/BLACKROCK EXCHANGE	-176.000	138,564.16	0.00	0.00	-140,812.27	-2,248.11	0.00	-2,248.11
01 Jul 24	BLACKROCK 271NAP4 10-02-2024	787.32							
Pending	SEDOL : 2494504 / INSTINET INVESTMENT SERVICES LIMITE / 0.30 BLACKROCK INC COM USD0.01 PRICE: 787.32 BROKER COMMISSION: 0.30 OTHER CHARGES: 3.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	#REORG/CHUYS MERGER	-31.000	1,017.41	0.00	0.00	-856.80	160.61	0.00	160.61
04 Apr 24	10-11-2024	32.83							
Settled	SEDOL : B88WY1 /CHUY WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 CHUYS HOLDINGS INC COM USD0.01 PRICE: 32.83 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG/CHUYS MERGER	-96.000	2,458.01	0.00	0.00	-2,653.30	-195.29	0.00	-195.29
24 Jun 24	10-11-2024	25.61							
Settled	SEDOL : B88WY1 /CHUY WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 CHUYS HOLDINGS INC COM USD0.01 PRICE: 25.61 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG/DRIL-QUIP INC COM	-141.000	2,564.00	0.00	0.00	-3,342.08	-778.08	0.00	-778.08
24 Jun 24	CHANGE INNOVEX INTERNTL INC	18.19							
Settled	291QA34 09-06-2024 SEDOL : 2116767 /DRQ WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 DRIL QUIP INC COM USD0.01 PRICE: 18.19 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.08 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 Apr 24	#REORG/ENCORE MERGER	-9.000	2,361.67	0.00	0.00	-1,067.58	1,294.09	0.00	1,294.09
04 Apr 24	07-02-2024	262.42							
Settled	SEDOL : 2273446 /WIRE WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 ENCORE WIRE CORP COM USD0.01 PRICE: 262.42 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG/ENCORE MERGER	-70.000	20,257.08	0.00	0.00	-8,303.44	11,953.64	0.00	11,953.64
24 Jun 24	07-02-2024	289.40							
Settled	SEDOL : 2273446 /WIRE WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 ENCORE WIRE CORP COM USD0.01 PRICE: 289.4 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	#REORG/ENVESTNET MERGER	-28.000	1,598.78	0.00	0.00	-1,106.14	492.64	0.00	492.64
04 Apr 24	11-25-2024	57.11							
Settled	SEDOL : B474ZK7 /ENV WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 ENVESTNET INC COM USD0.01 PRICE: 57.11 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG/ENVESTNET MERGER	-166.000	10,352.30	0.00	0.00	-6,557.83	3,794.47	0.00	3,794.47
24 Jun 24	11-25-2024	62.37							
Settled	SEDOL : B474ZK7 /ENV WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 ENVESTNET INC COM USD0.01 PRICE: 62.37 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.29 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ 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

28 Jun 24	#REORG/GINKGO REVERSE STOCK		-106,165.000	35,309.49	0.00	0.00	-244,983.41	-209,673.92	0.00	-209,673.92
01 Jul 24	SPLIT GINKGO 2916AZ4 08-20-2024		0.3343							
Pending	SEDOL : BN6KXF0 /DNA INSTINET INVESTMENT SERVICES LIMITE / 180.48 GINKGO BIOWORKS HO COM USD0.0001 CL A PRICE: 0.3343 BROKER COMMISSION: 180.48 OTHER CHARGES: 0.99 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 Jun 24	#REORG/HAYNES MERGER		-58.000	3,378.11	0.00	0.00	-2,194.09	1,184.02	0.00	1,184.02
24 Jun 24	11-21-2024		58.25							
Settled	SEDOL : B02WVH7 /HAYN WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 HAYNES INTL INC COM STK USD0.001 PRICE: 58.25 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	#REORG/LAM EXCHANGE LAM		-910.000	880,192.72	0.00	0.00	-514,673.38	365,519.34	0.00	365,519.34
10 Apr 24	271VAC4 10-03-2024		967.26							
Settled	SEDOL : 2502247 /LRCX CABRERA CAPITAL MARKETS LLC / 6.83 LAM RESEARCH CORP COM USD0.001 PRICE: 967.26 BROKER COMMISSION: 6.83 OTHER CHARGES: 7.05 BROKER: CABRERA CAPITAL MARKETS LLC									
28 Jun 24	#REORG/LAM EXCHANGE LAM		-162.000	172,500.62	0.00	0.00	-91,623.17	80,877.45	0.00	80,877.45
01 Jul 24	271VAC4 10-03-2024		1,064.85							
Pending	SEDOL : 2502247 /LRCX INSTINET INVESTMENT SERVICES LIMITE / 0.28									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

LAM RESEARCH CORP COM USD0.001 PRICE:
1064.85 BROKER COMMISSION: 0.28 OTHER
CHARGES: 4.80 BROKER: INSTINET INVESTMENT
SERVICES LIMITE

08 Apr 24	#REORG/MARATHON MERGER	-800.000	23,585.81	0.00	0.00	-15,602.26	7,983.55	0.00	7,983.55
10 Apr 24	CONOCOPHILLIPS 2197249	29.49							
Settled	11-22-2024 SEDOL : 2910970 /MRO CABRERA CAPITAL MARKETS LLC / 6.00 MARATHON OIL CORP COM USD1.00 PRICE: 29.49 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	#REORG/PERFICIENT MERGER	-20.000	1,114.19	0.00	0.00	-2,091.62	-977.43	0.00	-977.43
04 Apr 24	10-02-2024	55.72							
Settled	SEDOL : 2442547 /PRFT WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 PERFICIENT INC COM USD0.001 PRICE: 55.72 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG/PERFICIENT MERGER	-102.000	7,596.23	0.00	0.00	-10,667.26	-3,071.03	0.00	-3,071.03
24 Jun 24	10-02-2024	74.48							
Settled	SEDOL : 2442547 /PRFT WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 PERFICIENT INC COM USD0.001 PRICE: 74.48 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	#REORG/SHOCKWAVE MERGER	-50.000	16,279.48	0.00	0.00	-14,611.24	1,668.24	0.00	1,668.24
10 Apr 24	SHOCKWAVE 05-31-2024	325.60							
Settled	SEDOL : BHLNZ89 /SWAV CABRERA CAPITAL MARKETS LLC / 0.38								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

SHOCKWAVE MEDICAL COM USD0.001 PRICE:
325.6 BROKER COMMISSION: 0.38 OTHER
CHARGES: 0.14 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24 10 Apr 24 Settled	#REORG/SOUTHWESTERN MERGER SOUTHWESTERN 2S1VA13 10-01-2024 SEDOL : 2828619 /SWN CABRERA CAPITAL MARKETS LLC / 12.00 SOUTHWESTERN ENERGY CO COM USD0.10 PRICE: 7.54 BROKER COMMISSION: 12.00 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC	-1,600.000 7.54	12,051.90	0.00	0.00	-11,144.85	907.05	0.00	907.05
08 Apr 24 10 Apr 24 Settled	#REORG/STERICYCLE MERGER 11-05-2024 SEDOL : 2860826 /SRCL CABRERA CAPITAL MARKETS LLC / 1.50 STERICYCLE INC COM USD0.01 PRICE: 51.71 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC	-200.000 51.71	10,340.41	0.00	0.00	-11,493.78	-1,153.37	0.00	-1,153.37
21 Jun 24 24 Jun 24 Settled	#REORG/TECHTARGET MERGER TECHTARGET 281CAD4 12-03-2024 SEDOL : B1XH822 /TTGT WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 TECHTARGET INC COM STK USD0.001 PRICE: 31.02 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-103.000 31.02	3,194.45	0.00	0.00	-8,223.68	-5,029.23	0.00	-5,029.23

◆ 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

02 Apr 24	#REORG/VECTOR GROUP MERGER	-142.000	1,496.66	0.00	0.00	-1,575.83	-79.17	0.00	-79.17
04 Apr 24	10-07-2024	10.55							
Settled	SEDOL : 2515803 /VGR WILLIAMS CAPITAL GROUP L.P.,THE / 1.42 VECTOR GROUP LTD COM STK USD0.1 PRICE: 10.55 BROKER COMMISSION: 1.42 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG/VECTOR GROUP MERGER	-421.000	4,675.06	0.00	0.00	-4,672.00	3.06	0.00	3.06
24 Jun 24	10-07-2024	11.11							
Settled	SEDOL : 2515803 /VGR WILLIAMS CAPITAL GROUP L.P.,THE / 2.11 VECTOR GROUP LTD COM STK USD0.1 PRICE: 11.11 BROKER COMMISSION: 2.11 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	#REORG/VISTA MERGER REVELYST	-33.000	1,055.00	0.00	0.00	-1,278.23	-223.23	0.00	-223.23
04 Apr 24	281XA14 11-27-2024	31.98							
Settled	SEDOL : BVGC697 /VSTO WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 VISTA OUTDOOR INC COM NPV PRICE: 31.98 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	#REORG/VISTA MERGER REVELYST	-254.000	8,667.50	0.00	0.00	-9,838.52	-1,171.02	0.00	-1,171.02
24 Jun 24	281XA14 11-27-2024	34.13							
Settled	SEDOL : BVGC697 /VSTO WILLIAMS CAPITAL GROUP L.P.,THE / 1.27 VISTA OUTDOOR INC COM NPV PRICE: 34.13 BROKER COMMISSION: 1.27 OTHER CHARGES: 0.25 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

08 Apr 24	#REORG/WESTROCK CO MERGER	-400.000	19,696.84	0.00	0.00	-17,927.00	1,769.84	0.00	1,769.84
10 Apr 24	SMURFIT WESTROCK LTD 2X12AU4	49.25							
Settled	07-08-2024 SEDOL : BYR0914 /WRK CABRERA CAPITAL MARKETS LLC / 3.00 WESTROCK CO COM USD0.01 PRICE: 49.25 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	1ST COMWLTH FNCL CORP COM LM	-58.000	781.83	0.00	0.00	-896.90	-115.07	0.00	-115.07
04 Apr 24	SEDOL : 2351546 /FCF	13.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.58 1ST CMNWLTH FIN PA COM USD1 PRICE: 13.49 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	1ST COMWLTH FNCL CORP COM LM	-433.000	5,678.63	0.00	0.00	-6,695.86	-1,017.23	0.00	-1,017.23
24 Jun 24	SEDOL : 2351546 /FCF	13.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.17 1ST CMNWLTH FIN PA COM USD1 PRICE: 13.12 BROKER COMMISSION: 2.17 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	1ST INDL RLTY TR INC COM	-200.000	10,524.41	0.00	0.00	-11,566.23	-1,041.82	0.00	-1,041.82
10 Apr 24	SEDOL : 2360757 /FR	52.63							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 1ST INDL REALTY TR COM STK USD0.01 PRICE: 52.63 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 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

02 Apr 24	3D SYS CORP DEL COM NEW STK	-243.000	1,006.01	0.00	0.00	-4,471.76	-3,465.75	0.00	-3,465.75
04 Apr 24	SEDOL : 2889768 /DDD	4.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.43 3 D SYSTEMS INC COM USD0.001 PRICE: 4.15 BROKER COMMISSION: 2.43 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	3D SYS CORP DEL COM NEW STK	-600.000	2,108.94	0.00	0.00	-11,041.38	-8,932.44	0.00	-8,932.44
24 Jun 24	SEDOL : 2889768 /DDD	3.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.00 3D SYSTEMS CORP COM USD0.001 PRICE: 3.52 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	3M CO COM	-3,400.000	312,533.99	0.00	0.00	-481,006.61	-168,472.62	0.00	-168,472.62
10 Apr 24	SEDOL : 2595708 /MMM	91.93							
Settled	CABRERA CAPITAL MARKETS LLC / 25.50 3M COMPANY COM USD0.01 PRICE: 91.93 BROKER COMMISSION: 25.50 OTHER CHARGES: 2.51 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	3M CO COM	-294.000	30,042.52	0.00	0.00	-41,592.92	-11,550.40	0.00	-11,550.40
01 Jul 24	SEDOL : 2595708 /MMM	102.19							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.50 3M COMPANY COM USD0.01 PRICE: 102.19 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.84 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	5TH 3RD BANCORP COM	-1,000.000	36,162.21	0.00	0.00	-43,068.72	-6,906.51	0.00	-6,906.51
10 Apr 24	SEDOL : 2336747 /FITB	36.17							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

5TH THIRD BANCORP COM NPV PRICE: 36.17
 BROKER COMMISSION: 7.50 OTHER CHARGES:
 0.29 BROKER: CABRERA CAPITAL MARKETS LLC

21 Jun 24	A10 NETWORKS INC COM	-300.000	4,150.38	0.00	0.00	-4,440.03	-289.65	0.00	-289.65
24 Jun 24	SEDOL : BKQVBN6 /ATEN	13.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 1.50
 A10 NETWORKS INC COM USD0.00001 PRICE: 13.84
 BROKER COMMISSION: 1.50 OTHER CHARGES:
 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	AAON INC COM PAR \$0.004 COM	-39.000	3,325.11	0.00	0.00	-1,749.01	1,576.10	0.00	1,576.10
04 Apr 24	PAR \$0.004	85.27							
Settled	SEDOL : 2268130 /AAON								

WILLIAMS CAPITAL GROUP L.P.,THE
 / 0.39
 AAON INC COM STK USD0.004 PRICE: 85.27
 BROKER COMMISSION: 0.39 OTHER CHARGES:
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

07 May 24	AAON INC COM PAR \$0.004 COM	-9,748.000	764,675.74	0.00	0.00	-441,353.74	323,322.00	0.00	323,322.00
09 May 24	PAR \$0.004	78.46							
Settled	SEDOL : 2268130 /AAON								

LOOP CAPITAL MARKETS LLC /
 146.22
 AAON INC COM STK USD0.004 PRICE: 78.46
 BROKER COMMISSION: 146.22 OTHER CHARGES:
 6.12 BROKER: LOOP CAPITAL MARKETS LLC

02 Apr 24	AAR CORP COM	-19.000	1,109.21	0.00	0.00	-763.52	345.69	0.00	345.69
04 Apr 24	SEDOL : 2001119 /AIR	58.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.19
 AAR CORP COM USD1 PRICE: 58.39 BROKER
 COMMISSION: 0.19 OTHER CHARGES: 0.01
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	AAR CORP COM	-159.000	11,287.09	0.00	0.00	-6,389.43	4,897.66	0.00	4,897.66
24 Jun 24	SEDOL : 2001119 /AIR	70.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE AAR CORP COM USD1 PRICE: 70.99 OTHER CHARGES: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ABBOTT LAB COM	-11,202.000	1,237,951.11	0.00	0.00	-1,376,767.77	-138,816.66	0.00	-138,816.66
10 Apr 24	SEDOL : 2002305 /ABT	110.52							
Settled	CABRERA CAPITAL MARKETS LLC / 84.02 ABBOTT LABS COM NPV PRICE: 110.52 BROKER COMMISSION: 84.02 OTHER CHARGES: 9.91 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ABBOTT LAB COM	-1,421.000	147,649.58	0.00	0.00	-174,646.22	-26,996.64	0.00	-26,996.64
01 Jul 24	SEDOL : 2002305 /ABT	103.91							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.42 ABBOTT LABS COM NPV PRICE: 103.91 BROKER COMMISSION: 2.42 OTHER CHARGES: 4.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ABBVIE INC COM USD0.01	-11,419.000	1,938,845.04	0.00	0.00	-1,493,954.85	444,890.19	0.00	444,890.19
10 Apr 24	SEDOL : B92SR70 /ABBV	169.80							
Settled	CABRERA CAPITAL MARKETS LLC / 85.64 ABBVIE INC COM USD0.01 PRICE: 169.8 BROKER COMMISSION: 85.64 OTHER CHARGES: 15.52 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ABBVIE INC COM USD0.01	-938.000	160,879.69	0.00	0.00	-122,719.12	38,160.57	0.00	38,160.57
01 Jul 24	SEDOL : B92SR70 /ABBV	171.52							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.59 ABBVIE INC COM USD0.01 PRICE: 171.52 BROKER COMMISSION: 1.59 OTHER CHARGES: 4.48 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

02 Apr 24	ABERCROMBIE & FITCH CO CL A CL	-29.000	3,810.27	0.00	0.00	-1,055.92	2,754.35	0.00	2,754.35
04 Apr 24	A	131.40							
Settled	SEDOL : 2004185 /ANF WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 131.4 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ABERCROMBIE & FITCH CO CL A CL	-130.000	22,684.36	0.00	0.00	-4,733.45	17,950.91	0.00	17,950.91
24 Jun 24	A	174.50							
Settled	SEDOL : 2004185 /ANF WILLIAMS CAPITAL GROUP L.P.,THE ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 174.5 OTHER CHARGES: 0.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ABM INDS INC COM	-35.000	1,560.28	0.00	0.00	-1,536.56	23.72	0.00	23.72
04 Apr 24	SEDOL : 2024901 /ABM	44.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 ABM INDS INC COM USD0.01 PRICE: 44.59 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ABM INDS INC COM	-223.000	11,737.27	0.00	0.00	-9,790.07	1,947.20	0.00	1,947.20
24 Jun 24	SEDOL : 2024901 /ABM	52.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.12 ABM INDS INC COM USD0.01 PRICE: 52.64 BROKER COMMISSION: 1.12 OTHER CHARGES: 0.33 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

02 Apr 24	ACADEMY SPORTS & OUTDOORS	-43.000	2,720.58	0.00	0.00	-1,647.30	1,073.28	0.00	1,073.28
04 Apr 24	INC COM	63.28							
Settled	SEDOL : BN7K304 /ASO WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 ACADEMY SPORTS & O COM USD0.01 PRICE: 63.28 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ACADEMY SPORTS & OUTDOORS	-383.000	21,154.41	0.00	0.00	-14,672.46	6,481.95	0.00	6,481.95
24 Jun 24	INC COM	55.24							
Settled	SEDOL : BN7K304 /ASO WILLIAMS CAPITAL GROUP L.P.,THE / 1.92 ACADEMY SPORTS & O COM USD0.01 PRICE: 55.24 BROKER COMMISSION: 1.92 OTHER CHARGES: 0.59 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ACADIA HEALTHCARE CO INC COM	-100.000	7,542.18	0.00	0.00	-5,881.74	1,660.44	0.00	1,660.44
10 Apr 24	SEDOL : B65VZ37 /ACHC	75.43							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 ACADIA HEALTHCARE COM USD0.01 PRICE: 75.43 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ACADIA RLTY TR COM	-58.000	945.39	0.00	0.00	-1,152.52	-207.13	0.00	-207.13
04 Apr 24	SEDOL : 2566522 /AKR	16.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.58 ACADIA REALTY TRUS SBI USD0.001 PRICE: 16.31 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ACADIA RLTY TR COM	-335.000	5,810.40	0.00	0.00	-6,656.77	-846.37	0.00	-846.37
24 Jun 24	SEDOL : 2566522 /AKR	17.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.68								

◆ 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

ACADIA REALTY TRUS SBI USD0.001 PRICE: 17.35
 BROKER COMMISSION: 1.68 OTHER CHARGES:
 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	ACCENTURE PLC CLS A	-4,088.000	1,356,356.88	0.00	0.00	-1,379,111.32	-22,754.44	0.00	-22,754.44
10 Apr 24	SEDOL : B4BNMY3 /ACN	331.80							
Settled	CABRERA CAPITAL MARKETS LLC / 30.66 ACCENTURE PLC CLS'A'USD0.0000225 PRICE: 331.8 BROKER COMMISSION: 30.66 OTHER CHARGES: 10.86 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ACCENTURE PLC CLS A	-754.000	228,763.50	0.00	0.00	-254,366.42	-25,602.92	0.00	-25,602.92
01 Jul 24	SEDOL : B4BNMY3 /ACN	303.41							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.28 ACCENTURE PLC CLS'A'USD0.0000225 PRICE: 303.41 BROKER COMMISSION: 1.28 OTHER CHARGES: 6.36 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	ACI WORLDWIDE INC COM STK	-62.000	2,004.44	0.00	0.00	-1,620.44	384.00	0.00	384.00
04 Apr 24	SEDOL : 2889155 /ACIW	32.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 ACI WORLDWIDE INC COM USD0.005 PRICE: 32.34 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ACI WORLDWIDE INC COM STK	-944.000	35,054.46	0.00	0.00	-24,672.51	10,381.95	0.00	10,381.95
24 Jun 24	SEDOL : 2889155 /ACIW	37.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.72 ACI WORLDWIDE INC COM USD0.005 PRICE: 37.14 BROKER COMMISSION: 4.72 OTHER CHARGES: 0.98 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								

Sales

Equities

Common stock

United States - USD

08 Apr 24	ACUITY BRANDS INC COM	-62.000	16,604.85	0.00	0.00	-12,255.53	4,349.32	0.00	4,349.32
10 Apr 24	SEDOL : 2818461 /AYI	267.83							
Settled	CABRERA CAPITAL MARKETS LLC / 0.47 ACUITY BRANDS INC COM STK USD0.01 PRICE: 267.83 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ADAPTHEALTH CORP COM	-45.000	485.09	0.00	0.00	-1,088.28	-603.19	0.00	-603.19
04 Apr 24	SEDOL : BKDRF35 /AHCO	10.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 ADAPTHEALTH CORP COM USD0.0001 PRICE: 10.79 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ADAPTHEALTH CORP COM	-883.000	9,761.28	0.00	0.00	-21,354.54	-11,593.26	0.00	-11,593.26
24 Jun 24	SEDOL : BKDRF35 /AHCO	11.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.42 ADAPTHEALTH CORP COM USD0.0001 PRICE: 11.06 BROKER COMMISSION: 4.42 OTHER CHARGES: 0.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ADDUS HOMECARE CORP COM STK	-9.000	914.84	0.00	0.00	-756.60	158.24	0.00	158.24
04 Apr 24	SEDOL : B55BN47 /ADUS	101.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 ADDUS HOMECARE COR COM USD0.001 PRICE: 101.66 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ADDUS HOMECARE CORP COM STK	-49.000	5,803.63	0.00	0.00	-4,119.26	1,684.37	0.00	1,684.37
24 Jun 24	SEDOL : B55BN47 /ADUS	118.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25								

◆ 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

ADDUS HOMECARE COR COM USD0.001 PRICE:
118.45 BROKER COMMISSION: 0.25 OTHER
CHARGES: 0.17 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

02 Apr 24	ADEIA INC COM	-95.000	1,010.79	0.00	0.00	-1,153.35	-142.56	0.00	-142.56
04 Apr 24	SEDOL : BPMQ8J5 /ADEA	10.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.95								
	ADEIA INC COM USD0.001 PRICE: 10.65 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ADEIA INC COM	-298.000	3,297.27	0.00	0.00	-3,617.88	-320.61	0.00	-320.61
24 Jun 24	SEDOL : BPMQ8J5 /ADEA	11.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.49								
	ADEIA INC COM USD0.001 PRICE: 11.07 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.10								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ADOBE INC COM	-2,922.000	1,415,032.91	0.00	0.00	-1,555,610.10	-140,577.19	0.00	-140,577.19
10 Apr 24	SEDOL : 2008154 /ADBE	484.28							
Settled	CABRERA CAPITAL MARKETS LLC / 21.92								
	ADOBE INC COM USD0.0001 PRICE: 484.28								
	BROKER COMMISSION: 21.92 OTHER CHARGES: 11.33								
	BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ADOBE INC COM	-562.000	312,203.84	0.00	0.00	-299,196.74	13,007.10	0.00	13,007.10
01 Jul 24	SEDOL : 2008154 /ADBE	555.54							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.96								
	ADOBE INC COM USD0.0001 PRICE: 555.54								
	BROKER COMMISSION: 0.96 OTHER CHARGES: 8.68								
	BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

08 Apr 24	ADT INC DEL COM	-400.000	2,616.97	0.00	0.00	-2,817.58	-200.61	0.00	-200.61
10 Apr 24	SEDOL : BFWCP81 /ADT	6.55							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 ADT INC COM USD0.01 PRICE: 6.55 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ADTALEM GLOBAL ED INC COM	-22.000	1,133.43	0.00	0.00	-697.90	435.53	0.00	435.53
04 Apr 24	SEDOL : BZ12TX5 /ATGE	51.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 ADTALEM GLOBAL ED COM PRICE: 51.53 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ADTALEM GLOBAL ED INC COM	-396.000	25,998.65	0.00	0.00	-12,562.16	13,436.49	0.00	13,436.49
24 Jun 24	SEDOL : BZ12TX5 /ATGE	65.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.98 ADTALEM GLOBAL ED COM PRICE: 65.66 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.73 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ADTRAN HLDGS INC FORMERLY	-10,163.000	53,709.95	0.00	0.00	-197,241.45	-143,531.50	0.00	-143,531.50
24 Jun 24	ACORN COM	5.29							
Settled	SEDOL : BPLJ828 /ADTN WILLIAMS CAPITAL GROUP L.P.,THE / 50.82 ADTRAN HOLDINGS IN COM USD0.01 PRICE: 5.29 BROKER COMMISSION: 50.82 OTHER CHARGES: 1.50 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ADVANCE AUTO PTS INC COM	-34.000	2,852.91	0.00	0.00	-2,306.68	546.23	0.00	546.23
04 Apr 24	SEDOL : 2822019 /AAP	83.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34								

◆ 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

ADVANCE AUTO PARTS COM USD0.0001 PRICE:
83.92 BROKER COMMISSION: 0.34 OTHER
CHARGES: 0.03 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	ADVANCE AUTO PTS INC COM	-100.000	7,812.18	0.00	0.00	-21,913.91	-14,101.73	0.00	-14,101.73
10 Apr 24	SEDOL : 2822019 /AAP	78.13							
Settled	CABRERA CAPITAL MARKETS LLC /								

ADVANCE AUTO PARTS COM USD0.0001 PRICE:
78.13 BROKER COMMISSION: 0.75 OTHER
CHARGES: 0.07 BROKER: CABRERA CAPITAL
MARKETS LLC

21 Jun 24	ADVANCE AUTO PTS INC COM	-296.000	19,462.93	0.00	0.00	-20,114.18	-651.25	0.00	-651.25
24 Jun 24	SEDOL : 2822019 /AAP	65.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

ADVANCE AUTO PARTS COM USD0.0001 PRICE:
65.76 BROKER COMMISSION: 1.48 OTHER
CHARGES: 0.55 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	ADVANCED DRAIN SYS INC DEL	-96.000	16,374.82	0.00	0.00	-11,730.07	4,644.75	0.00	4,644.75
10 Apr 24	COM	170.58							
Settled	SEDOL : BP7RS59 /WMS								

ADVANCED DRAINAGE COM USD0.01 PRICE:
170.58 BROKER COMMISSION: 0.72 OTHER
CHARGES: 0.14 BROKER: CABRERA CAPITAL
MARKETS LLC

02 Apr 24	ADVANCED ENERGY INDS INC COM	-21.000	2,061.55	0.00	0.00	-1,774.95	286.60	0.00	286.60
04 Apr 24	SEDOL : 2049175 /AEIS	98.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.21

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

ADVANCED ENERGY IN COM USD0.001 PRICE:
98.18 BROKER COMMISSION: 0.21 OTHER
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

21 Jun 24	ADVANCED ENERGY INDS INC COM	-245.000	26,781.42	0.00	0.00	-20,737.19	6,044.23	0.00	6,044.23
24 Jun 24	SEDOL : 2049175 /AEIS	109.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

ADVANCED ENERGY IN COM USD0.001 PRICE:
109.32 BROKER COMMISSION: 1.23 OTHER
CHARGES: 0.75 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	ADVANCED MICRO DEVICES INC	-10,373.000	1,762,280.80	0.00	0.00	-1,179,289.25	582,991.55	0.00	582,991.55
10 Apr 24	COM	169.90							
Settled	SEDOL : 2007849 /AMD								

CABRERA CAPITAL MARKETS LLC /
77.80

ADVANCED MICRO DEV COM USD0.01 PRICE: 169.9
BROKER COMMISSION: 77.80 OTHER CHARGES:
14.10 BROKER: CABRERA CAPITAL MARKETS LLC

28 Jun 24	ADVANCED MICRO DEVICES INC	-822.000	133,331.51	0.00	0.00	-93,451.82	39,879.69	0.00	39,879.69
01 Jul 24	COM	162.21							
Pending	SEDOL : 2007849 /AMD								

INSTINET INVESTMENT SERVICES
LIMITE / 1.40

ADVANCED MICRO DEV COM USD0.01 PRICE:
162.21 BROKER COMMISSION: 1.40 OTHER
CHARGES: 3.71 BROKER: INSTINET INVESTMENT
SERVICES LIMITE

21 Jun 24	ADVANSIX INC COM	-155.000	3,520.72	0.00	0.00	-6,661.29	-3,140.57	0.00	-3,140.57
24 Jun 24	SEDOL : BYMMZL7 /ASIX	22.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.78

◆ 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								

Sales

Equities

Common stock

United States - USD

ADVANSIX INC COM USD0.01 PRICE: 22.72 BROKER
COMMISSION: 0.78 OTHER CHARGES: 0.10
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	AECOM	-200.000	19,540.34	0.00	0.00	-14,014.81	5,525.53	0.00	5,525.53
10 Apr 24	SEDOL : B1VZ431 /ACM	97.71							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 AECOM PRICE: 97.71 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	AEROVIRONMENT INC COM	-16.000	2,333.42	0.00	0.00	-1,241.78	1,091.64	0.00	1,091.64
04 Apr 24	SEDOL : B1P5YY8 /AVAV	145.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 AEROVIRONMENT INC COM USD0.0001 PRICE: 145.85 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AEROVIRONMENT INC COM	-131.000	24,820.52	0.00	0.00	-10,167.03	14,653.49	0.00	14,653.49
24 Jun 24	SEDOL : B1P5YY8 /AVAV	189.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 AEROVIRONMENT INC COM USD0.0001 PRICE: 189.48 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.70 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AES CORP COM	-700.000	12,804.64	0.00	0.00	-15,963.59	-3,158.95	0.00	-3,158.95
10 Apr 24	SEDOL : 2002479 /AES	18.30							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 AES CORP COM USD0.01 PRICE: 18.3 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.11 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

08 Apr 24	AFFILIATED MANAGERS GROUP INC	-150.000	25,245.16	0.00	0.00	-22,022.41	3,222.75	0.00	3,222.75
10 Apr 24	COM STK	168.31							
Settled	SEDOL : 2127899 /AMG CABRERA CAPITAL MARKETS LLC / 1.13 AFFILIATED MNGRS COM USD0.01 PRICE: 168.31 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AFFIRM HLDGS INC CL A CL A	-200.000	6,820.44	0.00	0.00	-4,329.37	2,491.07	0.00	2,491.07
10 Apr 24	SEDOL : BMF9NM8 /AFRM	34.11							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 AFFIRM HLDGS INC COM USD0.00001 CLASS A PRICE: 34.11 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AFLAC INC COM	-1,000.000	85,131.81	0.00	0.00	-59,849.28	25,282.53	0.00	25,282.53
10 Apr 24	SEDOL : 2026361 /AFL	85.14							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50 AFLAC INC COM USD0.10 PRICE: 85.14 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.69 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AGCO CORP COM	-85.000	10,314.87	0.00	0.00	-10,177.67	137.20	0.00	137.20
10 Apr 24	SEDOL : 2010278 /AGCO	121.36							
Settled	CABRERA CAPITAL MARKETS LLC / 0.64 AGCO CORP COM USD0.01 PRICE: 121.36 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AGILENT TECHNOLOGIES INC COM	-493.000	71,214.51	0.00	0.00	-68,839.96	2,374.55	0.00	2,374.55
10 Apr 24	SEDOL : 2520153 /A	144.46							
Settled	CABRERA CAPITAL MARKETS LLC / 3.70								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

AGILENT TECHS INC COM USD0.01 PRICE: 144.46
 BROKER COMMISSION: 3.70 OTHER CHARGES:
 0.57 BROKER: CABRERA CAPITAL MARKETS LLC

28 Jun 24	AGILON HEALTH INC COM	-20,196.000	132,043.83	0.00	0.00	-385,583.83	-253,540.00	0.00	-253,540.00
01 Jul 24	SEDOL : BLR4TK4 /AGL	6.54							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 34.33								
	AGILON HEALTH INC COM USD0.01 PRICE: 6.54 BROKER COMMISSION: 34.33 OTHER CHARGES: 3.68 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	AGILYSYS INC COM STK	-11.000	902.43	0.00	0.00	-511.97	390.46	0.00	390.46
04 Apr 24	SEDOL : 2689162 /AGYS	82.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11								
	AGILYSYS INC COM NPV PRICE: 82.05 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AGILYSYS INC COM STK	-89.000	8,760.46	0.00	0.00	-4,142.29	4,618.17	0.00	4,618.17
24 Jun 24	SEDOL : 2689162 /AGYS	98.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45								
	AGILYSYS INC COM NPV PRICE: 98.44 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AGNC INVT CORP COM	-1,000.000	9,692.42	0.00	0.00	-13,249.09	-3,556.67	0.00	-3,556.67
10 Apr 24	SEDOL : BYYHJL8 /AGNC	9.70							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50								
	AGNC INV CORP COM USD0.01 PRICE: 9.7 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.08 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

08 Apr 24	AGREE RLTY CORP COM	-100.000	5,713.20	0.00	0.00	-6,452.71	-739.51	0.00	-739.51
10 Apr 24	SEDOL : 2062161 /ADC	57.14							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 AGREE REALTY CORP COM USD0.0001 PRICE: 57.14 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	AIR LEASE CORP CLA CLA	-59.000	2,957.64	0.00	0.00	-2,780.97	176.67	0.00	176.67
04 Apr 24	SEDOL : B3XS562 /AL	50.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59 AIR LEASE CORP COM USD0.01 PRICE: 50.14 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AIR LEASE CORP CLA CLA	-200.000	10,078.41	0.00	0.00	-8,142.36	1,936.05	0.00	1,936.05
10 Apr 24	SEDOL : B3XS562 /AL	50.40							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 AIR LEASE CORP COM USD0.01 PRICE: 50.4 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	AIR LEASE CORP CLA CLA	-420.000	19,728.95	0.00	0.00	-19,796.70	-67.75	0.00	-67.75
24 Jun 24	SEDOL : B3XS562 /AL	46.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.10 AIR LEASE CORP COM USD0.01 PRICE: 46.98 BROKER COMMISSION: 2.10 OTHER CHARGES: 0.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AIR PROD & CHEM INC COM	-1,353.000	321,500.66	0.00	0.00	-373,987.69	-52,487.03	0.00	-52,487.03
10 Apr 24	SEDOL : 2011602 /APD	237.63							
Settled	CABRERA CAPITAL MARKETS LLC / 10.15								

◆ 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

	AIR PRODS & CHEMS COM USD1 PRICE: 237.63 BROKER COMMISSION: 10.15 OTHER CHARGES: 2.58 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AIR PROD & CHEM INC COM	-162.000	41,802.65	0.00	0.00	-44,779.01	-2,976.36	0.00	-2,976.36
01 Jul 24	SEDOL : 2011602 /APD	258.05							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.28 AIR PRODS & CHEMS COM USD1 PRICE: 258.05 BROKER COMMISSION: 0.28 OTHER CHARGES: 1.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	AIRBNB INC CL A COM USD0.0001	-2,678.000	429,179.53	0.00	0.00	-287,527.07	141,652.46	0.00	141,652.46
10 Apr 24	CL A	160.27							
Settled	SEDOL : BMGYH4 /ABNB CABRERA CAPITAL MARKETS LLC / 20.09 AIRBNB INC COM USD0.0001 CL A PRICE: 160.27 BROKER COMMISSION: 20.09 OTHER CHARGES: 3.44 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AKAMAI TECHNOLOGIES INC COM	-340.000	35,975.96	0.00	0.00	-36,943.14	-967.18	0.00	-967.18
10 Apr 24	STK	105.82							
Settled	SEDOL : 2507457 /AKAM CABRERA CAPITAL MARKETS LLC / 2.55 AKAMAI TECHNOLOGIE COM USD0.01 PRICE: 105.82 BROKER COMMISSION: 2.55 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ALAMO GROUP INC COM	-6.000	1,291.18	0.00	0.00	-874.55	416.63	0.00	416.63
04 Apr 24	SEDOL : 2021634 /ALG	215.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.06								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

ALAMO GROUP INC COM USD0.10 PRICE: 215.21 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	ALAMO GROUP INC COM	-41.000	7,171.72	0.00	0.00	-5,976.07	1,195.65	0.00	1,195.65
24 Jun 24	SEDOL : 2021634 /ALG	174.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 ALAMO GROUP INC COM USD0.10 PRICE: 174.93 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
ALARM COM HLDGS INC COM									
02 Apr 24	ALARM COM HLDGS INC COM	-29.000	2,036.94	0.00	0.00	-2,092.76	-55.82	0.00	-55.82
04 Apr 24	SEDOL : BYN7H26 /ALRM	70.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 ALARM COM HLDGS IN COM USD0.01 PRICE: 70.25 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
ALARM COM HLDGS INC COM									
21 Jun 24	ALARM COM HLDGS INC COM	-297.000	18,527.82	0.00	0.00	-21,402.77	-2,874.95	0.00	-2,874.95
24 Jun 24	SEDOL : BYN7H26 /ALRM	62.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.49 ALARM COM HLDGS IN COM USD0.01 PRICE: 62.39 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
ALASKA AIR GROUP INC COM									
02 Apr 24	ALASKA AIR GROUP INC COM	-71.000	2,985.52	0.00	0.00	-2,764.46	221.06	0.00	221.06
04 Apr 24	SEDOL : 2012605 /ALK	42.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 ALASKA AIRGROUP COM USD0.01 PRICE: 42.06 BROKER COMMISSION: 0.71 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

08 Apr 24	ALASKA AIR GROUP INC COM	-100.000	4,257.21	0.00	0.00	-5,139.27	-882.06	0.00	-882.06
10 Apr 24	SEDOL : 2012605 /ALK	42.58							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 ALASKA AIRGROUP COM USD0.01 PRICE: 42.58 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	ALASKA AIR GROUP INC COM	-457.000	18,816.44	0.00	0.00	-17,793.77	1,022.67	0.00	1,022.67
24 Jun 24	SEDOL : 2012605 /ALK	41.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.29 ALASKA AIRGROUP COM USD0.01 PRICE: 41.18 BROKER COMMISSION: 2.29 OTHER CHARGES: 0.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ALBANY INTL CORP NEW CLA	-18.000	1,596.94	0.00	0.00	-1,517.50	79.44	0.00	79.44
04 Apr 24	SEDOL : 2012757 /AIN	88.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 88.73 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ALBANY INTL CORP NEW CLA	-140.000	11,917.16	0.00	0.00	-11,802.81	114.35	0.00	114.35
24 Jun 24	SEDOL : 2012757 /AIN	85.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 85.13 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ALBEMARLE CORP COM	-161.000	21,200.71	0.00	0.00	-35,112.11	-13,911.40	0.00	-13,911.40
10 Apr 24	SEDOL : 2046853 /ALB	131.69							
Settled	CABRERA CAPITAL MARKETS LLC / 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								

Sales

Equities

Common stock

United States - USD

ALBEMARLE CORP COM USD0.01 PRICE: 131.69
 BROKER COMMISSION: 1.21 OTHER CHARGES:
 0.17 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	ALBERTSONS COS INC CL A CL A	-600.000	12,571.39	0.00	0.00	-14,654.86	-2,083.47	0.00	-2,083.47
10 Apr 24	SEDOL : BYNQ369 /ACI	20.96							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 ALBERTSONS COS INC COM USD0.01 CLASS A PRICE: 20.96 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ALEXANDER & BALDWIN INC	-41.000	656.40	0.00	0.00	-946.59	-290.19	0.00	-290.19
04 Apr 24	SEDOL : B827VB2 /ALEX	16.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 ALEXANDER & BALDWI COM USD0.01 PRICE: 16.02 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ALEXANDER & BALDWIN INC	-319.000	5,223.47	0.00	0.00	-7,364.90	-2,141.43	0.00	-2,141.43
24 Jun 24	SEDOL : B827VB2 /ALEX	16.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.60 ALEXANDER & BALDWI COM USD0.01 PRICE: 16.38 BROKER COMMISSION: 1.60 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ALEXANDRIA REAL ESTATE	-239.000	30,281.65	0.00	0.00	-44,172.86	-13,891.21	0.00	-13,891.21
10 Apr 24	EQUITIES INC COM	126.71							
Settled	SEDOL : 2009210 /ARE CABRERA CAPITAL MARKETS LLC / 1.79 ALEXANDRIA R/EST I COM USD0.01 PRICE: 126.71 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ 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

21 Jun 24	ALEXANDRIA REAL ESTATE	-200.000	23,312.00	0.00	0.00	-34,060.12	-10,748.12	0.00	-10,748.12
24 Jun 24	EQUITIES INC COM	116.559998							
Settled	SEDOL : 2009210 /ARE STATE STREET BANK AND TRUST CO. ALEXANDRIA R/EST I COM USD0.01 PRICE: 116.56 NET BROKER: STATE STREET BANK AND TRUST CO.								
21 Jun 24	ALEXANDRIA REAL ESTATE	-200.000	23,310.85	0.00	0.00	-34,060.12	-10,749.27	0.00	-10,749.27
24 Jun 24	EQUITIES INC COM	116.56							
Settled	SEDOL : 2009210 /ARE LOOP CAPITAL MARKETS LLC / 0.50 ALEXANDRIA R/EST I COM USD0.01 PRICE: 116.56 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.65 BROKER: LOOP CAPITAL MARKETS LLC								
08 Apr 24	ALIGN TECHNOLOGY INC COM	-105.000	33,605.24	0.00	0.00	-26,882.47	6,722.77	0.00	6,722.77
10 Apr 24	SEDOL : 2679204 /ALGN CABRERA CAPITAL MARKETS LLC / 0.79	320.06							
Settled	ALIGN TECHNOLOGY I COM USD0.0001 PRICE: 320.06 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.27 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ALKERMES PLC SHS	-95.000	2,542.17	0.00	0.00	-2,605.83	-63.66	0.00	-63.66
04 Apr 24	SEDOL : B3P6D26 /ALKS	26.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.95 ALKERMES PLC SHS PRICE: 26.77 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ALKERMES PLC SHS	-426.000	10,626.27	0.00	0.00	-11,685.11	-1,058.84	0.00	-1,058.84
24 Jun 24	SEDOL : B3P6D26 /ALKS	24.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.13								

◆ 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								

Sales

Equities

Common stock

United States - USD

ALKERMES PLC SHS PRICE: 24.95 BROKER
COMMISSION: 2.13 OTHER CHARGES: 0.30
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	ALLEGIANT TRAVEL CO COM	-8.000	539.11	0.00	0.00	-1,360.71	-821.60	0.00	-821.60
04 Apr 24	SEDOL : B15M2C3 /ALGT	67.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 ALLEGIANT TRAVEL COM USD0.001 PRICE: 67.4 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ALLEGIANT TRAVEL CO COM	-47.000	2,484.58	0.00	0.00	-7,994.16	-5,509.58	0.00	-5,509.58
24 Jun 24	SEDOL : B15M2C3 /ALGT	52.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 ALLEGIANT TRAVEL COM USD0.001 PRICE: 52.87 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ALLEGION PLC COMMON STOCK	-147.000	19,529.16	0.00	0.00	-17,766.88	1,762.28	0.00	1,762.28
10 Apr 24	SEDOL : BFRT3W7 /ALLE	132.86							
Settled	CABRERA CAPITAL MARKETS LLC / 1.10 ALLEGION PLC COMMON STOCK PRICE: 132.86 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ALLEGRO MICROSYSTEMS INC DEL	-100.000	2,664.22	0.00	0.00	-2,707.41	-43.19	0.00	-43.19
10 Apr 24	COM	26.65							
Settled	SEDOL : BN4LSB6 /ALGM CABRERA CAPITAL MARKETS LLC / 0.75 ALLEGRO MICROSYSTE COM USD0.01 PRICE: 26.65 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ 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

08 Apr 24	ALLIANT ENERGY CORP COM	-300.000	14,832.63	0.00	0.00	-17,241.58	-2,408.95	0.00	-2,408.95
10 Apr 24	SEDOL : 2973821 /LNT	49.45							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 ALLIANT ENERGY CP COM USD0.01 PRICE: 49.45 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ALLISON TRANSMISSION HOLDING	-100.000	8,257.18	0.00	0.00	-3,656.64	4,600.54	0.00	4,600.54
10 Apr 24	SEDOL : B4PZ892 /ALSN	82.58							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 ALLISON TRANSMISSION HOLDING PRICE: 82.58 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ALLSTATE CORP COM	-442.000	76,179.19	0.00	0.00	-56,137.39	20,041.80	0.00	20,041.80
10 Apr 24	SEDOL : 2019952 /ALL	172.36							
Settled	CABRERA CAPITAL MARKETS LLC / 3.32 ALLSTATE CORP COM USD0.01 (USD QUOTE) PRICE: 172.36 BROKER COMMISSION: 3.32 OTHER CHARGES: 0.61 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ALLY FINL INC COM	-300.000	11,568.65	0.00	0.00	-14,123.88	-2,555.23	0.00	-2,555.23
10 Apr 24	SEDOL : B72XK05 /ALLY	38.57							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 ALLY FINANCIAL INC COM USD0.01 PRICE: 38.57 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ALNYLAM PHARMACEUTICALS INC	-173.000	26,993.40	0.00	0.00	-27,372.64	-379.24	0.00	-379.24
10 Apr 24	COM	156.04							
Settled	SEDOL : B00FWN1 /ALNY CABRERA CAPITAL MARKETS LLC / 1.30								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

ALNYLAM PHARMACEUT COM USD0.01 PRICE:
156.04 BROKER COMMISSION: 1.30 OTHER
CHARGES: 0.22 BROKER: CABRERA CAPITAL
MARKETS LLC

02 Apr 24	ALPHA METALLURGICAL RES INC	-7.000	2,200.43	0.00	0.00	-1,542.70	657.73	0.00	657.73
04 Apr 24	COM	314.36							
Settled	SEDOL : BMFND53 /AMR WILLIAMS CAPITAL GROUP L.P.,THE / 0.07 ALPHA METALLURGICA COM USD0.01 PRICE: 314.36 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ALPHA METALLURGICAL RES INC	-87.000	24,923.49	0.00	0.00	-19,173.50	5,749.99	0.00	5,749.99
24 Jun 24	COM	286.49							
Settled	SEDOL : BMFND53 /AMR WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 ALPHA METALLURGICA COM USD0.01 PRICE: 286.49 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.70 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ALPHABET INC CAP STK USD0.001	-32,481.000	5,071,299.15	0.00	0.00	-4,249,981.01	821,318.14	0.00	821,318.14
10 Apr 24	CL C	156.14							
Settled	SEDOL : BYY88Y7 /GOOG CABRERA CAPITAL MARKETS LLC / 243.61 ALPHABET INC CAP USD0.001 CL C PRICE: 156.14 BROKER COMMISSION: 243.61 OTHER CHARGES: 40.58 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

28 Jun 24	ALPHABET INC CAP STK USD0.001	-9,534.000	1,748,661.45	0.00	0.00	-1,247,477.57	501,183.88	0.00	501,183.88
01 Jul 24	CL C	183.42							
Pending	SEDOL : BYY88Y7 /GOOG INSTINET INVESTMENT SERVICES LIMITE / 16.21 ALPHABET INC CAP USD0.001 CL C PRICE: 183.42 BROKER COMMISSION: 16.21 OTHER CHARGES: 48.62 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ALPHABET INC CAPITAL STOCK	-38,456.000	5,954,575.54	0.00	0.00	-4,991,812.61	962,762.93	0.00	962,762.93
10 Apr 24	USD0.001 CL A	154.85							
Settled	SEDOL : BYVY8G0 /GOOGL CABRERA CAPITAL MARKETS LLC / 288.42 ALPHABET INC CAP STK USD0.001 CL A PRICE: 154.85 BROKER COMMISSION: 288.42 OTHER CHARGES: 47.64 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ALPHABET INC CAPITAL STOCK	-8,479.000	1,544,392.50	0.00	0.00	-1,100,623.55	443,768.95	0.00	443,768.95
01 Jul 24	USD0.001 CL A	182.15							
Pending	SEDOL : BYVY8G0 /GOOGL INSTINET INVESTMENT SERVICES LIMITE / 14.41 ALPHABET INC CAP STK USD0.001 CL A PRICE: 182.15 BROKER COMMISSION: 14.41 OTHER CHARGES: 42.94 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ALTRIA GROUP INC COM	-11,200.000	469,864.24	0.00	0.00	-548,084.89	-78,220.65	0.00	-78,220.65
10 Apr 24	SEDOL : 2692632 /MO	41.96							
Settled	CABRERA CAPITAL MARKETS LLC / 84.00 ALTRIA GROUP INC COM USD0.333333 PRICE: 41.96 BROKER COMMISSION: 84.00 OTHER CHARGES: 3.76 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

28 Jun 24	ALTRIA GROUP INC COM	-5,396.000	245,771.79	0.00	0.00	-264,059.47	-18,287.68	0.00	-18,287.68
01 Jul 24	SEDOL : 2692632 /MO	45.55							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 9.17 ALTRIA GROUP INC COM USD0.333333 PRICE: 45.55 BROKER COMMISSION: 9.17 OTHER CHARGES: 6.84 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	AMAZON COM INC COM	-58,304.000	10,796,794.10	0.00	0.00	-8,495,559.15	2,301,234.95	0.00	2,301,234.95
10 Apr 24	SEDOL : 2000019 /AMZN	185.19							
Settled	CABRERA CAPITAL MARKETS LLC / 437.28 AMAZON COM INC COM USD0.01 PRICE: 185.19 BROKER COMMISSION: 437.28 OTHER CHARGES: 86.38 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	AMBAC FINL GROUP INC COM	-82.000	1,260.32	0.00	0.00	-1,202.02	58.30	0.00	58.30
04 Apr 24	SEDOL : B7ZKH46 /AMBC	15.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82 AMBAC FINL GROUP INC COM PRICE: 15.38 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AMBAC FINL GROUP INC COM	-199.000	2,504.34	0.00	0.00	-2,917.09	-412.75	0.00	-412.75
24 Jun 24	SEDOL : B7ZKH46 /AMBC	12.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.00 AMBAC FINL GROUP INC COM PRICE: 12.59 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	AMC ENTMT HLDGS INC CL A NEW	-17,408.000	86,659.83	0.00	0.00	-344,890.84	-258,231.01	0.00	-258,231.01
01 Jul 24	SEDOL : BN4G703 /AMC	4.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 29.59								

◆ 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

AMC ENTMT HLDGS IN COM USD0.01 CLA (R/S)
 PRICE: 4.98 BROKER COMMISSION: 29.59 OTHER
 CHARGES: 2.42 BROKER: INSTINET INVESTMENT
 SERVICES LIMITE

02 Apr 24	AMC NETWORKS INC CL A	-44.000	508.19	0.00	0.00	-1,681.45	-1,173.26	0.00	-1,173.26
04 Apr 24	SEDOL : B4MG4Z6 /AMCX	11.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44								
	AMC NETWORKS INC COM USD0.01 CL 'A' PRICE: 11.56 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AMCOR PLC ORD USD0.01	-3,000.000	27,427.28	0.00	0.00	-35,675.94	-8,248.66	0.00	-8,248.66
10 Apr 24	SEDOL : BJ1F307 /AMCR	9.15							
Settled	CABRERA CAPITAL MARKETS LLC / 22.50								
	AMCOR PLC COM USD0.01 PRICE: 9.15 BROKER COMMISSION: 22.50 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AMDOCS ORD GBP0.01	-300.000	26,193.54	0.00	0.00	-23,122.60	3,070.94	0.00	3,070.94
10 Apr 24	SEDOL : 2256908 /DOX	87.32							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25								
	AMDOCS ORD GBP0.01 PRICE: 87.32 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AMER ELEC PWR CO INC COM	-3,400.000	286,490.20	0.00	0.00	-299,809.48	-13,319.28	0.00	-13,319.28
10 Apr 24	SEDOL : 2026242 /AEP	84.27							
Settled	CABRERA CAPITAL MARKETS LLC / 25.50								
	AMER ELEC PWR INC COM USD6.50 PRICE: 84.27 BROKER COMMISSION: 25.50 OTHER CHARGES: 2.30 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

28 Jun 24	AMER ELEC PWR CO INC COM	-364.000	31,935.85	0.00	0.00	-32,097.25	-161.40	0.00	-161.40
01 Jul 24	SEDOL : 2026242 /AEP	87.74							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.62 AMER ELEC PWR INC COM USD6.50 PRICE: 87.74 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.89 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	AMER FINL GROUP INC OH COM	-155.000	20,683.42	0.00	0.00	-20,362.38	321.04	0.00	321.04
10 Apr 24	STK	133.45							
Settled	SEDOL : 2134532 /AFG CABRERA CAPITAL MARKETS LLC / 1.16 AMER FINL GROUP IN COM USD1 PRICE: 133.45 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AMEREN CORP COM	-300.000	21,999.57	0.00	0.00	-25,939.89	-3,940.32	0.00	-3,940.32
10 Apr 24	SEDOL : 2050832 /AEE	73.34							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 AMEREN CORP COM USD0.01 PRICE: 73.34 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AMERICAN AIRLINES INC COM	-700.000	9,724.67	0.00	0.00	-11,860.15	-2,135.48	0.00	-2,135.48
10 Apr 24	USD1	13.90							
Settled	SEDOL : BCV7KT2 /AAL CABRERA CAPITAL MARKETS LLC / 5.25 AMERICAN AIRL.GP COM USD0.01 PRICE: 13.9 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.08 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

02 Apr 24	AMERICAN ASSETS TR INC COM	-69.000	1,455.19	0.00	0.00	-2,479.12	-1,023.93	0.00	-1,023.93
04 Apr 24	SEDOL : B3NTLD4 /AAT	21.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.69 AMERICAN ASSETS TR COM PRICE: 21.1 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AMERICAN ASSETS TR INC COM	-220.000	4,735.36	0.00	0.00	-7,904.43	-3,169.07	0.00	-3,169.07
24 Jun 24	SEDOL : B3NTLD4 /AAT	21.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.10 AMERICAN ASSETS TR COM PRICE: 21.53 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	AMERICAN AXLE & MFG HLDGS INC	-67.000	481.05	0.00	0.00	-575.26	-94.21	0.00	-94.21
04 Apr 24	COM	7.19							
Settled	SEDOL : 2382416 /AXL WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 AMER AXLE MANU HLD COM USD0.01 PRICE: 7.19 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AMERICAN AXLE & MFG HLDGS INC	-458.000	3,166.98	0.00	0.00	-3,932.38	-765.40	0.00	-765.40
24 Jun 24	COM	6.92							
Settled	SEDOL : 2382416 /AXL WILLIAMS CAPITAL GROUP L.P.,THE / 2.29 AMER AXLE MANU HLD COM USD0.01 PRICE: 6.92 BROKER COMMISSION: 2.29 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

Accounting Statements

Account number ILFRAL

01 Apr 24 - 30 Jun 24

IL FIREFIGHTERS PENSION ALL

Page 690 of 1516

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	AMERICAN EAGLE OUTFITTERS INC	-105.000	2,693.22	0.00	0.00	-1,214.30	1,478.92	0.00	1,478.92
04 Apr 24	NEW COM	25.66							
Settled	SEDOL : 2048592 /AEO WILLIAMS CAPITAL GROUP L.P.,THE / 1.05 AMER EAGLE OUTFITT COM USD0.01 PRICE: 25.66 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AMERICAN EAGLE OUTFITTERS INC	-939.000	19,028.30	0.00	0.00	-10,859.27	8,169.03	0.00	8,169.03
24 Jun 24	NEW COM	20.27							
Settled	SEDOL : 2048592 /AEO WILLIAMS CAPITAL GROUP L.P.,THE / 4.70 AMER EAGLE OUTFITT COM USD0.01 PRICE: 20.27 BROKER COMMISSION: 4.70 OTHER CHARGES: 0.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AMERICAN EXPRESS CO	-4,032.000	903,574.05	0.00	0.00	-690,665.57	212,908.48	0.00	212,908.48
10 Apr 24	SEDOL : 2026082 /AXP	224.11							
Settled	CABRERA CAPITAL MARKETS LLC / 30.24 AMERICAN EXPRESS CO USD0.20 PRICE: 224.11 BROKER COMMISSION: 30.24 OTHER CHARGES: 7.23 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AMERICAN EXPRESS CO	-1,193.000	276,229.44	0.00	0.00	-204,356.16	71,873.28	0.00	71,873.28
01 Jul 24	SEDOL : 2026082 /AXP	231.55							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.03 AMERICAN EXPRESS CO USD0.20 PRICE: 231.55 BROKER COMMISSION: 2.03 OTHER CHARGES: 7.68 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Apr 24	AMERICAN HOMES 4 RENT	-600.000	21,931.32	0.00	0.00	-23,030.30	-1,098.98	0.00	-1,098.98
10 Apr 24	COMMON STOCK	36.56							
Settled	SEDOL : BCF5RR9 /AMH CABRERA CAPITAL MARKETS LLC / 4.50 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 36.56 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AMERICAN INTERNATIONAL GROUP	-5,700.000	443,698.70	0.00	0.00	-331,516.52	112,182.18	0.00	112,182.18
10 Apr 24	INC COM	77.85							
Settled	SEDOL : 2027342 /AIG CABRERA CAPITAL MARKETS LLC / 42.75 AMERICAN INTERNATIONAL GROUP INC USD2.50 PRICE: 77.85 BROKER COMMISSION: 42.75 OTHER CHARGES: 3.55 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AMERICAN INTERNATIONAL GROUP	-2,269.000	168,442.01	0.00	0.00	-131,966.84	36,475.17	0.00	36,475.17
01 Jul 24	INC COM	74.24							
Pending	SEDOL : 2027342 /AIG INSTINET INVESTMENT SERVICES LIMITE / 3.86 AMERICAN INTERNATIONAL GROUP INC USD2.50 PRICE: 74.24 BROKER COMMISSION: 3.86 OTHER CHARGES: 4.69 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	AMERICAN STS WTR CO COM	-21.000	1,469.98	0.00	0.00	-1,892.60	-422.62	0.00	-422.62
04 Apr 24	SEDOL : 2267171 /AWR	70.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 AMER STATES WTR CO COM NPV PRICE: 70.01 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	AMERICAN STS WTR CO COM	-132.000	9,323.56	0.00	0.00	-11,896.35	-2,572.79	0.00	-2,572.79
24 Jun 24	SEDOL : 2267171 /AWR	70.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66								
	AMER STATES WTR CO COM NPV PRICE: 70.64								
	BROKER COMMISSION: 0.66 OTHER CHARGES: 0.26								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AMERICAN TOWER CORP	-2,842.000	534,867.22	0.00	0.00	-729,215.49	-194,348.27	0.00	-194,348.27
10 Apr 24	SEDOL : B7FBFL2 /AMT	188.21							
Settled	CABRERA CAPITAL MARKETS LLC / 21.32								
	AMERICAN TWR CORP PRICE: 188.21								
	BROKER COMMISSION: 21.32 OTHER CHARGES: 4.28								
	BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AMERICAN TOWER CORP	-282.000	54,813.15	0.00	0.00	-72,357.06	-17,543.91	0.00	-17,543.91
01 Jul 24	SEDOL : B7FBFL2 /AMT	194.38							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.48								
	AMERICAN TWR CORP PRICE: 194.38								
	BROKER COMMISSION: 0.48 OTHER CHARGES: 1.53								
	BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	AMERICAN WTR WKS CO INC NEW	-268.000	32,163.09	0.00	0.00	-42,458.97	-10,295.88	0.00	-10,295.88
10 Apr 24	COM	120.02							
Settled	SEDOL : B2R3PV1 /AWK								
	CABRERA CAPITAL MARKETS LLC / 2.01								
	AMERICAN WATER WOR COM USD0.01 PRICE: 120.02								
	BROKER COMMISSION: 2.01 OTHER CHARGES: 0.26								
	BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AMERICOLD RLTY TR INC COM	-400.000	9,564.92	0.00	0.00	-11,655.75	-2,090.83	0.00	-2,090.83
10 Apr 24	SEDOL : B3SKZK7 /COLD	23.92							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								

◆ 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

	AMERICOLD REALTY T COM USD0.01 PRICE: 23.92 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AMERIPRISE FINL INC COM	-169.000	73,643.27	0.00	0.00	-50,021.85	23,621.42	0.00	23,621.42
10 Apr 24	SEDOL : B0J7D57 /AMP	435.77							
Settled	CABRERA CAPITAL MARKETS LLC / 1.27 AMERIPRISE FINANCI COM USD0.01 PRICE: 435.77 BROKER COMMISSION: 1.27 OTHER CHARGES: 0.59 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	AMERIS BANCORP COM	-37.000	1,731.95	0.00	0.00	-1,854.68	-122.73	0.00	-122.73
04 Apr 24	SEDOL : 2038849 /ABCB	46.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 AMERIS BANCORP COM USD1 PRICE: 46.82 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AMERIS BANCORP COM	-288.000	13,741.53	0.00	0.00	-14,436.45	-694.92	0.00	-694.92
24 Jun 24	SEDOL : 2038849 /ABCB	47.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.44 AMERIS BANCORP COM USD1 PRICE: 47.72 BROKER COMMISSION: 1.44 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	AMERISAFE INC COM	-11.000	532.72	0.00	0.00	-591.53	-58.81	0.00	-58.81
04 Apr 24	SEDOL : B0PPHS6 /AMSF	48.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 AMERISAFE INC COM STK USD0.01 PRICE: 48.44 BROKER COMMISSION: 0.11 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>	<u>Price</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

21 Jun 24	AMERISAFE INC COM	-93.000	3,962.14	0.00	0.00	-5,001.15	-1,039.01	0.00	-1,039.01
24 Jun 24	SEDOL : B0PPHS6 /AMSF	42.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 AMERISAFE INC COM STK USD0.01 PRICE: 42.61 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	AMERN WOODMARK CORP COM	-9.000	885.95	0.00	0.00	-544.47	341.48	0.00	341.48
04 Apr 24	SEDOL : 2030674 /AMWD	98.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 AMER WOODMARK COM NPV PRICE: 98.45 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AMERN WOODMARK CORP COM	-97.000	7,735.04	0.00	0.00	-5,868.13	1,866.91	0.00	1,866.91
24 Jun 24	SEDOL : 2030674 /AMWD	79.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 AMER WOODMARK COM NPV PRICE: 79.75 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AMETEK INC NEW COM	-388.000	70,193.48	0.00	0.00	-51,918.40	18,275.08	0.00	18,275.08
10 Apr 24	SEDOL : 2089212 /AME	180.92							
Settled	CABRERA CAPITAL MARKETS LLC / 2.91 AMETEK INC COM USD0.01 PRICE: 180.92 BROKER COMMISSION: 2.91 OTHER CHARGES: 0.57 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AMGEN INC COM	-3,456.000	930,321.83	0.00	0.00	-773,474.98	156,846.85	0.00	156,846.85
10 Apr 24	SEDOL : 2023607 /AMGN	269.20							
Settled	CABRERA CAPITAL MARKETS LLC / 25.92								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	AMGEN INC COM USD0.0001 PRICE: 269.2 BROKER COMMISSION: 25.92 OTHER CHARGES: 7.45 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AMGEN INC COM	-287.000	89,670.16	0.00	0.00	-64,232.44	25,437.72	0.00	25,437.72
01 Jul 24	SEDOL : 2023607 /AMGN	312.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.49 AMGEN INC COM USD0.0001 PRICE: 312.45 BROKER COMMISSION: 0.49 OTHER CHARGES: 2.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	AMN HEALTHCARE SVCS INC COM	-21.000	1,221.98	0.00	0.00	-2,128.37	-906.39	0.00	-906.39
04 Apr 24	SEDOL : 2813552 /AMN	58.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 AMN HEALTHCARE SER SHS PRICE: 58.2 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AMN HEALTHCARE SVCS INC COM	-141.000	7,471.38	0.00	0.00	-14,290.50	-6,819.12	0.00	-6,819.12
24 Jun 24	SEDOL : 2813552 /AMN	52.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE AMN HEALTHCARE SER SHS PRICE: 52.99 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	AMPHASTAR PHARMACEUTICALS	-21.000	888.50	0.00	0.00	-534.07	354.43	0.00	354.43
04 Apr 24	INC DEL COM	42.32							
Settled	SEDOL : BNFWZS4 /AMPH WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 AMPHASTAR PHARMACE COM USD0.0001 PRICE: 42.32 BROKER COMMISSION: 0.21 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

21 Jun 24	AMPHASTAR PHARMACEUTICALS	-60.000	2,426.63	0.00	0.00	-1,525.91	900.72	0.00	900.72
24 Jun 24	INC DEL COM	40.45							
Settled	SEDOL : BNFWZS4 /AMPH WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 AMPHASTAR PHARMACE COM USD0.0001 PRICE: 40.45 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AMPHENOL CORP NEW CL A	-983.000	114,629.17	0.00	0.00	-75,436.38	39,192.79	0.00	39,192.79
10 Apr 24	SEDOL : 2145084 /APH	116.62							
Settled	CABRERA CAPITAL MARKETS LLC / 7.37 AMPHENOL CORP CL'A'COM USD0.001 PRICE: 116.62 BROKER COMMISSION: 7.37 OTHER CHARGES: 0.92 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AMPHENOL CORP NEW CL A	-81,054.000	5,460,318.38	0.00	0.00	-3,114,543.26	2,345,775.12	0.00	2,345,775.12
01 Jul 24	SEDOL : 2145084 /APH	67.37							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 137.79 AMPHENOL CORP CL'A'COM USD0.001 PRICE: 67.37 BROKER COMMISSION: 137.79 OTHER CHARGES: 151.81 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ANALOG DEVICES INC COM	-3,303.000	649,637.10	0.00	0.00	-541,309.09	108,328.01	0.00	108,328.01
10 Apr 24	SEDOL : 2032067 /ADI	196.69							
Settled	CABRERA CAPITAL MARKETS LLC / 24.77 ANALOG DEVICES INC COM USD0.16 2/3 PRICE: 196.69 BROKER COMMISSION: 24.77 OTHER CHARGES: 5.20 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

28 Jun 24	ANALOG DEVICES INC COM	-536.000	122,343.04	0.00	0.00	-87,841.86	34,501.18	0.00	34,501.18
01 Jul 24	SEDOL : 2032067 /ADI	228.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.91 ANALOG DEVICES INC COM USD0.16 2/3 PRICE: 228.26 BROKER COMMISSION: 0.91 OTHER CHARGES: 3.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	ANDERSONS INC COM	-17.000	955.39	0.00	0.00	-638.68	316.71	0.00	316.71
04 Apr 24	SEDOL : 2274922 /ANDE	56.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 ANDERSONS INC COM NPV PRICE: 56.21 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ANDERSONS INC COM	-103.000	5,126.67	0.00	0.00	-3,869.63	1,257.04	0.00	1,257.04
24 Jun 24	SEDOL : 2274922 /ANDE	49.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 ANDERSONS INC COM NPV PRICE: 49.78 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ANI PHARMACEUTICALS INC COM	-9.000	600.38	0.00	0.00	-370.12	230.26	0.00	230.26
04 Apr 24	SEDOL : BCDWBX6 /ANIP	66.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 ANI COM PRICE: 66.72 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ANI PHARMACEUTICALS INC COM	-32.000	1,872.90	0.00	0.00	-1,316.00	556.90	0.00	556.90
24 Jun 24	SEDOL : BCDWBX6 /ANIP	58.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE ANI COM PRICE: 58.53 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

08 Apr 24 10 Apr 24 Settled	ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT) SEDOL : BPMQ7X2 /NLY CABRERA CAPITAL MARKETS LLC / 5.25 ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT) PRICE: 19.32 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC	-700.000 19.32	13,518.64	0.00	0.00	-19,688.09	-6,169.45	0.00	-6,169.45
08 Apr 24 10 Apr 24 Settled	ANSYS INC COM SEDOL : 2045623 /ANSS CABRERA CAPITAL MARKETS LLC / 1.10 ANSYS INC COM USD0.01 PRICE: 344.1 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.41 BROKER: CABRERA CAPITAL MARKETS LLC	-146.000 344.10	50,237.09	0.00	0.00	-52,434.62	-2,197.53	0.00	-2,197.53
08 Apr 24 10 Apr 24 Settled	ANTERO MIDSTREAM CORPORATION COM USD1.00 SEDOL : BJBT0Q4 /AM CABRERA CAPITAL MARKETS LLC / 4.50 ANTERO MIDSTREAM C COM USD1.00 PRICE: 14.2 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC	-600.000 14.20	8,515.43	0.00	0.00	-6,055.44	2,459.99	0.00	2,459.99
08 Apr 24 10 Apr 24 Settled	ANTERO RES CORP COM SEDOL : BFD2WR8 /AR CABRERA CAPITAL MARKETS LLC / 3.00 ANTERO RES CORP USD0.01 PRICE: 29.97 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC	-400.000 29.97	11,984.90	0.00	0.00	-12,868.43	-883.53	0.00	-883.53

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

02 Apr 24	ANYWHERE REAL ESTATE INC COM	-201.000	1,143.68	0.00	0.00	-3,169.25	-2,025.57	0.00	-2,025.57
04 Apr 24	USD0.01	5.70							
Settled	SEDOL : B5T0CW1 /HOUS WILLIAMS CAPITAL GROUP L.P.,THE / 2.01 ANYWHERE REAL ESTATE INC COM USD0.01 PRICE: 5.7 BROKER COMMISSION: 2.01 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ANYWHERE REAL ESTATE INC COM	-15,808.000	51,927.83	0.00	0.00	-249,250.96	-197,323.13	0.00	-197,323.13
24 Jun 24	USD0.01	3.29							
Settled	SEDOL : B5T0CW1 /HOUS WILLIAMS CAPITAL GROUP L.P.,THE / 79.04 ANYWHERE REAL ESTATE INC COM USD0.01 PRICE: 3.29 BROKER COMMISSION: 79.04 OTHER CHARGES: 1.45 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AON PLC	-1,417.000	453,199.02	0.00	0.00	-403,351.24	49,847.78	0.00	49,847.78
10 Apr 24	SEDOL : BLP1HW5 /AON	319.84							
Settled	CABRERA CAPITAL MARKETS LLC / 10.63 AON PLC (IE) COM USD0.01 CL A PRICE: 319.84 BROKER COMMISSION: 10.63 OTHER CHARGES: 3.63 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AON PLC	-267.000	78,383.23	0.00	0.00	-76,001.96	2,381.27	0.00	2,381.27
01 Jul 24	SEDOL : BLP1HW5 /AON	293.58							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.45 AON PLC (IE) COM USD0.01 CL A PRICE: 293.58 BROKER COMMISSION: 0.45 OTHER CHARGES: 2.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Apr 24	APELLIS PHARMACEUTICALS INC	-100.000	5,380.20	0.00	0.00	-8,431.92	-3,051.72	0.00	-3,051.72
10 Apr 24	COM	53.81							
Settled	SEDOL : BYTQ6X1 /APLS CABRERA CAPITAL MARKETS LLC / 0.75 APELLIS PHARMACEUT COM USD0.0001 PRICE: 53.81 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	APOGEE ENTERPRISES INC COM	-12.000	696.59	0.00	0.00	-543.55	153.04	0.00	153.04
04 Apr 24	SEDOL : 2046176 /APOG	58.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 58.06 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	APOGEE ENTERPRISES INC COM	-93.000	5,618.43	0.00	0.00	-4,212.55	1,405.88	0.00	1,405.88
24 Jun 24	SEDOL : 2046176 /APOG	60.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 60.42 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	APOLLO COML REAL ESTATE FIN	-74.000	800.67	0.00	0.00	-997.93	-197.26	0.00	-197.26
04 Apr 24	INC COM	10.83							
Settled	SEDOL : B4JTYX6 /ARI WILLIAMS CAPITAL GROUP L.P.,THE / 0.74 APOLLO COML R/EST COM USD0.01 PRICE: 10.83 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	APOLLO COML REAL ESTATE FIN	-580.000	5,849.13	0.00	0.00	-7,821.62	-1,972.49	0.00	-1,972.49
24 Jun 24	INC COM	10.09							
Settled	SEDOL : B4JTYX6 /ARI WILLIAMS CAPITAL GROUP L.P.,THE / 2.90 APOLLO COML R/EST COM USD0.01 PRICE: 10.09 BROKER COMMISSION: 2.90 OTHER CHARGES: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	APOLLO GLOBAL MANAGEMENT INC	-880.000	102,125.38	0.00	0.00	-56,095.90	46,029.48	0.00	46,029.48
10 Apr 24	COM USD0.00001	116.06							
Settled	SEDOL : BN44JF6 /APO CABRERA CAPITAL MARKETS LLC / 6.60 APOLLO GLOBAL MANA COM USD0.00001 PRICE: 116.06 BROKER COMMISSION: 6.60 OTHER CHARGES: 0.82 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	APOLLO GLOBAL MANAGEMENT INC	-36,259.000	4,280,919.47	0.00	0.00	-2,314,837.17	1,966,082.30	0.00	1,966,082.30
01 Jul 24	COM USD0.00001	118.07							
Pending	SEDOL : BN44JF6 /APO INSTINET INVESTMENT SERVICES LIMITE / 61.64 APOLLO GLOBAL MANA COM USD0.00001 PRICE: 118.07 BROKER COMMISSION: 61.64 OTHER CHARGES: 119.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	APPLE HOSPITALITY REIT INC COM	-121.000	1,965.02	0.00	0.00	-1,959.37	5.65	0.00	5.65
04 Apr 24	NEW COM NEW	16.25							
Settled	SEDOL : BXRTX56 /APLE WILLIAMS CAPITAL GROUP L.P.,THE / 1.21 APPLE HOSPITA.REIT COM NPV PRICE: 16.25 BROKER COMMISSION: 1.21 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

08 Apr 24	APPLE INC COM STK	-94,380.000	15,897,475.96	0.00	0.00	-14,763,719.03	1,133,756.93	0.00	1,133,756.93
10 Apr 24	SEDOL : 2046251 /AAPL	168.45							
Settled	CABRERA CAPITAL MARKETS LLC / 707.85 APPLE INC COM USD0.00001 PRICE: 168.45 BROKER COMMISSION: 707.85 OTHER CHARGES: 127.19 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	APPLE INC COM STK	-14,080.000	2,965,423.21	0.00	0.00	-2,202,512.86	762,910.35	0.00	762,910.35
01 Jul 24	SEDOL : 2046251 /AAPL	210.62							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 23.94 APPLE INC COM USD0.00001 PRICE: 210.62 BROKER COMMISSION: 23.94 OTHER CHARGES: 82.45 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	APPLIED MATERIALS INC COM	-5,403.000	1,129,393.56	0.00	0.00	-713,375.16	416,018.40	0.00	416,018.40
10 Apr 24	SEDOL : 2046552 /AMAT	209.04							
Settled	CABRERA CAPITAL MARKETS LLC / 40.52 APPLIED MATERIALS COM USD0.01 PRICE: 209.04 BROKER COMMISSION: 40.52 OTHER CHARGES: 9.04 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	APPLIED MATERIALS INC COM	-862.000	203,416.25	0.00	0.00	-113,812.58	89,603.67	0.00	89,603.67
01 Jul 24	SEDOL : 2046552 /AMAT	235.99							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.47 APPLIED MATERIALS COM USD0.01 PRICE: 235.99 BROKER COMMISSION: 1.47 OTHER CHARGES: 5.66 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
08 Apr 24	APPLOVIN CORP COM CL A COM CL	-300.000	23,412.56	0.00	0.00	-11,474.44	11,938.12	0.00	11,938.12
10 Apr 24	A	78.05							
Settled	SEDOL : BMV3LG4 /APP CABRERA CAPITAL MARKETS LLC / 2.25 APPLOVIN CORP COM USD0.00003 CL A PRICE: 78.05 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	APTARGROUP INC COM	-66.000	9,273.08	0.00	0.00	-7,880.68	1,392.40	0.00	1,392.40
10 Apr 24	SEDOL : 2045247 /ATR	140.51							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 APTARGROUP INC COM USD0.01 PRICE: 140.51 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	APTIV PLC COM USD	-400.000	30,424.75	0.00	0.00	-55,139.52	-24,714.77	0.00	-24,714.77
10 Apr 24	SEDOL : B783TY6 /APTV	76.07							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 APTIV PLC COM USD0.01 PRICE: 76.07 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ARAMARK COM	-400.000	13,008.89	0.00	0.00	-10,578.14	2,430.75	0.00	2,430.75
10 Apr 24	SEDOL : BH3XG17 /ARMK	32.53							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 ARAMARK COM PRICE: 32.53 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ARBOR RLTY TR INC COM	-107.000	1,383.49	0.00	0.00	-1,542.66	-159.17	0.00	-159.17
04 Apr 24	SEDOL : B00N2S0 /ABR	12.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.07								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

ARBOR REALTY TRUST COM USD0.01 PRICE: 12.94 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	ARBOR RLTY TR INC COM	-846.000	11,940.95	0.00	0.00	-12,197.08	-256.13	0.00	-256.13
24 Jun 24	SEDOL : B00N2S0 /ABR	14.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.23 ARBOR REALTY TRUST COM USD0.01 PRICE: 14.12 BROKER COMMISSION: 4.23 OTHER CHARGES: 0.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ARCBEST CORP COM USD0.01	-13.000	1,821.02	0.00	0.00	-1,156.19	664.83	0.00	664.83
04 Apr 24	SEDOL : BLTFST7 /ARCB	140.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 ARCBEST CORP COM USD0.01 PRICE: 140.09 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ARCBEST CORP COM USD0.01	-139.000	14,782.92	0.00	0.00	-12,362.35	2,420.57	0.00	2,420.57
24 Jun 24	SEDOL : BLTFST7 /ARCB	106.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 ARCBEST CORP COM USD0.01 PRICE: 106.36 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.42 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ARCH CAPITAL GROUP COM STK	-600.000	56,725.04	0.00	0.00	-27,116.27	29,608.77	0.00	29,608.77
10 Apr 24	SEDOL : 2740542 /ACGL	94.55							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 ARCH CAPITAL GROUP COM USD0.01 PRICE: 94.55 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.46 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

02 Apr 24	ARCH RES INC DEL CL A CL A	-10.000	1,572.18	0.00	0.00	-1,610.05	-37.87	0.00	-37.87
04 Apr 24	SEDOL : BLB8B95 /ARCH	157.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 ARCH RESOURCES INC COM USD0.01 CL A PRICE: 157.23 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ARCH RES INC DEL CL A CL A	-118.000	17,586.82	0.00	0.00	-18,998.59	-1,411.77	0.00	-1,411.77
24 Jun 24	SEDOL : BLB8B95 /ARCH	149.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59 ARCH RESOURCES INC COM USD0.01 CL A PRICE: 149.05 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.49 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ARCHER-DANIELS-MIDLAND CO	-3,300.000	208,467.58	0.00	0.00	-246,756.24	-38,288.66	0.00	-38,288.66
10 Apr 24	COM	63.18							
Settled	SEDOL : 2047317 /ADM CABRERA CAPITAL MARKETS LLC / 24.75 ARCHER DANIELS MID COM NPV (USD QUOTE) PRICE: 63.18 BROKER COMMISSION: 24.75 OTHER CHARGES: 1.67 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ARCHER-DANIELS-MIDLAND CO	-32,631.000	1,972,433.64	0.00	0.00	-2,439,970.62	-467,536.98	0.00	-467,536.98
01 Jul 24	COM	60.45							
Pending	SEDOL : 2047317 /ADM INSTINET INVESTMENT SERVICES LIMITE / 55.47 ARCHER DANIELS MID COM NPV (USD QUOTE) PRICE: 60.45 BROKER COMMISSION: 55.47 OTHER CHARGES: 54.84 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

02 Apr 24	ARCHROCK INC COM	-77.000	1,583.87	0.00	0.00	-654.54	929.33	0.00	929.33
04 Apr 24	SEDOL : BYRGSX7 /AROC	20.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.77								
	ARCHROCK INC COM USD0.01 PRICE: 20.58								
	BROKER COMMISSION: 0.77 OTHER CHARGES:								
	0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ARCHROCK INC COM	-590.000	11,183.13	0.00	0.00	-5,015.31	6,167.82	0.00	6,167.82
24 Jun 24	SEDOL : BYRGSX7 /AROC	18.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 2.95								
	ARCHROCK INC COM USD0.01 PRICE: 18.96								
	BROKER COMMISSION: 2.95 OTHER CHARGES:								
	0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ARCOSA INC COM	-27.000	2,244.49	0.00	0.00	-1,387.36	857.13	0.00	857.13
04 Apr 24	SEDOL : BGPZ5W8 /ACA	83.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.27								
	ARCOSA INC COM USD0.01 PRICE: 83.14 BROKER								
	COMMISSION: 0.27 OTHER CHARGES: 0.02								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ARCOSA INC COM	-344.000	28,841.87	0.00	0.00	-17,796.07	11,045.80	0.00	11,045.80
24 Jun 24	SEDOL : BGPZ5W8 /ACA	83.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 1.72								
	ARCOSA INC COM USD0.01 PRICE: 83.85 BROKER								
	COMMISSION: 1.72 OTHER CHARGES: 0.81								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ARCUS BIOSCIENCES INC COM	-186.000	3,040.08	0.00	0.00	-6,158.25	-3,118.17	0.00	-3,118.17
24 Jun 24	SEDOL : BDZT9Y9 /RCUS	16.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.93								

◆ 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

ARCUS BIOSCIENCES COM USD0.0001 PRICE:
16.35 BROKER COMMISSION: 0.93 OTHER
CHARGES: 0.09 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	ARES MANAGEMENT LP COM SHS	-230.000	31,084.82	0.00	0.00	-17,921.82	13,163.00	0.00	13,163.00
10 Apr 24	REPSTG LTD PARTNER	135.16							
Settled	SEDOL : BF14BT1 /ARES CABRERA CAPITAL MARKETS LLC / 1.73 ARES MANAGEMNT COR COM USD0.01 CLASS A PRICE: 135.16 BROKER COMMISSION: 1.73 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ARLO TECHNOLOGIES INC COM	-54.000	656.63	0.00	0.00	-406.42	250.21	0.00	250.21
04 Apr 24	SEDOL : BYWPZY9 /ARLO WILLIAMS CAPITAL GROUP L.P.,THE / 0.54 ARLO TECHNOLOGIES COM USD0.001 PRICE: 12.17 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	12.17							
Settled									
21 Jun 24	ARMADA HOFFLER PPTYS INC REIT	-372.000	4,082.58	0.00	0.00	-5,298.27	-1,215.69	0.00	-1,215.69
24 Jun 24	SEDOL : B96FTB5 /AHH WILLIAMS CAPITAL GROUP L.P.,THE / 1.86 ARMADA HOFFLER PPT REIT USD0.01 PRICE: 10.98 BROKER COMMISSION: 1.86 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	10.98							
Settled									
02 Apr 24	ARMOUR RESIDENTIAL REIT INC	-27.000	522.17	0.00	0.00	-922.10	-399.93	0.00	-399.93
04 Apr 24	COM USD0.001 SEDOL : BRJ8H91 /ARR WILLIAMS CAPITAL GROUP L.P.,THE / 0.27	19.35							
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								

Sales

Equities

Common stock

United States - USD

	ARMOUR RESIDENTIAL COM USD0.001(POST REVSPLT) PRICE: 19.35 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ARMOUR RESIDENTIAL REIT INC	-254.000	4,989.69	0.00	0.00	-8,674.62	-3,684.93	0.00	-3,684.93
24 Jun 24	COM USD0.001	19.65							
Settled	SEDOL : BRJ8H91 /ARR WILLIAMS CAPITAL GROUP L.P.,THE / 1.27 ARMOUR RESIDENTIAL COM USD0.001(POST REVSPLT) PRICE: 19.65 BROKER COMMISSION: 1.27 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ARMSTRONG WORLD INDS INC	-26.000	3,129.85	0.00	0.00	-2,572.26	557.59	0.00	557.59
04 Apr 24	NEW COM STK	120.39							
Settled	SEDOL : B1FT462 /AWI WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 ARMSTRONG WORLD IN COM STK USD0.01 PRICE: 120.39 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ARMSTRONG WORLD INDS INC	-56.000	6,794.56	0.00	0.00	-5,513.09	1,281.47	0.00	1,281.47
10 Apr 24	NEW COM STK	121.34							
Settled	SEDOL : B1FT462 /AWI CABRERA CAPITAL MARKETS LLC / 0.42 ARMSTRONG WORLD IN COM STK USD0.01 PRICE: 121.34 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.06 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

21 Jun 24	ARMSTRONG WORLD INDS INC	-257.000	29,452.66	0.00	0.00	-25,425.80	4,026.86	0.00	4,026.86
24 Jun 24	NEW COM STK	114.61							
Settled	SEDOL : B1FT462 /AWI WILLIAMS CAPITAL GROUP L.P.,THE / 1.29 ARMSTRONG WORLD IN COM STK USD0.01 PRICE: 114.61 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.82 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ARROW ELECTR INC COM	-225.000	28,687.83	0.00	0.00	-28,191.60	496.23	0.00	496.23
10 Apr 24	SEDOL : 2051404 /ARW	127.51							
Settled	CABRERA CAPITAL MARKETS LLC / 1.69 ARROW ELECTRONICS COM USD1 PRICE: 127.51 BROKER COMMISSION: 1.69 OTHER CHARGES: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ARTISAN PARTNERS ASSET MGMT	-39.000	1,758.49	0.00	0.00	-1,518.46	240.03	0.00	240.03
04 Apr 24	INC CL A CL A	45.10							
Settled	SEDOL : B8FW545 /APAM WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE: 45.1 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ARTISAN PARTNERS ASSET MGMT	-128.000	5,194.73	0.00	0.00	-4,983.68	211.05	0.00	211.05
24 Jun 24	INC CL A CL A	40.59							
Settled	SEDOL : B8FW545 /APAM WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE: 40.59 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

Accounting Statements

Account number ILFRAL

01 Apr 24 - 30 Jun 24

IL FIREFIGHTERS PENSION ALL

Page 710 of 1516

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

21 Jun 24	ARTIVION INC COM USD0.01	-104.000	2,425.73	0.00	0.00	-1,966.12	459.61	0.00	459.61
24 Jun 24	SEDOL : 2239017 /AORT	23.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 ARTIVION INC COM USD0.01 PRICE: 23.33 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ASBURY AUTOMOTIVE GROUP INC	-11.000	2,489.83	0.00	0.00	-1,960.19	529.64	0.00	529.64
04 Apr 24	COM	226.36							
Settled	SEDOL : 2855855 /ABG WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 226.36 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ASBURY AUTOMOTIVE GROUP INC	-149.000	34,067.15	0.00	0.00	-26,551.62	7,515.53	0.00	7,515.53
24 Jun 24	COM	228.65							
Settled	SEDOL : 2855855 /ABG WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 228.65 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.95 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ASPEN TECHNOLOGY INC COM	-25.000	5,313.01	0.00	0.00	-4,203.64	1,109.37	0.00	1,109.37
10 Apr 24	USD0.10	212.53							
Settled	SEDOL : BP2V812 /AZPN CABRERA CAPITAL MARKETS LLC / 0.19 ASPEN TECH INC COM USD0.10 PRICE: 212.53 BROKER COMMISSION: 0.19 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

08 Apr 24	ASSURANT INC COM	-53.000	9,605.77	0.00	0.00	-8,331.93	1,273.84	0.00	1,273.84
10 Apr 24	SEDOL : 2331430 /AIZ	181.25							
Settled	CABRERA CAPITAL MARKETS LLC / 0.40 ASSURANT INC COM USD0.01 PRICE: 181.25 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ASSURED GUARANTY LTD COMMON	-31.000	2,634.35	0.00	0.00	-1,687.29	947.06	0.00	947.06
04 Apr 24	STK	84.99							
Settled	SEDOL : B00V7H8 /AGO WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 ASSURED GUARANTY COM USD0.01 PRICE: 84.99 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ASSURED GUARANTY LTD COMMON	-100.000	8,345.18	0.00	0.00	-5,333.20	3,011.98	0.00	3,011.98
10 Apr 24	STK	83.46							
Settled	SEDOL : B00V7H8 /AGO CABRERA CAPITAL MARKETS LLC / 0.75 ASSURED GUARANTY COM USD0.01 PRICE: 83.46 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	ASSURED GUARANTY LTD COMMON	-712.000	54,925.71	0.00	0.00	-38,964.40	15,961.31	0.00	15,961.31
24 Jun 24	STK	77.15							
Settled	SEDOL : B00V7H8 /AGO WILLIAMS CAPITAL GROUP L.P.,THE / 3.56 ASSURED GUARANTY COM USD0.01 PRICE: 77.15 BROKER COMMISSION: 3.56 OTHER CHARGES: 1.53 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								
Sales									
Equities									
Common stock									
United States - USD									
02 Apr 24	ASTEC INDS INC COM	-13.000	554.83	0.00	0.00	-780.47	-225.64	0.00	-225.64
04 Apr 24	SEDOL : 2060370 /ASTE	42.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 ASTEC INDUSTRIES COM USD0.20 PRICE: 42.69 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ASTEC INDS INC COM	-99.000	2,991.19	0.00	0.00	-5,943.56	-2,952.37	0.00	-2,952.37
24 Jun 24	SEDOL : 2060370 /ASTE	30.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.50 ASTEC INDUSTRIES COM USD0.20 PRICE: 30.22 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ASTRANA HEALTH INC COM	-155.000	6,395.89	0.00	0.00	-8,909.62	-2,513.73	0.00	-2,513.73
24 Jun 24	USD0.001	41.27							
Settled	SEDOL : BX3SQS1 /ASTH WILLIAMS CAPITAL GROUP L.P.,THE / 0.78 ASTRANA HEALTH INC COM USD0.001 PRICE: 41.27 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AT&T INC COM	-44,700.000	770,733.58	0.00	0.00	-875,111.56	-104,377.98	0.00	-104,377.98
10 Apr 24	SEDOL : 2831811 /T	17.25							
Settled	CABRERA CAPITAL MARKETS LLC / 335.25 AT&T INC COM USD1 PRICE: 17.25 BROKER COMMISSION: 335.25 OTHER CHARGES: 6.17 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AT&T INC COM	-4,346.000	83,042.36	0.00	0.00	-85,083.55	-2,041.19	0.00	-2,041.19
01 Jul 24	SEDOL : 2831811 /T	19.11							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 7.39								

◆ 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

AT&T INC COM USD1 PRICE: 19.11 BROKER
 COMMISSION: 7.39 OTHER CHARGES: 2.31
 BROKER: INSTINET INVESTMENT SERVICES LIMITE

02 Apr 24	ATI INC COM	-73.000	3,696.69	0.00	0.00	-1,521.57	2,175.12	0.00	2,175.12
04 Apr 24	SEDOL : 2526117 /ATI	50.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.73
 ATI INC USD0.10 PRICE: 50.65 BROKER
 COMMISSION: 0.73 OTHER CHARGES: 0.03
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	ATI INC COM	-1,008.000	54,496.00	0.00	0.00	-21,010.20	33,485.80	0.00	33,485.80
24 Jun 24	SEDOL : 2526117 /ATI	54.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 5.04
 ATI INC USD0.10 PRICE: 54.07 BROKER
 COMMISSION: 5.04 OTHER CHARGES: 1.52
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	ATLANTIC UN BANKSHARES CORP	-349.000	10,862.31	0.00	0.00	-12,131.82	-1,269.51	0.00	-1,269.51
24 Jun 24	COM	31.13							
Settled	SEDOL : BFZ9DB8 /AUB								

WILLIAMS CAPITAL GROUP L.P.,THE
 / 1.75
 ATLANTIC UNION BAN COM USD1.33 PRICE: 31.13
 BROKER COMMISSION: 1.75 OTHER CHARGES:
 0.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	ATLASSIAN CORP CL A	-946.000	187,819.69	0.00	0.00	-283,332.41	-95,512.72	0.00	-95,512.72
10 Apr 24	SEDOL : BQ1PC76 /TEAM	198.55							
Settled	CABRERA CAPITAL MARKETS LLC /								

7.10
 ATLASSIAN CORP COM USD0.1 CL A PRICE: 198.55
 BROKER COMMISSION: 7.10 OTHER CHARGES:
 1.51 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

28 Jun 24	ATLASSIAN CORP CL A	-3.000	530.61	0.00	0.00	-898.52	-367.91	0.00	-367.91
01 Jul 24	SEDOL : BQ1PC76 /TEAM	176.88							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.01 ATLASSIAN CORP COM USD0.1 CL A PRICE: 176.88 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.02 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ATMOS ENERGY CORP COM	-207.000	24,078.56	0.00	0.00	-21,538.39	2,540.17	0.00	2,540.17
10 Apr 24	SEDOL : 2315359 /ATO	116.33							
Settled	CABRERA CAPITAL MARKETS LLC / 1.55 ATMOS ENERGY CORP COM NPV PRICE: 116.33 BROKER COMMISSION: 1.55 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	ATN INTL INC COM	-1,480.000	32,462.89	0.00	0.00	-61,648.42	-29,185.53	0.00	-29,185.53
24 Jun 24	SEDOL : BDC84D3 /ATNI	21.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.40 ATN INTL INC COM USD0.01 PRICE: 21.94 BROKER COMMISSION: 7.40 OTHER CHARGES: 0.91 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AUTODESK INC COM	-1,389.000	341,528.05	0.00	0.00	-346,298.33	-4,770.28	0.00	-4,770.28
10 Apr 24	SEDOL : 2065159 /ADSK	245.89							
Settled	CABRERA CAPITAL MARKETS LLC / 10.42 AUTODESK INC COM NPV PRICE: 245.89 BROKER COMMISSION: 10.42 OTHER CHARGES: 2.74 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	AUTODESK INC COM	-133.000	32,909.70	0.00	0.00	-33,158.88	-249.18	0.00	-249.18
01 Jul 24	SEDOL : 2065159 /ADSK	247.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

AUTODESK INC COM NPV PRICE: 247.45 BROKER
 COMMISSION: 0.23 OTHER CHARGES: 0.92
 BROKER: INSTINET INVESTMENT SERVICES LIMITE

08 Apr 24 10 Apr 24 Settled	AUTOMATIC DATA PROCESSING INC COM SEDOL : 2065308 /ADP CABRERA CAPITAL MARKETS LLC / 20.07 AUTO DATA PROCESS COM USD0.10 PRICE: 246.64 BROKER COMMISSION: 20.07 OTHER CHARGES: 5.29 BROKER: CABRERA CAPITAL MARKETS LLC	-2,676.000 246.64	659,983.28	0.00	0.00	-580,486.17	79,497.11	0.00	79,497.11
28 Jun 24 01 Jul 24 Pending	AUTOMATIC DATA PROCESSING INC COM SEDOL : 2065308 /ADP INSTINET INVESTMENT SERVICES LIMITE / 0.80 AUTO DATA PROCESS COM USD0.10 PRICE: 238.69 BROKER COMMISSION: 0.80 OTHER CHARGES: 3.14 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-472.000 238.69	112,657.74	0.00	0.00	-102,387.70	10,270.04	0.00	10,270.04
08 Apr 24 10 Apr 24 Settled	AUTONATION INC COM SEDOL : 2732635 /AN CABRERA CAPITAL MARKETS LLC / 1.03 AUTONATION INC COM USD0.01 PRICE: 159.03 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC	-137.000 159.03	21,785.90	0.00	0.00	-15,732.84	6,053.06	0.00	6,053.06
08 Apr 24 10 Apr 24 Settled	AUTOZONE INC COM SEDOL : 2065955 /AZO CABRERA CAPITAL MARKETS LLC / 0.97 AUTOZONE INC COM USD0.01 PRICE: 3076.09 BROKER COMMISSION: 0.97 OTHER CHARGES: 3.18 BROKER: CABRERA CAPITAL MARKETS LLC	-129.000 3,076.09	396,811.46	0.00	0.00	-312,661.39	84,150.07	0.00	84,150.07

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

28 Jun 24	AUTOZONE INC COM	-12.000	35,568.19	0.00	0.00	-29,084.78	6,483.41	0.00	6,483.41
01 Jul 24	SEDOL : 2065955 /AZO	2,964.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.02 AUTOZONE INC COM USD0.01 PRICE: 2964.1 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.99 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	AVALONBAY CMNTYS REIT	-238.000	44,308.69	0.00	0.00	-54,926.78	-10,618.09	0.00	-10,618.09
10 Apr 24	SEDOL : 2131179 /AVB	186.18							
Settled	CABRERA CAPITAL MARKETS LLC / 1.79 AVALONBAY COMMUNI COM USD0.01 PRICE: 186.18 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.36 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	AVALONBAY CMNTYS REIT	-200.000	40,776.36	0.00	0.00	-43,214.47	-2,438.11	0.00	-2,438.11
24 Jun 24	SEDOL : 2131179 /AVB	203.89							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 AVALONBAY COMMUNI COM USD0.01 PRICE: 203.89 BROKER COMMISSION: 0.50 OTHER CHARGES: 1.14 BROKER: LOOP CAPITAL MARKETS LLC								
21 Jun 24	AVALONBAY CMNTYS REIT	-100.000	20,389.00	0.00	0.00	-21,607.23	-1,218.23	0.00	-1,218.23
24 Jun 24	SEDOL : 2131179 /AVB	203.889999							
Settled	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 203.89 NET BROKER: STATE STREET BANK AND TRUST CO.								
02 Apr 24	AVANOS MED INC COM	-26.000	503.87	0.00	0.00	-816.52	-312.65	0.00	-312.65
04 Apr 24	SEDOL : BFFV54 /AVNS	19.39							
Settled	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		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

AVANOS MEDICAL INC COM USD0.01 PRICE: 19.39 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	AVANOS MED INC COM	-281.000	5,494.79	0.00	0.00	-8,824.68	-3,329.89	0.00	-3,329.89
24 Jun 24	SEDOL : BFFV54 /AVNS	19.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 AVANOS MEDICAL INC COM USD0.01 PRICE: 19.56 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AVANTOR INC COM	-1,200.000	30,794.75	0.00	0.00	-40,031.81	-9,237.06	0.00	-9,237.06
10 Apr 24	SEDOL : BJLT387 /AVTR	25.67							
Settled	CABRERA CAPITAL MARKETS LLC / 9.00 AVANTOR INC COM USD0.01 PRICE: 25.67 BROKER COMMISSION: 9.00 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AVERY DENNISON CORP COM	-136.000	29,673.94	0.00	0.00	-27,423.52	2,250.42	0.00	2,250.42
10 Apr 24	SEDOL : 2066408 /AVY	218.20							
Settled	CABRERA CAPITAL MARKETS LLC / 1.02 AVERY DENNISON COM USD1 PRICE: 218.2 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AVIS BUDGET GROUP INC COM STK	-122.000	14,878.08	0.00	0.00	-20,081.66	-5,203.58	0.00	-5,203.58
10 Apr 24	SEDOL : B1CL8J2 /CAR	121.96							
Settled	CABRERA CAPITAL MARKETS LLC / 0.92 AVIS BUDGET GROUP COM STK USD0.01 PRICE: 121.96 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.12 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									
02 Apr 24	AVISTA CORP COM ISIN #	-44.000	1,541.74	0.00	0.00	-1,874.64	-332.90	0.00	-332.90
04 Apr 24	US05379B1070	35.05							
Settled	SEDOL : 2942605 /AVA WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 AVISTA CORP COM NPV PRICE: 35.05 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AVISTA CORP COM ISIN #	-234.000	7,884.41	0.00	0.00	-9,969.69	-2,085.28	0.00	-2,085.28
24 Jun 24	US05379B1070	33.70							
Settled	SEDOL : 2942605 /AVA WILLIAMS CAPITAL GROUP L.P.,THE / 1.17 AVISTA CORP COM NPV PRICE: 33.7 BROKER COMMISSION: 1.17 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AVNET INC COM	-200.000	9,736.42	0.00	0.00	-7,881.37	1,855.05	0.00	1,855.05
10 Apr 24	SEDOL : 2066505 /AVT	48.69							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 AVNET INC COM USD1 PRICE: 48.69 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AXALTA COATING SYSTEMS LTD COM	-300.000	9,885.67	0.00	0.00	-8,777.32	1,108.35	0.00	1,108.35
10 Apr 24	USD1.00	32.96							
Settled	SEDOL : BSFWCF5 /AXTA CABRERA CAPITAL MARKETS LLC / 2.25 AXALTA COATING SYS COM USD1.00 PRICE: 32.96 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ 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

02 Apr 24	AXCELIS TECHNOLOGIES INC COM	-18.000	1,947.04	0.00	0.00	-1,108.80	838.24	0.00	838.24
04 Apr 24	NEW COM NEW	108.18							
Settled	SEDOL : BD420Q8 /ACLS WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 AXCELIS TECHS INC COM USD0.001 PRICE: 108.18 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AXCELIS TECHNOLOGIES INC COM	-168.000	23,128.75	0.00	0.00	-10,348.77	12,779.98	0.00	12,779.98
24 Jun 24	NEW COM NEW	137.68							
Settled	SEDOL : BD420Q8 /ACLS WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 AXCELIS TECHS INC COM USD0.001 PRICE: 137.68 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.65 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AXIS CAPITAL HOLDINGS LTD COM	-100.000	6,538.19	0.00	0.00	-5,411.73	1,126.46	0.00	1,126.46
10 Apr 24	USD0.0125	65.39							
Settled	SEDOL : 2677606 /AXS CABRERA CAPITAL MARKETS LLC / 0.75 AXIS CAPITAL HLDGS COM USD0.0125 PRICE: 65.39 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AXON ENTERPRISE INC COM	-118.000	36,721.59	0.00	0.00	-17,108.15	19,613.44	0.00	19,613.44
10 Apr 24	SEDOL : BDT5S35 /AXON	311.21							
Settled	CABRERA CAPITAL MARKETS LLC / 0.89 AXON ENTERPRISE COM PRICE: 311.21 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.30 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>								

Sales

Equities

Common stock

United States - USD

02 Apr 24	AXOS FINL INC COM	-29.000	1,501.89	0.00	0.00	-1,495.52	6.37	0.00	6.37
04 Apr 24	SEDOL : BGK38H3 /AX	51.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 AXOS FINL INC COM PRICE: 51.8 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	AXOS FINL INC COM	-219.000	11,750.11	0.00	0.00	-11,293.75	456.36	0.00	456.36
24 Jun 24	SEDOL : BGK38H3 /AX	53.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.10 AXOS FINL INC COM PRICE: 53.66 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	AZEK CO INC CL A CL A	-200.000	10,032.41	0.00	0.00	-6,678.72	3,353.69	0.00	3,353.69
10 Apr 24	SEDOL : BKPVG43 /AZEK	50.17							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 THE AZEK COMPANY I COM USD0.001 CLASS A PRICE: 50.17 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	AZENTA INC COM USD0.01	-100.000	5,671.20	0.00	0.00	-8,684.66	-3,013.46	0.00	-3,013.46
10 Apr 24	SEDOL : 2145460 /AZTA	56.72							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 AZENTA INC COM USD0.01 PRICE: 56.72 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	AZZ INC COM	-14.000	1,070.85	0.00	0.00	-730.78	340.07	0.00	340.07
04 Apr 24	SEDOL : 2067672 /AZZ	76.50							
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		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

AZZ INC COM USD1 PRICE: 76.5 BROKER
COMMISSION: 0.14 OTHER CHARGES: 0.01
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	AZZ INC COM	-51.000	3,984.76	0.00	0.00	-2,807.39	1,177.37	0.00	1,177.37
24 Jun 24	SEDOL : 2067672 /AZZ	78.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 AZZ INC COM USD1 PRICE: 78.14 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	B & G FOODS INC COMMON STOCK	-43.000	476.43	0.00	0.00	-1,178.72	-702.29	0.00	-702.29
04 Apr 24	SEDOL : B034L49 /BGS	11.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 B & G FOODS INC COMMON STOCK PRICE: 11.09 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	B & G FOODS INC COMMON STOCK	-295.000	2,458.75	0.00	0.00	-8,086.58	-5,627.83	0.00	-5,627.83
24 Jun 24	SEDOL : B034L49 /BGS	8.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.48 B & G FOODS INC COMMON STOCK PRICE: 8.34 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	B RILEY FINL INC COM	-53.000	1,190.37	0.00	0.00	-3,219.74	-2,029.37	0.00	-2,029.37
04 Apr 24	SEDOL : BSKS2D6 /RILY	22.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 B RILEY FINANCIAL COM USD0.0001 PRICE: 22.47 BROKER COMMISSION: 0.53 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									
21 Jun 24	B RILEY FINL INC COM	-95.000	1,946.01	0.00	0.00	-5,771.23	-3,825.22	0.00	-3,825.22
24 Jun 24	SEDOL : BSKS2D6 /RILY	20.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 B RILEY FINANCIAL COM USD0.0001 PRICE: 20.49 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	BADGER METER INC COM	-17.000	2,681.21	0.00	0.00	-1,651.22	1,029.99	0.00	1,029.99
04 Apr 24	SEDOL : 2069128 /BMI	157.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 BADGER METER INC COM USD1 PRICE: 157.73 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BADGER METER INC COM	-125.000	23,549.96	0.00	0.00	-12,141.34	11,408.62	0.00	11,408.62
24 Jun 24	SEDOL : 2069128 /BMI	188.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 BADGER METER INC COM USD1 PRICE: 188.41 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.66 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BAKER HUGHES CO	-2,000.000	68,484.45	0.00	0.00	-55,496.76	12,987.69	0.00	12,987.69
10 Apr 24	SEDOL : BDHLTQ5 /BKR	34.25							
Settled	CABRERA CAPITAL MARKETS LLC / 15.00 BAKER HUGHES CO PRICE: 34.25 BROKER COMMISSION: 15.00 OTHER CHARGES: 0.55 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	BALCHEM CORP COM	-19.000	2,864.03	0.00	0.00	-2,792.11	71.92	0.00	71.92
04 Apr 24	SEDOL : 2072074 /BCPC	150.75							
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

BALCHEM CORP COM USD0.0666 PRICE: 150.75 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	BALCHEM CORP COM	-120.000	18,190.89	0.00	0.00	-17,634.40	556.49	0.00	556.49
24 Jun 24	SEDOL : 2072074 /BCPC	151.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60								
BALCHEM CORP COM USD0.0666 PRICE: 151.6 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	BALL CORP COM	-500.000	33,300.98	0.00	0.00	-42,676.34	-9,375.36	0.00	-9,375.36
10 Apr 24	SEDOL : 2073022 /BALL	66.61							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								
BALL CORP COM NPV PRICE: 66.61 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.27 BROKER: CABRERA CAPITAL MARKETS LLC									
02 Apr 24	BANC CALIF INC COM	-79.000	1,135.22	0.00	0.00	-1,310.83	-175.61	0.00	-175.61
04 Apr 24	SEDOL : BCD47X4 /BANC	14.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.79								
BANC OF CALIFORNIA COM USD0.01 PRICE: 14.38 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	BANC CALIF INC COM	-593.000	7,527.92	0.00	0.00	-9,839.49	-2,311.57	0.00	-2,311.57
24 Jun 24	SEDOL : BCD47X4 /BANC	12.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.97								
BANC OF CALIFORNIA COM USD0.01 PRICE: 12.7 BROKER COMMISSION: 2.97 OTHER CHARGES: 0.21 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

02 Apr 24	BANCFIRST CORP COM	-9.000	765.17	0.00	0.00	-662.43	102.74	0.00	102.74
04 Apr 24	SEDOL : 2078782 /BANF	85.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 BANCFIRST CORP COM USD1 PRICE: 85.03 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BANCFIRST CORP COM	-61.000	5,110.12	0.00	0.00	-4,489.83	620.29	0.00	620.29
24 Jun 24	SEDOL : 2078782 /BANF	83.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 BANCFIRST CORP COM USD1 PRICE: 83.78 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	BANCORP INC DEL COM STK	-30.000	972.59	0.00	0.00	-851.99	120.60	0.00	120.60
04 Apr 24	SEDOL : B05BRL7 /TBBK	32.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 BANCORP INC COM NPV PRICE: 32.43 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BANCORP INC DEL COM STK	-504.000	17,359.79	0.00	0.00	-14,313.38	3,046.41	0.00	3,046.41
24 Jun 24	SEDOL : B05BRL7 /TBBK	34.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.52 BANCORP INC COM NPV PRICE: 34.45 BROKER COMMISSION: 2.52 OTHER CHARGES: 0.49 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BANK NEW YORK MELLON CORP	-1,300.000	74,115.65	0.00	0.00	-56,490.73	17,624.92	0.00	17,624.92
10 Apr 24	COM STK	57.02							
Settled	SEDOL : B1Z77F6 /BK CABRERA CAPITAL MARKETS LLC / 9.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

BK OF NY MELLON CP COM USD0.01 PRICE: 57.02
 BROKER COMMISSION: 9.75 OTHER CHARGES:
 0.60 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	BANK OF AMERICA CORP	-44,600.000	1,672,152.12	0.00	0.00	-1,959,680.35	-287,528.23	0.00	-287,528.23
10 Apr 24	SEDOL : 2295677 /BAC	37.50							
Settled	CABRERA CAPITAL MARKETS LLC / 334.50								
	BANK OF AMERICA CORP USD0.01 PRICE: 37.5 BROKER COMMISSION: 334.50 OTHER CHARGES: 13.38 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	BANK OF AMERICA CORP	-11,594.000	461,060.85	0.00	0.00	-509,429.01	-48,368.16	0.00	-48,368.16
01 Jul 24	SEDOL : 2295677 /BAC	39.77							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 19.71								
	BANK OF AMERICA CORP USD0.01 PRICE: 39.77 BROKER COMMISSION: 19.71 OTHER CHARGES: 12.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	BANK OZK COM	-200.000	8,988.42	0.00	0.00	-9,074.06	-85.64	0.00	-85.64
10 Apr 24	SEDOL : BZ56Q65 /OZK	44.95							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	BANK OZK COM USD0.01 PRICE: 44.95 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	BANKUNITED INC	-42.000	1,136.09	0.00	0.00	-1,757.84	-621.75	0.00	-621.75
04 Apr 24	SEDOL : B3NNTZ4 /BKU	27.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.42								
	BANKUNITED INC PRICE: 27.06 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	BANKUNITED INC	-282.000	7,902.83	0.00	0.00	-11,802.63	-3,899.80	0.00	-3,899.80
24 Jun 24	SEDOL : B3NNTZ4 /BKU	28.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 BANKUNITED INC PRICE: 28.03 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	BANNER CORP COM NEW COM	-20.000	932.39	0.00	0.00	-1,226.25	-293.86	0.00	-293.86
04 Apr 24	NEW	46.63							
Settled	SEDOL : 2346003 /BANR WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 BANNER CORP COM USD0.01 PRICE: 46.63 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BANNER CORP COM NEW COM	-140.000	6,495.11	0.00	0.00	-8,583.77	-2,088.66	0.00	-2,088.66
24 Jun 24	NEW	46.40							
Settled	SEDOL : 2346003 /BANR WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 BANNER CORP COM USD0.01 PRICE: 46.4 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	BARNES GROUP INC COM	-29.000	1,023.69	0.00	0.00	-1,230.29	-206.60	0.00	-206.60
04 Apr 24	SEDOL : 2080732 /B	35.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 BARNES GROUP INC COM USD0.01 PRICE: 35.31 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BARNES GROUP INC COM	-224.000	8,779.43	0.00	0.00	-9,502.92	-723.49	0.00	-723.49
24 Jun 24	SEDOL : 2080732 /B	39.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.12								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

BARNES GROUP INC COM USD0.01 PRICE: 39.2
 BROKER COMMISSION: 1.12 OTHER CHARGES:
 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	BATH & BODY WORKS INC COM	-400.000	18,696.85	0.00	0.00	-22,926.85	-4,230.00	0.00	-4,230.00
10 Apr 24	USD0.5 WI	46.75							
Settled	SEDOL : BNNTGJ5 /BBWI CABRERA CAPITAL MARKETS LLC / 3.00 BATH & BODY WORKS COM USD0.5 PRICE: 46.75 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BAXTER INTL INC COM	-700.000	29,569.51	0.00	0.00	-31,442.10	-1,872.59	0.00	-1,872.59
10 Apr 24	SEDOL : 2085102 /BAX	42.25							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 BAXTER INTL INC COM USD1.00 PRICE: 42.25 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BECTON DICKINSON & CO COM	-1,768.000	427,344.28	0.00	0.00	-436,377.69	-9,033.41	0.00	-9,033.41
10 Apr 24	SEDOL : 2087807 /BDX	241.72							
Settled	CABRERA CAPITAL MARKETS LLC / 13.26 BECTON DICKINSON COM USD1 PRICE: 241.72 BROKER COMMISSION: 13.26 OTHER CHARGES: 3.42 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	BECTON DICKINSON & CO COM	-255.000	59,593.96	0.00	0.00	-62,939.09	-3,345.13	0.00	-3,345.13
01 Jul 24	SEDOL : 2087807 /BDX	233.71							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.43 BECTON DICKINSON COM USD1 PRICE: 233.71 BROKER COMMISSION: 0.43 OTHER CHARGES: 1.66 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

Accounting Statements

Account number ILFRAL

01 Apr 24 - 30 Jun 24

IL FIREFIGHTERS PENSION ALL

Page 728 of 1516

◆ 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

02 Apr 24	BENCHMARK ELECTRS INC COM	-20.000	595.79	0.00	0.00	-498.00	97.79	0.00	97.79
04 Apr 24	SEDOL : 2090816 /BHE	29.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20								
	BENCHMARK ELECTRON COM USD0.10 PRICE: 29.8								
	BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BENCHMARK ELECTRS INC COM	-110.000	4,394.92	0.00	0.00	-2,738.98	1,655.94	0.00	1,655.94
24 Jun 24	SEDOL : 2090816 /BHE	39.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.55								
	BENCHMARK ELECTRON COM USD0.10 PRICE: 39.96								
	BROKER COMMISSION: 0.55 OTHER CHARGES: 0.13								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BENTLEY SYS INC CL B CL B	-200.000	10,080.41	0.00	0.00	-8,696.66	1,383.75	0.00	1,383.75
10 Apr 24	SEDOL : BMC1PR6 /BSY	50.41							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	BENTLEY SYSTEMS IN COM USD0.01 CLASS B								
	PRICE: 50.41 BROKER COMMISSION: 1.50 OTHER								
	CHARGES: 0.09 BROKER: CABRERA CAPITAL								
	MARKETS LLC								
28 Jun 24	BENTLEY SYS INC CL B CL B	-3,536.000	174,526.09	0.00	0.00	-153,757.02	20,769.07	0.00	20,769.07
01 Jul 24	SEDOL : BMC1PR6 /BSY	49.36							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 6.01								
	BENTLEY SYSTEMS IN COM USD0.01 CLASS B								
	PRICE: 49.36 BROKER COMMISSION: 6.01 OTHER								
	CHARGES: 4.86 BROKER: INSTINET INVESTMENT								
	SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

08 Apr 24	BERKLEY W R CORP COM	-300.000	26,049.54	0.00	0.00	-17,164.80	8,884.74	0.00	8,884.74
10 Apr 24	SEDOL : 2093644 /WRB	86.84							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 BERKLEY(WR)CORP COM USD0.20 PRICE: 86.84 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BERKSHIRE HATHAWAY INC COM	-11,850.000	4,929,116.18	0.00	0.00	-3,560,849.08	1,368,267.10	0.00	1,368,267.10
10 Apr 24	USD0.0033 CLASS'B'	415.97							
Settled	SEDOL : 2073390 /BRK.B CABRERA CAPITAL MARKETS LLC / 88.88 BERKSHIRE HATHAWAY INC COM USD0.0 PRICE: 415.97 BROKER COMMISSION: 88.88 OTHER CHARGES: 39.44 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	BERKSHIRE HATHAWAY INC COM	-1,460.000	593,909.00	0.00	0.00	-438,720.65	155,188.35	0.00	155,188.35
01 Jul 24	USD0.0033 CLASS'B'	406.80							
Pending	SEDOL : 2073390 /BRK.B INSTINET INVESTMENT SERVICES LIMITE / 2.48 BERKSHIRE HATHAWAY INC COM USD0.0 PRICE: 406.8 BROKER COMMISSION: 2.48 OTHER CHARGES: 16.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	BERKSHIRE HILLS BANCORP INC	-24.000	529.67	0.00	0.00	-696.98	-167.31	0.00	-167.31
04 Apr 24	COM	22.08							
Settled	SEDOL : 2606570 /BHLB WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 BERKSHIRE HILLS BA COM USD0.01 PRICE: 22.08 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	BERKSHIRE HILLS BANCORP INC	-220.000	4,669.37	0.00	0.00	-6,389.02	-1,719.65	0.00	-1,719.65
24 Jun 24	COM	21.23							
Settled	SEDOL : 2606570 /BHLB WILLIAMS CAPITAL GROUP L.P.,THE / 1.10 BERKSHIRE HILLS BA COM USD0.01 PRICE: 21.23 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BERRY GLOBAL GROUP INC	-300.000	17,760.60	0.00	0.00	-19,923.28	-2,162.68	0.00	-2,162.68
10 Apr 24	COM USD0.01	59.21							
Settled	SEDOL : B8BR3H3 /BERY CABRERA CAPITAL MARKETS LLC / 2.25 BERRY GLOBAL GROUP COM USD0.01 PRICE: 59.21 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BEST BUY INC COM STK	-300.000	24,039.55	0.00	0.00	-30,192.58	-6,153.03	0.00	-6,153.03
10 Apr 24	SEDOL : 2094670 /BBY	80.14							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 BEST BUY CO INC COM USD0.10 PRICE: 80.14 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	BGC GROUP INC CLA	-219.000	1,684.09	0.00	0.00	-1,831.93	-147.84	0.00	-147.84
04 Apr 24	SEDOL : BRJTV5 /BGC	7.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.19 BGC GROUP INC COM USD0.01 CLA PRICE: 7.7 BROKER COMMISSION: 2.19 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

21 Jun 24	BGC GROUP INC CL A	-2,141.000	17,416.54	0.00	0.00	-17,909.47	-492.93	0.00	-492.93
24 Jun 24	SEDOL : BRJTV5 /BGC	8.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 10.71 BGC GROUP INC COM USD0.01 CL A PRICE: 8.14 BROKER COMMISSION: 10.71 OTHER CHARGES: 0.49 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BILL HOLDINGS INC COM	-100.000	6,407.19	0.00	0.00	-18,894.90	-12,487.71	0.00	-12,487.71
10 Apr 24	USD0.00001	64.08							
Settled	SEDOL : BKDS4H5 /BILL CABRERA CAPITAL MARKETS LLC / 0.75 BILL HOLDINGS INC COM USD0.00001 PRICE: 64.08 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BIO RAD LABORATORIES INC CL A	-27.000	8,810.36	0.00	0.00	-16,644.37	-7,834.01	0.00	-7,834.01
10 Apr 24	CL A	326.32							
Settled	SEDOL : 2098508 /BIO CABRERA CAPITAL MARKETS LLC / 0.20 BIO RAD LABS INC CLASS'A'COM USD0.0001 PRICE: 326.32 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BIOGEN INC COMMON STOCK	-243.000	49,800.63	0.00	0.00	-52,133.97	-2,333.34	0.00	-2,333.34
10 Apr 24	SEDOL : 2455965 /BIIB	204.95							
Settled	CABRERA CAPITAL MARKETS LLC / 1.82 BIOGEN INC COMMON STOCK PRICE: 204.95 BROKER COMMISSION: 1.82 OTHER CHARGES: 0.40 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>									

Sales

Equities

Common stock

United States - USD

08 Apr 24	BIOMARIN PHARMACEUTICAL INC	-300.000		26,181.54	0.00	0.00	-24,952.55	1,228.99	0.00	1,228.99
10 Apr 24	COM ISIN CH0008107010	87.28								
Settled	SEDOL : 2437071 /BMRN CABRERA CAPITAL MARKETS LLC / 2.25 BIOMARIN PHARMA COM USD0.001 PRICE: 87.28 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	BIO-TECHNE CORP COM	-100.000		6,821.19	0.00	0.00	-10,391.75	-3,570.56	0.00	-3,570.56
10 Apr 24	SEDOL : BSHZ3Q0 /TECH	68.22								
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 BIO-TECHNE CORP COM USD0.01 PRICE: 68.22 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC									
02 Apr 24	BJS RESTAURANTS INC COM	-14.000		495.45	0.00	0.00	-467.03	28.42	0.00	28.42
04 Apr 24	SEDOL : 2200552 /BJRI	35.40								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 BJS RESTAURANTS IN COM NPV PRICE: 35.4 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	BJS RESTAURANTS INC COM	-84.000		2,909.25	0.00	0.00	-2,802.20	107.05	0.00	107.05
24 Jun 24	SEDOL : 2200552 /BJRI	34.64								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.42 BJS RESTAURANTS IN COM NPV PRICE: 34.64 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	BJS WHSL CLUB HLDGS INC COM	-100.000		7,652.18	0.00	0.00	-6,509.36	1,142.82	0.00	1,142.82
10 Apr 24	SEDOL : BFZNF8 /BJ	76.53								
Settled	CABRERA CAPITAL MARKETS LLC / 0.75									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

BJS WHSL CLUB HLDG COM USD0.01 PRICE: 76.53
 BROKER COMMISSION: 0.75 OTHER CHARGES:
 0.07 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	BK HAW CORP COM	-22.000	1,316.68	0.00	0.00	-880.33	436.35	0.00	436.35
04 Apr 24	SEDOL : 2074070 /BOH	59.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 BK OF HAWAII CORP COM USD0.01 PRICE: 59.86 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BK HAW CORP COM	-187.000	10,472.63	0.00	0.00	-7,482.80	2,989.83	0.00	2,989.83
24 Jun 24	SEDOL : 2074070 /BOH	56.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 BK OF HAWAII CORP COM USD0.01 PRICE: 56.01 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	BLACKLINE INC COM	-29.000	1,812.77	0.00	0.00	-1,903.42	-90.65	0.00	-90.65
04 Apr 24	SEDOL : BD3WZS6 /BL	62.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 BLACKLINE INC COM USD0.01 PRICE: 62.52 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BLACKLINE INC COM	-166.000	7,608.39	0.00	0.00	-10,895.41	-3,287.02	0.00	-3,287.02
24 Jun 24	SEDOL : BD3WZS6 /BL	45.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 BLACKLINE INC COM USD0.01 PRICE: 45.84 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.22 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

08 Apr 24	BLACKSTONE INC COM USD0.00001	-4,351.000	562,634.18	0.00	0.00	-508,630.95	54,003.23	0.00	54,003.23
10 Apr 24	SEDOL : BKF2SL7 /BX	129.32							
Settled	CABRERA CAPITAL MARKETS LLC / 32.63 BLACKSTONE INC COM USD0.00001 PRICE: 129.32 BROKER COMMISSION: 32.63 OTHER CHARGES: 4.51 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	BLACKSTONE INC COM USD0.00001	-513.000	63,506.76	0.00	0.00	-59,969.59	3,537.17	0.00	3,537.17
01 Jul 24	SEDOL : BKF2SL7 /BX	123.80							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.87 BLACKSTONE INC COM USD0.00001 PRICE: 123.8 BROKER COMMISSION: 0.87 OTHER CHARGES: 1.77 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	BLACKSTONE MTG TRU CLA	-97.000	1,873.05	0.00	0.00	-2,271.07	-398.02	0.00	-398.02
04 Apr 24	SEDOL : B94QHZ0 /BXMT	19.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.97 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 19.32 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BLACKSTONE MTG TRU CLA	-597.000	10,760.62	0.00	0.00	-13,977.62	-3,217.00	0.00	-3,217.00
24 Jun 24	SEDOL : B94QHZ0 /BXMT	18.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.99 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 18.03 BROKER COMMISSION: 2.99 OTHER CHARGES: 0.30 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

08 Apr 24	BLOCK H & R INC COM	-600.000	28,567.27	0.00	0.00	-14,474.96	14,092.31	0.00	14,092.31
10 Apr 24	SEDOL : 2105505 /HRB	47.62							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 BLOCK(H&R)INC COM NPV PRICE: 47.62 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BLOCK INC	-900.000	70,507.68	0.00	0.00	-56,954.38	13,553.30	0.00	13,553.30
10 Apr 24	SEDOL : BYNZGK1 /SQ	78.35							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 BLOCK INC PRICE: 78.35 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.57 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	BLOOMIN BRANDS INC COM	-49.000	1,407.26	0.00	0.00	-1,031.71	375.55	0.00	375.55
04 Apr 24	SEDOL : B847RJ0 /BLMN	28.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 BLOOMIN BRANDS INC COM PRICE: 28.73 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BLOOMIN BRANDS INC COM	-438.000	8,411.55	0.00	0.00	-9,222.20	-810.65	0.00	-810.65
24 Jun 24	SEDOL : B847RJ0 /BLMN	19.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.19 BLOOMIN BRANDS INC COM PRICE: 19.21 BROKER COMMISSION: 2.19 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BLUE OWL CAP INC COM CLA	-500.000	9,796.17	0.00	0.00	-5,416.67	4,379.50	0.00	4,379.50
10 Apr 24	SEDOL : BN7CQS9 /OWL	19.60							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

BLUE OWL CAPITAL I COM USD0.0001 CL A PRICE:
19.6 BROKER COMMISSION: 3.75 OTHER
CHARGES: 0.08 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	BOEING CO COM	-3,659.000	664,295.28	0.00	0.00	-716,111.45	-51,816.17	0.00	-51,816.17
10 Apr 24	SEDOL : 2108601 /BA	181.56							
Settled	CABRERA CAPITAL MARKETS LLC / 27.44								
	BOEING CO COM USD5.00 PRICE: 181.56 BROKER COMMISSION: 27.44 OTHER CHARGES: 5.32 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	BOISE CASCADE CO COM	-22.000	3,276.65	0.00	0.00	-1,564.66	1,711.99	0.00	1,711.99
04 Apr 24	SEDOL : B9BP4R1 /BCC	148.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22								
	BOISE CASCADE COMP COM USD0.01 PRICE: 148.95 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BOISE CASCADE CO COM	-194.000	23,745.90	0.00	0.00	-13,797.42	9,948.48	0.00	9,948.48
24 Jun 24	SEDOL : B9BP4R1 /BCC	122.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.97								
	BOISE CASCADE COMP COM USD0.01 PRICE: 122.41 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.67 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	BOK FINL CORP COM NEW	-349.000	31,980.88	0.00	0.00	-34,785.97	-2,805.09	0.00	-2,805.09
01 Jul 24	SEDOL : 2109091 /BOKF	91.64							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.59								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

BOK FINANCIAL CORP COM USD0.00006 PRICE:
91.64 BROKER COMMISSION: 0.59 OTHER
CHARGES: 0.89 BROKER: INSTINET INVESTMENT
SERVICES LIMITE

08 Apr 24	BOOKING HLDGS INC COM	-226.000	813,856.20	0.00	0.00	-527,925.06	285,931.14	0.00	285,931.14
10 Apr 24	SEDOL : BDRXDB4 /BKNG	3,601.17							
Settled	CABRERA CAPITAL MARKETS LLC / 1.70								
	BOOKING HLDGS INC COM USD0.008 PRICE: 3601.17 BROKER COMMISSION: 1.70 OTHER CHARGES: 6.52 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	BOOKING HLDGS INC COM	-75.000	297,104.11	0.00	0.00	-175,196.37	121,907.74	0.00	121,907.74
01 Jul 24	SEDOL : BDRXDB4 /BKNG	3,961.50							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.13								
	BOOKING HLDGS INC COM USD0.008 PRICE: 3961.5 BROKER COMMISSION: 0.13 OTHER CHARGES: 8.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	BOOT BARN HLDGS INC COM	-17.000	1,652.04	0.00	0.00	-1,692.78	-40.74	0.00	-40.74
04 Apr 24	SEDOL : BRS6600 /BOOT	97.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17								
	BOOT BARN HOLDINGS COM USD0.0001 PRICE: 97.19 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BOOT BARN HLDGS INC COM	-123.000	15,875.77	0.00	0.00	-12,247.79	3,627.98	0.00	3,627.98
24 Jun 24	SEDOL : BRS6600 /BOOT	129.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62								

◆ 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

BOOT BARN HOLDINGS COM USD0.0001 PRICE:
129.08 BROKER COMMISSION: 0.62 OTHER
CHARGES: 0.45 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	BOOZ ALLEN HAMILTON HLDG	-216.000	31,819.24	0.00	0.00	-18,354.70	13,464.54	0.00	13,464.54
10 Apr 24	CORP CL A COM STK	147.32							
Settled	SEDOL : B5367T7 /BAH CABRERA CAPITAL MARKETS LLC / 1.62 BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A' PRICE: 147.32 BROKER COMMISSION: 1.62 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BORG WARNER INC COM	-300.000	10,536.66	0.00	0.00	-11,402.47	-865.81	0.00	-865.81
10 Apr 24	SEDOL : 2111955 /BWA CABRERA CAPITAL MARKETS LLC / 2.25 BORG WARNER INC COM USD0.01 PRICE: 35.13 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC	35.13							
Settled									
08 Apr 24	BOSTON SCIENTIFIC CORP COM	-8,900.000	611,269.35	0.00	0.00	-381,079.14	230,190.21	0.00	230,190.21
10 Apr 24	SEDOL : 2113434 /BSX CABRERA CAPITAL MARKETS LLC / 66.75 BOSTON SCIENTIFIC COM USD0.01 PRICE: 68.69 BROKER COMMISSION: 66.75 OTHER CHARGES: 4.90 BROKER: CABRERA CAPITAL MARKETS LLC	68.69							
Settled									
28 Jun 24	BOSTON SCIENTIFIC CORP COM	-787.000	60,603.84	0.00	0.00	-33,697.67	26,906.17	0.00	26,906.17
01 Jul 24	SEDOL : 2113434 /BSX INSTINET INVESTMENT SERVICES LIMITE / 1.34	77.01							
Pending									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

BOSTON SCIENTIFIC COM USD0.01 PRICE: 77.01
 BROKER COMMISSION: 1.34 OTHER CHARGES:
 1.69 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

02 Apr 24	BOX INC CL A CL A	-82.000	2,322.22	0.00	0.00	-2,411.21	-88.99	0.00	-88.99
04 Apr 24	SEDOL : BVB3BV2 /BOX	28.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82								
	BOX INC COM USD0.0001 CL 'A' PRICE: 28.33 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BOX INC CL A CL A	-540.000	13,950.51	0.00	0.00	-15,878.70	-1,928.19	0.00	-1,928.19
24 Jun 24	SEDOL : BVB3BV2 /BOX	25.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.70								
	BOX INC COM USD0.0001 CL 'A' PRICE: 25.84 BROKER COMMISSION: 2.70 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BOYD GAMING CORP COM	-200.000	13,196.39	0.00	0.00	-12,307.70	888.69	0.00	888.69
10 Apr 24	SEDOL : 2117232 /BYD	65.99							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	BOYD GAMING CORP COM USD0.01 PRICE: 65.99 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	BRADY CORP CL A CL A	-25.000	1,475.23	0.00	0.00	-1,278.55	196.68	0.00	196.68
04 Apr 24	SEDOL : 2117726 /BRC	59.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25								
	BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 59.02 BROKER COMMISSION: 0.25 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

21 Jun 24	BRADY CORP CL A CL A	-202.000	13,368.99	0.00	0.00	-10,330.68	3,038.31	0.00	3,038.31
24 Jun 24	SEDOL : 2117726 /BRC	66.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.01 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 66.19 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BRANDYWINE RLTY TR SH BEN INT	-848.000	3,845.57	0.00	0.00	-10,856.12	-7,010.55	0.00	-7,010.55
24 Jun 24	NEW REIT	4.54							
Settled	SEDOL : 2518954 /BDN WILLIAMS CAPITAL GROUP L.P.,THE / 4.24 BRANDYWINE REALTY SBI USD0.01 PRICE: 4.54 BROKER COMMISSION: 4.24 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	BREAD FINANCIAL HOLDINGS INC	-28.000	979.43	0.00	0.00	-1,030.37	-50.94	0.00	-50.94
04 Apr 24	COM USD0.01	34.99							
Settled	SEDOL : 2762030 /BFH WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 34.99 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BREAD FINANCIAL HOLDINGS INC	-187.000	8,219.35	0.00	0.00	-6,881.43	1,337.92	0.00	1,337.92
24 Jun 24	COM USD0.01	43.96							
Settled	SEDOL : 2762030 /BFH WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 43.96 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.23 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

08 Apr 24	BRIGHT HORIZONS FA COM	-79.000	8,892.36	0.00	0.00	-9,993.12	-1,100.76	0.00	-1,100.76
10 Apr 24	USD0.001	112.57							
Settled	SEDOL : B7MJWP2 /BFAM CABRERA CAPITAL MARKETS LLC / 0.59 BRIGHT HORIZONS FA COM USD0.001 PRICE: 112.57 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BRIGHTHOUSE FINL INC COM	-200.000	10,214.41	0.00	0.00	-10,439.90	-225.49	0.00	-225.49
10 Apr 24	SEDOL : BF429K9 /BHF	51.08							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 BRIGHTHOUSE FINL I COM USD0.01 PRICE: 51.08 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	BRIGHTSPHERE INVT GROUP INC	-557.000	12,256.43	0.00	0.00	-13,011.66	-755.23	0.00	-755.23
24 Jun 24	COM	22.01							
Settled	SEDOL : BJBLBN4 /BSIG WILLIAMS CAPITAL GROUP L.P.,THE / 2.79 BRIGHTSPHERE INVE. COM USD0.001 PRICE: 22.01 BROKER COMMISSION: 2.79 OTHER CHARGES: 0.35 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	BRINKER INTL INC COM	-25.000	1,241.49	0.00	0.00	-930.67	310.82	0.00	310.82
04 Apr 24	SEDOL : 2193544 /EAT	49.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 BRINKER INTL INC COM USD0.10 PRICE: 49.67 BROKER COMMISSION: 0.25 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

21 Jun 24	BRINKER INTL INC COM	-162.000	11,541.36	0.00	0.00	-6,030.75	5,510.61	0.00	5,510.61
24 Jun 24	SEDOL : 2193544 /EAT	71.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.81 BRINKER INTL INC COM USD0.10 PRICE: 71.25 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BRISTOL MYERS SQUIBB CO COM	-13,200.000	674,415.60	0.00	0.00	-834,280.93	-159,865.33	0.00	-159,865.33
10 Apr 24	SEDOL : 2126335 /BMY	51.10							
Settled	CABRERA CAPITAL MARKETS LLC / 99.00 BRISTOL-MYRS SQUIB COM USD0.10 PRICE: 51.1 BROKER COMMISSION: 99.00 OTHER CHARGES: 5.40 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	BRISTOL MYERS SQUIBB CO COM	-2,016.000	83,718.72	0.00	0.00	-127,417.45	-43,698.73	0.00	-43,698.73
01 Jul 24	SEDOL : 2126335 /BMY	41.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.43 BRISTOL-MYRS SQUIB COM USD0.10 PRICE: 41.53 BROKER COMMISSION: 3.43 OTHER CHARGES: 2.33 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	BRISTOW GROUP INC DEL NEW	-104.000	3,364.82	0.00	0.00	-3,439.89	-75.07	0.00	-75.07
24 Jun 24	COM	32.36							
Settled	SEDOL : BMBT0Z4 /VTOL WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 BRISTOW GRP INC COM USD0.01 PRICE: 32.36 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BRIXMOR PPTY GROUP INC COM	-500.000	11,106.16	0.00	0.00	-11,923.67	-817.51	0.00	-817.51
10 Apr 24	SEDOL : BFTDJL8 /BRX	22.22							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	BRIXMOR PROPERTY G COM USD0.01 PRICE: 22.22 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BROADCOM INC COM	-2,790.000	3,727,668.24	0.00	0.00	-1,632,908.67	2,094,759.57	0.00	2,094,759.57
10 Apr 24	SEDOL : BDZ78H9 /AVGO CABRERA CAPITAL MARKETS LLC / 20.93 BROADCOM INC COM USD0.001 PRICE: 1336.1 BROKER COMMISSION: 20.93 OTHER CHARGES: 29.83 BROKER: CABRERA CAPITAL MARKETS LLC	1,336.10							
08 Apr 24	BROADRIDGE FINL SOLUTIONS INC	-161.000	32,982.59	0.00	0.00	-25,611.51	7,371.08	0.00	7,371.08
10 Apr 24	COM STK SEDOL : B1VP7R6 /BR CABRERA CAPITAL MARKETS LLC / 1.21 BROADRIDGE FIN SOL COM USD0.01 PRICE: 204.87 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.27 BROKER: CABRERA CAPITAL MARKETS LLC	204.87							
08 Apr 24	BROOKFIELD RENEWABLE CORP	-100.000	2,447.23	0.00	0.00	-3,446.89	-999.66	0.00	-999.66
10 Apr 24	CLASS A SUBORDINATE VOTING SHARES WI SEDOL : BMW8YT2 /BEPC CABRERA CAPITAL MARKETS LLC / 0.75 BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES PRICE: 24.48 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC	24.48							
02 Apr 24	BROOKLINE BANCORP INC DEL	-62.000	597.67	0.00	0.00	-984.60	-386.93	0.00	-386.93
04 Apr 24	COM BROOKLINE BANCORP INC + SEDOL : 2967675 /BRKL WILLIAMS CAPITAL GROUP L.P.,THE / 0.62	9.65							

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

BROOKLINE BANCORP COM USD0.01 PRICE: 9.65 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	BROOKLINE BANCORP INC DEL	-395.000	3,232.98	0.00	0.00	-6,272.83	-3,039.85	0.00	-3,039.85
24 Jun 24	COM BROOKLINE BANCORP INC +	8.19							
Settled	SEDOL : 2967675 /BRKL WILLIAMS CAPITAL GROUP L.P.,THE / 1.98 BROOKLINE BANCORP COM USD0.01 PRICE: 8.19 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BROWN & BROWN INC COM	-400.000	34,200.72	0.00	0.00	-25,780.73	8,419.99	0.00	8,419.99
10 Apr 24	SEDOL : 2692687 /BRO	85.51							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 BROWN & BROWN INC COM USD0.10 PRICE: 85.51 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.28 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BROWN-FORMAN INC CL B	-200.000	10,128.41	0.00	0.00	-13,550.82	-3,422.41	0.00	-3,422.41
10 Apr 24	NON-VTG COM	50.65							
Settled	SEDOL : 2146838 /BF/B CABRERA CAPITAL MARKETS LLC / 1.50 BROWN-FORMAN CORP 'B'COM USD0.15 PRICE: 50.65 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BRUKER CORP	-100.000	9,022.17	0.00	0.00	-6,902.67	2,119.50	0.00	2,119.50
10 Apr 24	SEDOL : 2616137 /BRKR	90.23							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75								

◆ 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

BRUKER CORPORATION COM USD0.01 PRICE:
90.23 BROKER COMMISSION: 0.75 OTHER
CHARGES: 0.08 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	BRUNSWICK CORP COM	-100.000	9,325.17	0.00	0.00	-8,845.50	479.67	0.00	479.67
10 Apr 24	SEDOL : 2149309 /BC	93.26							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 BRUNSWICK CORP COM USD0.75 PRICE: 93.26 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	BUCKLE INC COM	-16.000	625.11	0.00	0.00	-632.45	-7.34	0.00	-7.34
04 Apr 24	SEDOL : 2149934 /BKE	39.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 BUCKLE INC COM USD0.0 PRICE: 39.08 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	BUCKLE INC COM	-82.000	3,038.42	0.00	0.00	-3,241.32	-202.90	0.00	-202.90
24 Jun 24	SEDOL : 2149934 /BKE	37.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 BUCKLE INC COM USD0.0 PRICE: 37.06 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	BUILDERS FIRSTSOURCE INC COM	-167.000	33,481.98	0.00	0.00	-11,000.05	22,481.93	0.00	22,481.93
10 Apr 24	STK	200.50							
Settled	SEDOL : B0BV2M7 /BLDR CABRERA CAPITAL MARKETS LLC / 1.25 BUILDERS 1ST SRCE COM USD0.01 PRICE: 200.5 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.27 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

08 Apr 24	BUNGE GLOBAL SA F COMMON	-348.000	37,066.05	0.00	0.00	-32,873.33	4,192.72	0.00	4,192.72
10 Apr 24	STOCK	106.52							
Settled	SEDOL : BQ6BPG9 /BG CABRERA CAPITAL MARKETS LLC / 2.61 BUNGE GLOBAL SA COM USD0.01 PRICE: 106.52 BROKER COMMISSION: 2.61 OTHER CHARGES: 0.30 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BURLINGTON STORES INC COM	-109.000	21,722.70	0.00	0.00	-25,575.47	-3,852.77	0.00	-3,852.77
10 Apr 24	SEDOL : BF311Y5 /BURL	199.30							
Settled	CABRERA CAPITAL MARKETS LLC / 0.82 BURLINGTON STORES COM USD0.0001 PRICE: 199.3 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BWX TECHNOLOGIES INC COM	-125.000	12,462.71	0.00	0.00	-6,474.50	5,988.21	0.00	5,988.21
10 Apr 24	SEDOL : BZOW624 /BWXT	99.71							
Settled	CABRERA CAPITAL MARKETS LLC / 0.94 BWX TECHNOLOGIES I COM USD0.01 PRICE: 99.71 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	BXP INC	-200.000	12,646.39	0.00	0.00	-22,129.48	-9,483.09	0.00	-9,483.09
10 Apr 24	SEDOL : 2019479 /BXP	63.24							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 BOSTON PROPERTIES INC COM STK US PRICE: 63.24 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.11 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									
08 Apr 24	C H ROBINSON WORLDWIDE INC	-100.000	7,205.19	0.00	0.00	-10,109.43	-2,904.24	0.00	-2,904.24
10 Apr 24	COM NEW COM NEW	72.06							
Settled	SEDOL : 2116228 /CHRW CABRERA CAPITAL MARKETS LLC / 0.75 CH ROBINSON WORLDW COM USD0.10 PRICE: 72.06 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	CABLE ONE INC COM	-23.000	8,472.61	0.00	0.00	-9,099.38	-626.77	0.00	-626.77
24 Jun 24	SEDOL : BZ07DS4 /CABO	368.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 CABLE ONE INC COM USD0.01 PRICE: 368.39 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	CABLE ONE INC COM	-391.000	138,409.49	0.00	0.00	-602,003.43	-463,593.94	0.00	-463,593.94
01 Jul 24	SEDOL : BZ07DS4 /CABO	354.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.66 CABLE ONE INC COM USD0.01 PRICE: 354.0 BROKER COMMISSION: 0.66 OTHER CHARGES: 3.85 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CACI INTL INC CL A CLA	-32.000	12,116.14	0.00	0.00	-8,654.26	3,461.88	0.00	3,461.88
10 Apr 24	SEDOL : 2159267 /CACI	378.64							
Settled	CABRERA CAPITAL MARKETS LLC / 0.24 CACI INTL INC CLASS'A'COM USD0.10 PRICE: 378.64 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								

Accounting Statements

Account number ILFRAL

01 Apr 24 - 30 Jun 24

IL FIREFIGHTERS PENSION ALL

Page 748 of 1516

◆ 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

08 Apr 24	CADENCE DESIGN SYS INC COM	-1,749.000	544,078.93	0.00	0.00	-395,884.63	148,194.30	0.00	148,194.30
10 Apr 24	SEDOL : 2302232 /CDNS	311.09							
Settled	CABRERA CAPITAL MARKETS LLC / 13.12 CADENCE DESIGN SYS COM USD0.01 PRICE: 311.09 BROKER COMMISSION: 13.12 OTHER CHARGES: 4.36 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CADENCE DESIGN SYS INC COM	-74.000	22,772.73	0.00	0.00	-16,749.84	6,022.89	0.00	6,022.89
01 Jul 24	SEDOL : 2302232 /CDNS	307.75							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.13 CADENCE DESIGN SYS COM USD0.01 PRICE: 307.75 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CAESARS ENTMT INC NEW COM	-300.000	12,921.64	0.00	0.00	-23,833.22	-10,911.58	0.00	-10,911.58
10 Apr 24	SEDOL : BMWWGB0 /CZR	43.08							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 CAESARS ENT INC COM USD0.00001 PRICE: 43.08 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CAL MAINE FOODS INC COM NEW	-23.000	1,354.68	0.00	0.00	-970.01	384.67	0.00	384.67
04 Apr 24	STK	58.91							
Settled	SEDOL : 2158781 /CALM WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 CAL MAINE FOODS IN COM STK USD0.01 PRICE: 58.91 BROKER COMMISSION: 0.23 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

21 Jun 24	CAL MAINE FOODS INC COM NEW	-176.000	10,254.35	0.00	0.00	-7,422.68	2,831.67	0.00	2,831.67
24 Jun 24	STK	58.27							
Settled	SEDOL : 2158781 /CALM WILLIAMS CAPITAL GROUP L.P.,THE / 0.88 CAL MAINE FOODS IN COM STK USD0.01 PRICE: 58.27 BROKER COMMISSION: 0.88 OTHER CHARGES: 0.29 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CALAVO GROWERS INC COM	-90.000	2,158.58	0.00	0.00	-3,721.95	-1,563.37	0.00	-1,563.37
24 Jun 24	SEDOL : 2859200 /CVGW	23.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 CALAVO GROWERS INC COM USD0.001 PRICE: 23.99 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CALERES INC COM	-18.000	688.31	0.00	0.00	-427.81	260.50	0.00	260.50
04 Apr 24	SEDOL : BWX4MD9 /CAL	38.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 CALERES INC COM PRICE: 38.25 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CALERES INC COM	-193.000	6,614.88	0.00	0.00	-4,587.10	2,027.78	0.00	2,027.78
24 Jun 24	SEDOL : BWX4MD9 /CAL	34.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.97 CALERES INC COM PRICE: 34.28 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.19 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

02 Apr 24	CALIFORNIA RES CORP COM	-36.000	1,917.70	0.00	0.00	-1,599.38	318.32	0.00	318.32
04 Apr 24	USD0.01	53.28							
Settled	SEDOL : BMBK002 /CRC WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 CALIFORNIA RESOURC COM USD0.01 PRICE: 53.28 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CALIFORNIA RES CORP COM	-336.000	16,340.90	0.00	0.00	-14,927.58	1,413.32	0.00	1,413.32
24 Jun 24	USD0.01	48.64							
Settled	SEDOL : BMBK002 /CRC WILLIAMS CAPITAL GROUP L.P.,THE / 1.68 CALIFORNIA RESOURC COM USD0.01 PRICE: 48.64 BROKER COMMISSION: 1.68 OTHER CHARGES: 0.46 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CALIFORNIA WTR SVC GROUP COM	-33.000	1,518.31	0.00	0.00	-2,002.26	-483.95	0.00	-483.95
04 Apr 24	SEDOL : 2165383 /CWT	46.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 CALIFORNIA WATER COM STK USD0.01 PRICE: 46.02 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CALIFORNIA WTR SVC GROUP COM	-254.000	12,198.01	0.00	0.00	-15,411.30	-3,213.29	0.00	-3,213.29
24 Jun 24	SEDOL : 2165383 /CWT	48.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.27 CALIFORNIA WATER COM STK USD0.01 PRICE: 48.03 BROKER COMMISSION: 1.27 OTHER CHARGES: 0.34 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

02 Apr 24	CALIX NETWORKS INC COMMON	-33.000	1,056.65	0.00	0.00	-1,122.49	-65.84	0.00	-65.84
04 Apr 24	STOCK	32.03							
Settled	SEDOL : B3S4L67 /CALX WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 CALIX NETWORKS INC COMMON STK PRICE: 32.03 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CALIX NETWORKS INC COMMON	-306.000	10,708.17	0.00	0.00	-10,408.59	299.58	0.00	299.58
24 Jun 24	STOCK	35.00							
Settled	SEDOL : B3S4L67 /CALX WILLIAMS CAPITAL GROUP L.P.,THE / 1.53 CALIX NETWORKS INC COMMON STK PRICE: 35.0 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CAMDEN PPTY TR SH BEN INT	-100.000	10,212.16	0.00	0.00	-15,406.28	-5,194.12	0.00	-5,194.12
10 Apr 24	SEDOL : 2166320 /CPT	102.13							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 CAMDEN PROP TST SBI USD0.01 PRICE: 102.13 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	CAMDEN PPTY TR SH BEN INT	-300.000	32,908.33	0.00	0.00	-42,541.57	-9,633.24	0.00	-9,633.24
24 Jun 24	SEDOL : 2166320 /CPT	109.70							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 CAMDEN PROP TST SBI USD0.01 PRICE: 109.7 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.92 BROKER: LOOP CAPITAL MARKETS LLC								
08 Apr 24	CAPITAL ONE FINL CORP COM	-2,313.000	332,866.94	0.00	0.00	-341,524.65	-8,657.71	0.00	-8,657.71
10 Apr 24	SEDOL : 2654461 /COF	143.92							
Settled	CABRERA CAPITAL MARKETS LLC / 17.35								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

CAPITAL ONE FINL COM USD0.01 PRICE: 143.92 BROKER COMMISSION: 17.35 OTHER CHARGES: 2.67 BROKER: CABRERA CAPITAL MARKETS LLC									
28 Jun 24	CAPITAL ONE FINL CORP COM	-319.000	44,163.78	0.00	0.00	-47,101.76	-2,937.98	0.00	-2,937.98
01 Jul 24	SEDOL : 2654461 /COF	138.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.54								
CAPITAL ONE FINL COM USD0.01 PRICE: 138.45 BROKER COMMISSION: 0.54 OTHER CHARGES: 1.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 Jun 24	CAPITOL FED FINL INC COM .	-747.000	3,947.78	0.00	0.00	-8,435.02	-4,487.24	0.00	-4,487.24
24 Jun 24	SEDOL : B3KWJV0 /CFFN	5.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.74								
CAPITOL FED FINL COM PRICE: 5.29 BROKER COMMISSION: 3.74 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	CAPRI HOLDINGS LTD COM NPV	-600.000	26,245.29	0.00	0.00	-35,054.04	-8,808.75	0.00	-8,808.75
10 Apr 24	SEDOL : BJ1N1M9 /CPRI	43.75							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50								
CAPRI HOLDINGS LTD COM NPV PRICE: 43.75 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	CARDINAL HLTH INC	-415.000	45,426.57	0.00	0.00	-21,556.34	23,870.23	0.00	23,870.23
10 Apr 24	SEDOL : 2175672 /CAH	109.47							
Settled	CABRERA CAPITAL MARKETS LLC / 3.11								
CARDINAL HEALTH COM NPV PRICE: 109.47 BROKER COMMISSION: 3.11 OTHER CHARGES: 0.37 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

02 Apr 24	CARETRUST REIT INC COM	-74.000	1,778.94	0.00	0.00	-1,553.55	225.39	0.00	225.39
04 Apr 24	SEDOL : BMP8TL6 /CTRE	24.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.74 CARETRUST REIT INC COM USD0.01 PRICE: 24.05 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CARGURUS INC CL A CL A	-49.000	1,106.90	0.00	0.00	-1,076.78	30.12	0.00	30.12
04 Apr 24	SEDOL : BF5D6S8 /CARG	22.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 CARGURUS INC COM USD0.001 CL A PRICE: 22.6 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CARGURUS INC CL A CL A	-1,381.000	34,793.32	0.00	0.00	-30,347.47	4,445.85	0.00	4,445.85
24 Jun 24	SEDOL : BF5D6S8 /CARG	25.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.91 CARGURUS INC COM USD0.001 CL A PRICE: 25.2 BROKER COMMISSION: 6.91 OTHER CHARGES: 0.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CARLISLE COMPANIES INC COM	-148.000	59,272.41	0.00	0.00	-34,738.73	24,533.68	0.00	24,533.68
10 Apr 24	SEDOL : 2176318 /CSL	400.50							
Settled	CABRERA CAPITAL MARKETS LLC / 1.11 CARLISLE COS INC COM USD1 PRICE: 400.5 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.48 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CARLYLE GROUP INC COM	-200.000	9,492.42	0.00	0.00	-8,826.69	665.73	0.00	665.73
10 Apr 24	SEDOL : BKRTG56 /CG	47.47							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CARLYLE GROUP INC COM USD0.01 PRICE: 47.47
 BROKER COMMISSION: 1.50 OTHER CHARGES:
 0.08 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	CARMAX INC COM	-200.000	16,572.36	0.00	0.00	-23,029.02	-6,456.66	0.00	-6,456.66
10 Apr 24	SEDOL : 2983563 /KMX	82.87							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 CARMAX INC COM USD0.50 PRICE: 82.87 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CARNIVAL CORP COM PAIRED	-1,700.000	26,609.03	0.00	0.00	-30,718.77	-4,109.74	0.00	-4,109.74
10 Apr 24	SEDOL : 2523044 /CCL	15.66							
Settled	CABRERA CAPITAL MARKETS LLC / 12.75 CARNIVAL CORP PAIRED CTF (1 COM CARN & 1 PRICE: 15.66 BROKER COMMISSION: 12.75 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CARPENTER TECHNOLOGY CORP	-28.000	1,993.02	0.00	0.00	-928.75	1,064.27	0.00	1,064.27
04 Apr 24	COM	71.19							
Settled	SEDOL : 2177504 /CRS WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 CARPENTER TECH CP COM USD5 PRICE: 71.19 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CARPENTER TECHNOLOGY CORP	-295.000	29,335.45	0.00	0.00	-9,973.26	19,362.19	0.00	19,362.19
24 Jun 24	COM	99.45							
Settled	SEDOL : 2177504 /CRS WILLIAMS CAPITAL GROUP L.P.,THE / 1.48 CARPENTER TECH CP COM USD5 PRICE: 99.45 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.82 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								

Sales

Equities

Common stock

United States - USD

08 Apr 24	CARRIER GLOBAL CORPORATION	-1,400.000	80,964.85	0.00	0.00	-67,576.18	13,388.67	0.00	13,388.67
10 Apr 24	COM USD0.01 WI	57.84							
Settled	SEDOL : BK4N0D7 /CARR CABRERA CAPITAL MARKETS LLC / 10.50 CARRIER GLOBAL COR COM USD0.01 PRICE: 57.84 BROKER COMMISSION: 10.50 OTHER CHARGES: 0.65 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CARRIER GLOBAL CORPORATION	-57,800.000	3,645,824.38	0.00	0.00	-2,789,931.01	855,893.37	0.00	855,893.37
01 Jul 24	COM USD0.01 WI	63.08							
Pending	SEDOL : BK4N0D7 /CARR INSTINET INVESTMENT SERVICES LIMITE / 98.26 CARRIER GLOBAL COR COM USD0.01 PRICE: 63.08 BROKER COMMISSION: 98.26 OTHER CHARGES: 101.36 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	CARS COM INC COM	-35.000	583.44	0.00	0.00	-522.43	61.01	0.00	61.01
04 Apr 24	SEDOL : BYXHTC0 /CARS	16.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 CARS COM INC COM USD0.01 PRICE: 16.68 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CARS COM INC COM	-291.000	5,669.97	0.00	0.00	-4,343.66	1,326.31	0.00	1,326.31
24 Jun 24	SEDOL : BYXHTC0 /CARS	19.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.46 CARS COM INC COM USD0.01 PRICE: 19.49 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.16 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

08 Apr 24	CASEYS GEN STORES INC COM	-51.000	15,974.22	0.00	0.00	-9,819.57	6,154.65	0.00	6,154.65
10 Apr 24	SEDOL : 2179414 /CASY	313.23							
Settled	CABRERA CAPITAL MARKETS LLC / 0.38 CASEYS GEN STORES COM NPV PRICE: 313.23 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CATALENT INC COM	-200.000	11,336.40	0.00	0.00	-20,819.60	-9,483.20	0.00	-9,483.20
10 Apr 24	SEDOL : BP96PQ4 /CTLT	56.69							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 CATALENT INC COM USD0.01 PRICE: 56.69 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CATALYST PHARMACEUTICALS INC	-86.000	1,311.48	0.00	0.00	-1,327.47	-15.99	0.00	-15.99
04 Apr 24	COM STK USD0.001 STK	15.26							
Settled	SEDOL : B1G7Q03 /CPRX WILLIAMS CAPITAL GROUP L.P.,THE / 0.86 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 15.26 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CATALYST PHARMACEUTICALS INC	-430.000	6,701.36	0.00	0.00	-6,637.36	64.00	0.00	64.00
24 Jun 24	COM STK USD0.001 STK	15.59							
Settled	SEDOL : B1G7Q03 /CPRX WILLIAMS CAPITAL GROUP L.P.,THE / 2.15 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 15.59 BROKER COMMISSION: 2.15 OTHER CHARGES: 0.19 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

08 Apr 24	CATERPILLAR INC COM	-3,364.000	1,256,317.79	0.00	0.00	-698,321.92	557,995.87	0.00	557,995.87
10 Apr 24	SEDOL : 2180201 /CAT	373.47							
Settled	CABRERA CAPITAL MARKETS LLC / 25.23 CATERPILLAR INC COM USD1 PRICE: 373.47 BROKER COMMISSION: 25.23 OTHER CHARGES: 10.06 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CATERPILLAR INC COM	-1,678.000	558,923.41	0.00	0.00	-348,330.62	210,592.79	0.00	210,592.79
01 Jul 24	SEDOL : 2180201 /CAT	333.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.85 CATERPILLAR INC COM USD1 PRICE: 333.1 BROKER COMMISSION: 2.85 OTHER CHARGES: 15.54 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	CATHAY GENERAL BANCORP INC	-41.000	1,503.45	0.00	0.00	-1,525.49	-22.04	0.00	-22.04
04 Apr 24	COM	36.68							
Settled	SEDOL : 2264235 /CATY WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 CATHAY GENERAL BANCORP COM USD0.01 PRICE: 36.68 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CATHAY GENERAL BANCORP INC	-304.000	10,957.37	0.00	0.00	-11,310.92	-353.55	0.00	-353.55
24 Jun 24	COM	36.05							
Settled	SEDOL : 2264235 /CATY WILLIAMS CAPITAL GROUP L.P.,THE / 1.52 CATHAY GENERAL BANCORP COM USD0.01 PRICE: 36.05 BROKER COMMISSION: 1.52 OTHER CHARGES: 0.31 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

08 Apr 24	CAVA GROUP INC COM	-100.000	6,493.19	0.00	0.00	-5,466.68	1,026.51	0.00	1,026.51
10 Apr 24	SEDOL : BRBD9F4 /CAVA	64.94							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 CAVA GROUP INC COM USD0.0001 PRICE: 64.94 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CAVCO INDS INC DEL COM STK	-4.000	1,498.30	0.00	0.00	-1,037.62	460.68	0.00	460.68
04 Apr 24	SEDOL : 2787022 /CVCO	374.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.04 CAVCO INDUSTRIES COM USD0.01 PRICE: 374.59 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CAVCO INDS INC DEL COM STK	-35.000	12,518.62	0.00	0.00	-9,079.17	3,439.45	0.00	3,439.45
24 Jun 24	SEDOL : 2787022 /CVCO	357.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 CAVCO INDUSTRIES COM USD0.01 PRICE: 357.69 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.35 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CBOE GLOBAL MARKETS INC	-145.000	26,442.34	0.00	0.00	-17,541.55	8,900.79	0.00	8,900.79
10 Apr 24	SEDOL : B5834C5 /CBOE	182.37							
Settled	CABRERA CAPITAL MARKETS LLC / 1.09 CBOE GLOBAL MARKET COM USD0.01 PRICE: 182.37 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CBRE GROUP INC CL A CL A	-600.000	57,901.03	0.00	0.00	-57,062.42	838.61	0.00	838.61
10 Apr 24	SEDOL : B6WVMH3 /CBRE	96.51							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CBRE GROUP INC COM USD0.01 CLASS A PRICE:
96.51 BROKER COMMISSION: 4.50 OTHER
CHARGES: 0.47 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	CCC INTELLIGENT SOLUTIONS	-500.000	5,886.20	0.00	0.00	-5,281.80	604.40	0.00	604.40
10 Apr 24	HLDGS INC COM	11.78							
Settled	SEDOL : BP4CXL8 /CCCS CABRERA CAPITAL MARKETS LLC / 3.75 CCC INTELLIGENT SO COM USD0.0001 PRICE: 11.78 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CDW CORP COM	-228.000	57,969.10	0.00	0.00	-41,809.53	16,159.57	0.00	16,159.57
10 Apr 24	SEDOL : BBM5MD6 /CDW	254.26							
Settled	CABRERA CAPITAL MARKETS LLC / 1.71 CDW CORP COM USD0.01 PRICE: 254.26 BROKER COMMISSION: 1.71 OTHER CHARGES: 0.47 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CELANESE CORP DEL COM STK	-166.000	27,342.05	0.00	0.00	-25,690.16	1,651.89	0.00	1,651.89
10 Apr 24	SEDOL : B05MZT4 /CE	164.72							
Settled	CABRERA CAPITAL MARKETS LLC / 1.25 CELANESE CORP COM USD0.0001 PRICE: 164.72 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CELSIUS HLDGS INC COM NEW	-200.000	16,758.36	0.00	0.00	-10,150.29	6,608.07	0.00	6,608.07
10 Apr 24	COM NEW	83.80							
Settled	SEDOL : B19HX21 /CELH CABRERA CAPITAL MARKETS LLC / 1.50								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

CELSIUS HOLDINGS I COM PRICE: 83.8 BROKER
COMMISSION: 1.50 OTHER CHARGES: 0.14
BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	CENCORA INC	-283.000	68,019.21	0.00	0.00	-39,944.06	28,075.15	0.00	28,075.15
10 Apr 24	SEDOL : 2795393 /COR	240.36							
Settled	CABRERA CAPITAL MARKETS LLC / 2.12 CENCORA INC PRICE: 240.36 BROKER COMMISSION: 2.12 OTHER CHARGES: 0.55 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CENT GARDEN & PET CO CL A	-48.000	1,693.90	0.00	0.00	-1,643.30	50.60	0.00	50.60
04 Apr 24	SEDOL : B1P36Y6 /CENTA	35.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 CENTRAL GARDEN & P COM STK CL 'A' USD0.01 PRICE: 35.3 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CENT GARDEN & PET CO CL A	-219.000	7,365.85	0.00	0.00	-7,497.55	-131.70	0.00	-131.70
24 Jun 24	SEDOL : B1P36Y6 /CENTA	33.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.10 CENTRAL GARDEN & P COM STK CL 'A' USD0.01 PRICE: 33.64 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CENTENE CORP DEL COM	-3,700.000	269,996.08	0.00	0.00	-284,706.71	-14,710.63	0.00	-14,710.63
10 Apr 24	SEDOL : 2807061 /CNC	72.98							
Settled	CABRERA CAPITAL MARKETS LLC / 27.75 CENTENE CORP COM USD0.001 PRICE: 72.98 BROKER COMMISSION: 27.75 OTHER CHARGES: 2.17 BROKER: CABRERA CAPITAL MARKETS LLC								

Accounting Statements

Account number ILFRAL

01 Apr 24 - 30 Jun 24

IL FIREFIGHTERS PENSION ALL

Page 761 of 1516

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Jun 24	CENTENE CORP DEL COM	-32,619.000	2,162,524.12	0.00	0.00	-2,509,958.94	-347,434.82	0.00	-347,434.82
01 Jul 24	SEDOL : 2807061 /CNC	66.30							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 55.45 CENTENE CORP COM USD0.001 PRICE: 66.3 BROKER COMMISSION: 55.45 OTHER CHARGES: 60.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CENTERPOINT ENERGY INC COM	-900.000	25,391.04	0.00	0.00	-24,795.84	595.20	0.00	595.20
10 Apr 24	SEDOL : 2440637 /CNP	28.22							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 CENTERPOINT ENERGY COM STK USD0.01 PRICE: 28.22 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	CENTERSPACE	-95.000	6,372.89	0.00	0.00	-9,016.37	-2,643.48	0.00	-2,643.48
24 Jun 24	SEDOL : BN47P80 /CSR	67.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 CENTERSPACE COM NPV PRICE: 67.09 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CENTRAL GARDEN & PET CO COM	-48.000	1,881.78	0.00	0.00	-1,840.77	41.01	0.00	41.01
24 Jun 24	SEDOL : 2183868 /CENT	39.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 CENTRAL GARDEN & P COM USD0.01 PRICE: 39.21 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.06 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

21 Jun 24	CENTRAL PAC FINL CORP COM	-109.000	2,188.10	0.00	0.00	-3,036.36	-848.26	0.00	-848.26
24 Jun 24	NEW	20.08							
Settled	SEDOL : 2230946 /CPF WILLIAMS CAPITAL GROUP L.P.,THE / 0.55 CENTRAL PAC FINL CORP COM NEW PRICE: 20.08 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CENTURY ALUM CO COM	-65.000	1,054.29	0.00	0.00	-1,051.59	2.70	0.00	2.70
04 Apr 24	SEDOL : 2186254 /CENX	16.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.65 CENTURY ALUMINUM COM USD0.01 PRICE: 16.23 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CENTURY ALUM CO COM	-210.000	3,465.95	0.00	0.00	-3,397.43	68.52	0.00	68.52
24 Jun 24	SEDOL : 2186254 /CENX	16.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.05 CENTURY ALUMINUM COM USD0.01 PRICE: 16.51 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CENTURY CMNTYS INC COM	-16.000	1,423.02	0.00	0.00	-1,014.02	409.00	0.00	409.00
04 Apr 24	SEDOL : BN7ZZ47 /CCS	88.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 CENTURY COMMUNITIE COM USD0.01 PRICE: 88.95 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CENTURY CMNTYS INC COM	-125.000	10,001.59	0.00	0.00	-7,922.02	2,079.57	0.00	2,079.57
24 Jun 24	SEDOL : BN7ZZ47 /CCS	80.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>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

CENTURY COMMUNITIE COM USD0.01 PRICE:
80.02 BROKER COMMISSION: 0.63 OTHER
CHARGES: 0.28 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

21 Jun 24	CERENEC INC COM	-5,795.000		18,340.65	0.00	0.00	-183,539.81	-165,199.16	0.00	-165,199.16
24 Jun 24	SEDOL : BJNPPY6 /CRNC	3.17								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 28.98									
	CERENEC INC COM USD0.01 PRICE: 3.17 BROKER COMMISSION: 28.98 OTHER CHARGES: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	CERTARA INC COM	-60.000		1,016.39	0.00	0.00	-1,484.10	-467.71	0.00	-467.71
04 Apr 24	SEDOL : BM9GT61 /CERT	16.95								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60									
	CERTARA INC COM USD0.01 PRICE: 16.95 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	CERTARA INC COM	-390.000		5,317.50	0.00	0.00	-9,646.65	-4,329.15	0.00	-4,329.15
24 Jun 24	SEDOL : BM9GT61 /CERT	13.64								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.95									
	CERTARA INC COM USD0.01 PRICE: 13.64 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	CEVA INC COM	-42.000		943.73	0.00	0.00	-1,602.92	-659.19	0.00	-659.19
04 Apr 24	SEDOL : 2986937 /CEVA	22.48								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.42									
	CEVA INC COM PRICE: 22.48 BROKER COMMISSION: 0.42 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

21 Jun 24	CEVA INC COM	-104.000	1,992.06	0.00	0.00	-3,969.13	-1,977.07	0.00	-1,977.07
24 Jun 24	SEDOL : 2986937 /CEVA	19.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 CEVA INC COM PRICE: 19.16 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CF INDS HLDGS INC COM	-200.000	15,956.37	0.00	0.00	-14,381.44	1,574.93	0.00	1,574.93
10 Apr 24	SEDOL : B0G4K50 /CF	79.79							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 CF INDUSTRIES HOLD COM USD0.01 PRICE: 79.79 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CHARGEPOINT HOLDINGS INC COM	-24,664.000	37,199.67	0.00	0.00	-302,872.26	-265,672.59	0.00	-265,672.59
01 Jul 24	USD0.0001 CL A	1.51							
Pending	SEDOL : BMC9RZ2 /CHPT INSTINET INVESTMENT SERVICES LIMITE / 41.93 CHARGEPOINT HOLDIN COM USD0.0001 CL A PRICE: 1.51 BROKER COMMISSION: 41.93 OTHER CHARGES: 1.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CHARLES RIV LABORATORIES INTL	-86.000	21,922.29	0.00	0.00	-28,029.49	-6,107.20	0.00	-6,107.20
10 Apr 24	INC COM	254.92							
Settled	SEDOL : 2604336 /CRL CABRERA CAPITAL MARKETS LLC / 0.65 CHARLES RIVER LABO COM STK USD0.01 PRICE: 254.92 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.18 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

08 Apr 24	CHARTER COMMUNICATIONS INC	-686.000	187,305.65	0.00	0.00	-413,011.61	-225,705.96	0.00	-225,705.96
10 Apr 24	NEW CL A CL A	273.05							
Settled	SEDOL : BZ6VT82 /CHTR CABRERA CAPITAL MARKETS LLC / 5.15 CHARTER COMMUN INC COM USD0.001 CLASS A PRICE: 273.05 BROKER COMMISSION: 5.15 OTHER CHARGES: 1.50 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CHARTER COMMUNICATIONS INC	-6,151.000	1,838,841.37	0.00	0.00	-3,703,257.16	-1,864,415.79	0.00	-1,864,415.79
01 Jul 24	NEW CL A CL A	298.96							
Pending	SEDOL : BZ6VT82 /CHTR INSTINET INVESTMENT SERVICES LIMITE / 10.46 CHARTER COMMUN INC COM USD0.001 CLASS A PRICE: 298.96 BROKER COMMISSION: 10.46 OTHER CHARGES: 51.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	CHATHAM LODGING TR COM	-57.000	563.72	0.00	0.00	-736.01	-172.29	0.00	-172.29
04 Apr 24	SEDOL : B5LYMC1 /CLDT	9.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.57 CHATHAM LODGING TR COM USD0.01 PRICE: 9.9 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CHATHAM LODGING TR COM	-6,989.000	57,692.58	0.00	0.00	-90,245.35	-32,552.77	0.00	-32,552.77
24 Jun 24	SEDOL : B5LYMC1 /CLDT	8.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 34.95 CHATHAM LODGING TR COM USD0.01 PRICE: 8.26 BROKER COMMISSION: 34.95 OTHER CHARGES: 1.61 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 Apr 24	CHEESECAKE FACTORY INC COM	-26.000	959.91	0.00	0.00	-1,001.42	-41.51	0.00	-41.51
04 Apr 24	SEDOL : 2192392 /CAKE	36.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 CHEESECAKE FACTORY COM USD0.01 PRICE: 36.93 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CHEESECAKE FACTORY INC COM	-186.000	7,440.72	0.00	0.00	-7,163.97	276.75	0.00	276.75
24 Jun 24	SEDOL : 2192392 /CAKE	40.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.93 CHEESECAKE FACTORY COM USD0.01 PRICE: 40.01 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CHEFS' WAREHOUSE HOLDINGS IN	-20.000	724.39	0.00	0.00	-647.92	76.47	0.00	76.47
04 Apr 24	SEDOL : B63RTD5 /CHEF	36.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 36.23 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CHEFS' WAREHOUSE HOLDINGS IN	-146.000	5,663.91	0.00	0.00	-4,729.85	934.06	0.00	934.06
24 Jun 24	SEDOL : B63RTD5 /CHEF	38.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 38.8 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CHEMED CORP NEW COM	-15.000	9,346.16	0.00	0.00	-7,063.90	2,282.26	0.00	2,282.26
10 Apr 24	SEDOL : 2190084 /CHE	623.09							
Settled	CABRERA CAPITAL MARKETS LLC / 0.11								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CHEMED CORP CAP USD1 PRICE: 623.09 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	CHENIERE ENERGY INC COM NEW	-404.000	63,214.38	0.00	0.00	-46,503.71	16,710.67	0.00	16,710.67
10 Apr 24	SEDOL : 2654364 /LNG	156.48							
Settled	CABRERA CAPITAL MARKETS LLC / 3.03 CHENIERE ENERGY IN COM STK PRICE: 156.48 BROKER COMMISSION: 3.03 OTHER CHARGES: 0.51 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CHENIERE ENERGY INC COM NEW	-317.000	55,419.02	0.00	0.00	-36,489.30	18,929.72	0.00	18,929.72
01 Jul 24	SEDOL : 2654364 /LNG	174.83							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.54 CHENIERE ENERGY IN COM STK PRICE: 174.83 BROKER COMMISSION: 0.54 OTHER CHARGES: 1.55 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	CHESAPEAKE UTILS CORP COM	-52.000	5,461.66	0.00	0.00	-6,515.81	-1,054.15	0.00	-1,054.15
24 Jun 24	SEDOL : 2190750 /CPK	105.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 CHESAPEAKE UTILITY COM USD0.4867 PRICE: 105.04 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CHEVRON CORP COM	-11,134.000	1,795,482.30	0.00	0.00	-1,455,311.45	340,170.85	0.00	340,170.85
10 Apr 24	SEDOL : 2838555 /CVX	161.27							
Settled	CABRERA CAPITAL MARKETS LLC / 83.51 CHEVRON CORP COM USD0.75 PRICE: 161.27 BROKER COMMISSION: 83.51 OTHER CHARGES: 14.37 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

28 Jun 24	CHEVRON CORP COM	-1,193.000	186,601.84	0.00	0.00	-155,935.56	30,666.28	0.00	30,666.28
01 Jul 24	SEDOL : 2838555 /CVX	156.42							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.03 CHEVRON CORP COM USD0.75 PRICE: 156.42 BROKER COMMISSION: 2.03 OTHER CHARGES: 5.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CHIPOTLE MEXICAN GRILL INC COM	-168.000	492,491.84	0.00	0.00	-343,583.51	148,908.33	0.00	148,908.33
10 Apr 24	STK	2,931.53							
Settled	SEDOL : B0X7DZ3 /CMG CABRERA CAPITAL MARKETS LLC / 1.26 CHIPOTLE MEXICAN G COM USD0.01 PRICE: 2931.53 BROKER COMMISSION: 1.26 OTHER CHARGES: 3.94 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CHIPOTLE MEXICAN GRILL INC COM	-1,518.000	95,097.47	0.00	0.00	-62,090.45	33,007.02	0.00	33,007.02
01 Jul 24	STK	62.65							
Pending	SEDOL : B0X7DZ3 /CMG INSTINET INVESTMENT SERVICES LIMITE / 2.58 CHIPOTLE MEXICAN G COM USD0.01 PRICE: 62.65 BROKER COMMISSION: 2.58 OTHER CHARGES: 2.65 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CHOICE HOTELS INTL INC COM	-55.000	6,849.23	0.00	0.00	-7,698.42	-849.19	0.00	-849.19
10 Apr 24	SEDOL : 2106780 /CHH	124.54							
Settled	CABRERA CAPITAL MARKETS LLC / 0.41 CHOICE HOTELS INTL COM USD.01 PRICE: 124.54 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.06 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

08 Apr 24	CHUBB LTD ORD CHF24.15	-2,693.000	681,734.22	0.00	0.00	-519,740.49	161,993.73	0.00	161,993.73
10 Apr 24	SEDOL : B3BQMF6 /CB	253.16							
Settled	CABRERA CAPITAL MARKETS LLC / 20.20 CHUBB LIMITED ORD CHF24.15 PRICE: 253.16 BROKER COMMISSION: 20.20 OTHER CHARGES: 5.46 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CHUBB LTD ORD CHF24.15	-401.000	102,283.55	0.00	0.00	-77,391.73	24,891.82	0.00	24,891.82
01 Jul 24	SEDOL : B3BQMF6 /CB	255.08							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.68 CHUBB LIMITED ORD CHF24.15 PRICE: 255.08 BROKER COMMISSION: 0.68 OTHER CHARGES: 2.85 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CHURCH & DWIGHT INC COM	-411.000	41,708.97	0.00	0.00	-39,065.13	2,643.84	0.00	2,643.84
10 Apr 24	SEDOL : 2195841 /CHD	101.49							
Settled	CABRERA CAPITAL MARKETS LLC / 3.08 CHURCH & DWIGHT COM USD1.00 PRICE: 101.49 BROKER COMMISSION: 3.08 OTHER CHARGES: 0.34 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CHURCHILL DOWNS INC COM	-71.000	8,616.67	0.00	0.00	-7,905.38	711.29	0.00	711.29
10 Apr 24	SEDOL : 2194105 /CHDN	121.37							
Settled	CABRERA CAPITAL MARKETS LLC / 0.53 CHURCHILL DOWNS IN COM NPV PRICE: 121.37 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CIENA CORP COM NEW	-300.000	14,247.63	0.00	0.00	-18,216.74	-3,969.11	0.00	-3,969.11
10 Apr 24	SEDOL : B1FLZ21 /CIEN	47.50							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

CIENA CORP COM STK USD0.01 PRICE: 47.5
 BROKER COMMISSION: 2.25 OTHER CHARGES:
 0.12 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	CIN FNCL CORP COM	-259.000	31,569.90	0.00	0.00	-30,160.23	1,409.67	0.00	1,409.67
10 Apr 24	SEDOL : 2196888 /CINF	121.90							
Settled	CABRERA CAPITAL MARKETS LLC / 1.94 CINCINNATI FINL CP COM USD2.00 PRICE: 121.9 BROKER COMMISSION: 1.94 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CINEMARK HLDGS INC COM	-61.000	1,123.61	0.00	0.00	-1,019.73	103.88	0.00	103.88
04 Apr 24	SEDOL : B1W7RQ0 /CNK	18.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.61 CINEMARK HLDGS INC COM USD0.001 PRICE: 18.43 BROKER COMMISSION: 0.61 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CINEMARK HLDGS INC COM	-391.000	7,614.50	0.00	0.00	-6,536.29	1,078.21	0.00	1,078.21
24 Jun 24	SEDOL : B1W7RQ0 /CNK	19.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.96 CINEMARK HLDGS INC COM USD0.001 PRICE: 19.48 BROKER COMMISSION: 1.96 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CINTAS CORP COM	-146.000	98,901.42	0.00	0.00	-58,715.41	40,186.01	0.00	40,186.01
10 Apr 24	SEDOL : 2197137 /CTAS	677.42							
Settled	CABRERA CAPITAL MARKETS LLC / 1.10 CINTAS CORP COM NPV PRICE: 677.42 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.80 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

28 Jun 24	CINTAS CORP COM	-6,022.000	4,216,838.24	0.00	0.00	-2,425,050.83	1,791,787.41	0.00	1,791,787.41
01 Jul 24	SEDOL : 2197137 /CTAS	700.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 10.24 CINTAS CORP COM NPV PRICE: 700.26 BROKER COMMISSION: 10.24 OTHER CHARGES: 117.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CIRRUS LOGIC INC COM	-100.000	9,169.17	0.00	0.00	-8,170.98	998.19	0.00	998.19
10 Apr 24	SEDOL : 2197308 /CRUS	91.70							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 CIRRUS LOGIC INC COM USD0.001 PRICE: 91.7 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CISCO SYSTEMS INC	-26,500.000	1,278,151.02	0.00	0.00	-1,463,857.35	-185,706.33	0.00	-185,706.33
10 Apr 24	SEDOL : 2198163 /CSCO	48.24							
Settled	CABRERA CAPITAL MARKETS LLC / 198.75 CISCO SYSTEMS INC USD0.001 PRICE: 48.24 BROKER COMMISSION: 198.75 OTHER CHARGES: 10.23 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CISCO SYSTEMS INC	-3,126.000	148,506.82	0.00	0.00	-172,679.93	-24,173.11	0.00	-24,173.11
01 Jul 24	SEDOL : 2198163 /CSCO	47.51							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.31 CISCO SYSTEMS INC USD0.001 PRICE: 47.51 BROKER COMMISSION: 5.31 OTHER CHARGES: 4.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CITIGROUP INC COM NEW COM	-12,900.000	796,213.87	0.00	0.00	-813,613.04	-17,399.17	0.00	-17,399.17
10 Apr 24	NEW	61.73							
Settled	SEDOL : 2297907 /C CABRERA CAPITAL MARKETS LLC / 96.75								

◆ 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

	CITIGROUP INC COM USD0.01 PRICE: 61.73 BROKER COMMISSION: 96.75 OTHER CHARGES: 6.38 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CITIGROUP INC COM NEW COM	-1,254.000	79,574.49	0.00	0.00	-79,090.76	483.73	0.00	483.73
01 Jul 24	NEW	63.46							
Pending	SEDOL : 2297907 /C INSTINET INVESTMENT SERVICES LIMITE / 2.13 CITIGROUP INC COM USD0.01 PRICE: 63.46 BROKER COMMISSION: 2.13 OTHER CHARGES: 2.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CITIZENS FINL GROUP INC COM	-1,200.000	41,918.66	0.00	0.00	-56,873.31	-14,954.65	0.00	-14,954.65
10 Apr 24	SEDOL : BQRX1X3 /CFG	34.94							
Settled	CABRERA CAPITAL MARKETS LLC / 9.00 CITIZENS FINL GP COM USD0.01 PRICE: 34.94 BROKER COMMISSION: 9.00 OTHER CHARGES: 0.34 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CITY HLDG CO COM	-8.000	807.75	0.00	0.00	-658.54	149.21	0.00	149.21
04 Apr 24	SEDOL : 2161778 /CHCO	100.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 CITY HOLDING CO COM USD2.50 PRICE: 100.98 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CITY HLDG CO COM	-72.000	7,433.43	0.00	0.00	-5,926.89	1,506.54	0.00	1,506.54
24 Jun 24	SEDOL : 2161778 /CHCO	103.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 CITY HOLDING CO COM USD2.50 PRICE: 103.25 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.21 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

08 Apr 24 10 Apr 24 Settled	CLARIVATE PLC SEDOL : BJJN444 /CLVT CABRERA CAPITAL MARKETS LLC / 3.75 CLARIVATE PLC PRICE: 7.41 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC	-500.000 7.41	3,701.22	0.00	0.00	-8,805.90	-5,104.68	0.00	-5,104.68
08 Apr 24 10 Apr 24 Settled	CLEAN HBRS INC COM SEDOL : 2202473 /CLH CABRERA CAPITAL MARKETS LLC / 0.64 CLEAN HARBORS INC COM USD0.01 PRICE: 202.35 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC	-85.000 202.35	17,198.97	0.00	0.00	-8,741.65	8,457.32	0.00	8,457.32
02 Apr 24 04 Apr 24 Settled	CLEARWATER PAPER CORP COM STK SEDOL : B3K9Z35 /CLW WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 CLEARWATER PAPER COM USD0.0001 PRICE: 42.75 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-30.000 42.75	1,282.18	0.00	0.00	-1,064.36	217.82	0.00	217.82
21 Jun 24 24 Jun 24 Settled	CLEARWATER PAPER CORP COM STK SEDOL : B3K9Z35 /CLW WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 CLEARWATER PAPER COM USD0.0001 PRICE: 49.53 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-59.000 49.53	2,921.88	0.00	0.00	-2,093.25	828.63	0.00	828.63
02 Apr 24 04 Apr 24 Settled	CLEARWAY ENERGY INC CL A CL A SEDOL : BGJRH35 /CWENA WILLIAMS CAPITAL GROUP L.P.,THE / 0.63	-63.000 21.98	1,384.09	0.00	0.00	-1,506.02	-121.93	0.00	-121.93

◆ 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

	CLEARWAY ENRGY INC COM USD0.01 CLASS A PRICE: 21.98 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CLEARWAY ENERGY INC CL A CL A	-156.000	3,704.11	0.00	0.00	-3,729.18	-25.07	0.00	-25.07
24 Jun 24	SEDOL : BGJRH35 /CWENA	23.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.78								
	CLEARWAY ENRGY INC COM USD0.01 CLASS A PRICE: 23.75 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CLEARWAY ENERGY INC CL C CL C	-46.000	1,081.91	0.00	0.00	-1,161.73	-79.82	0.00	-79.82
04 Apr 24	SEDOL : BGJRH57 /CWEN	23.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46								
	CLEARWAY ENRGY INC COM USD0.01 CLASS C PRICE: 23.53 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CLEARWAY ENERGY INC CL C CL C	-362.000	9,362.86	0.00	0.00	-9,142.31	220.55	0.00	220.55
24 Jun 24	SEDOL : BGJRH57 /CWEN	25.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.81								
	CLEARWAY ENRGY INC COM USD0.01 CLASS C PRICE: 25.87 BROKER COMMISSION: 1.81 OTHER CHARGES: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CLEVELAND CLIFFS USD0.125	-700.000	15,688.62	0.00	0.00	-13,284.32	2,404.30	0.00	2,404.30
10 Apr 24	SEDOL : BYVZ186 /CLF	22.42							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25								

◆ 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

CLEVELAND CLIFFS COM USD0.125 PRICE: 22.42
 BROKER COMMISSION: 5.25 OTHER CHARGES:
 0.13 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24 10 Apr 24 Settled	CLOROX CO COMMON STOCK USD 1 PAR SEDOL : 2204026 /CLX CABRERA CAPITAL MARKETS LLC / 1.56 CLOROX CO COM USD1.00 PRICE: 144.35 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC	-208.000 144.35	30,022.99	0.00	0.00	-33,729.26	-3,706.27	0.00	-3,706.27
08 Apr 24 10 Apr 24 Settled	CLOUDFLARE INC COM SEDOL : BJXC5M2 /NET CABRERA CAPITAL MARKETS LLC / 3.75 CLOUDFLARE INC COM USD0.001 CL A PRICE: 95.33 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.39 BROKER: CABRERA CAPITAL MARKETS LLC	-500.000 95.33	47,660.86	0.00	0.00	-52,281.23	-4,620.37	0.00	-4,620.37
08 Apr 24 10 Apr 24 Settled	CME GROUP INC COM STK SEDOL : 2965839 /CME CABRERA CAPITAL MARKETS LLC / 16.82 CME GROUP INC COM USD0.01 PRICE: 212.75 BROKER COMMISSION: 16.82 OTHER CHARGES: 3.82 BROKER: CABRERA CAPITAL MARKETS LLC	-2,243.000 212.75	477,177.61	0.00	0.00	-491,790.58	-14,612.97	0.00	-14,612.97
28 Jun 24 01 Jul 24 Pending	CME GROUP INC COM STK SEDOL : 2965839 /CME INSTINET INVESTMENT SERVICES LIMITE / 0.43 CME GROUP INC COM USD0.01 PRICE: 196.6 BROKER COMMISSION: 0.43 OTHER CHARGES: 1.38 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-252.000 196.60	49,541.39	0.00	0.00	-55,252.44	-5,711.05	0.00	-5,711.05

◆ 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

08 Apr 24	CMS ENERGY CORP COM	-500.000	29,541.01	0.00	0.00	-31,246.94	-1,705.93	0.00	-1,705.93
10 Apr 24	SEDOL : 2219224 /CMS	59.09							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 CMS ENERGY CORP COM USD0.01 PRICE: 59.09 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	COCA COLA CO COM	-25,200.000	1,493,403.05	0.00	0.00	-1,484,083.52	9,319.53	0.00	9,319.53
10 Apr 24	SEDOL : 2206657 /KO	59.27							
Settled	CABRERA CAPITAL MARKETS LLC / 189.00 COCA-COLA CO COM USD0.25 PRICE: 59.27 BROKER COMMISSION: 189.00 OTHER CHARGES: 11.95 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	COCA COLA CO COM	-3,773.000	240,138.36	0.00	0.00	-222,200.28	17,938.08	0.00	17,938.08
01 Jul 24	SEDOL : 2206657 /KO	63.65							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 6.41 COCA-COLA CO COM USD0.25 PRICE: 63.65 BROKER COMMISSION: 6.41 OTHER CHARGES: 6.68 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	COGENT COMMUNICATIONS HLDGS	-24.000	1,510.30	0.00	0.00	-1,596.78	-86.48	0.00	-86.48
04 Apr 24	INC	62.94							
Settled	SEDOL : B06RWD1 /CCOI WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 COGENT COMMUNICATIONS HLDGS INC PRICE: 62.94 BROKER COMMISSION: 0.24 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									
21 Jun 24	COGENT COMMUNICATIONS HLDGS	-165.000	8,531.08	0.00	0.00	-10,977.88	-2,446.80	0.00	-2,446.80
24 Jun 24	INC	51.71							
Settled	SEDOL : B06RWD1 /CCOI WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 COGENT COMMUNICATIONS HLDGS INC PRICE: 51.71 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	COGNEX CORP COM	-200.000	8,194.43	0.00	0.00	-13,413.54	-5,219.11	0.00	-5,219.11
10 Apr 24	SEDOL : 2208288 /CGNX	40.98							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 COGNEX CORP COM USD0.002 PRICE: 40.98 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	COGNIZANT TECH SOLUTIONS	-900.000	63,946.73	0.00	0.00	-55,964.34	7,982.39	0.00	7,982.39
10 Apr 24	CORP CL A	71.06							
Settled	SEDOL : 2257019 /CTSH CABRERA CAPITAL MARKETS LLC / 6.75 COGNIZANT TECHNOLO COM CL'A'USD0.01 PRICE: 71.06 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.52 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	COHEN & STEERS INC COM	-58.000	4,154.71	0.00	0.00	-4,022.59	132.12	0.00	132.12
24 Jun 24	SEDOL : B02H882 /CNS	71.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 COHEN & STEERS INC COM USD0.01 PRICE: 71.64 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.12 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

08 Apr 24	COHERENT CORP COM	-100.000	5,738.20	0.00	0.00	-5,274.53	463.67	0.00	463.67
10 Apr 24	SEDOL : BNG8Z81 /COHR	57.39							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 COHERENT CORP COM PRICE: 57.39 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	COHU INC COM	-26.000	841.61	0.00	0.00	-826.38	15.23	0.00	15.23
04 Apr 24	SEDOL : 2208426 /COHU	32.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 COHU INC COM USD1 PRICE: 32.38 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	COHU INC COM	-272.000	8,699.67	0.00	0.00	-8,645.19	54.48	0.00	54.48
24 Jun 24	SEDOL : 2208426 /COHU	31.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.36 COHU INC COM USD1 PRICE: 31.99 BROKER COMMISSION: 1.36 OTHER CHARGES: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	COINBASE GLOBAL INC COM CL A	-289.000	74,267.34	0.00	0.00	-19,643.68	54,623.66	0.00	54,623.66
10 Apr 24	SEDOL : BMC9P69 /COIN	256.99							
Settled	CABRERA CAPITAL MARKETS LLC / 2.17 COINBASE GLOBAL IN COM USD0.00001 CL A PRICE: 256.99 BROKER COMMISSION: 2.17 OTHER CHARGES: 0.60 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	COLGATE-PALMOLIVE CO COM	-5,000.000	438,558.99	0.00	0.00	-396,306.09	42,252.90	0.00	42,252.90
10 Apr 24	SEDOL : 2209106 /CL	87.72							
Settled	CABRERA CAPITAL MARKETS LLC / 37.50								

◆ 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

Equities

Common stock

United States - USD

	COLGATE-PALMOLIVE COM USD1.00 PRICE: 87.72 BROKER COMMISSION: 37.50 OTHER CHARGES: 3.51 BROKER: CABRERA CAPITAL MARKETS LLC									
28 Jun 24	COLGATE-PALMOLIVE CO COM	-1,129.000		109,553.19	0.00	0.00	-89,485.91	20,067.28	0.00	20,067.28
01 Jul 24	SEDOL : 2209106 /CL	97.04								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.92 COLGATE-PALMOLIVE COM USD1.00 PRICE: 97.04 BROKER COMMISSION: 1.92 OTHER CHARGES: 3.05 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
02 Apr 24	COLLEGIUM PHARMACEUTICAL INC	-18.000		691.01	0.00	0.00	-347.31	343.70	0.00	343.70
04 Apr 24	COM	38.40								
Settled	SEDOL : BX7RSN3 /COLL WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 COLLEGIUM PHARMACE COM USD0.001 PRICE: 38.4 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	COLLEGIUM PHARMACEUTICAL INC	-133.000		4,212.65	0.00	0.00	-2,566.25	1,646.40	0.00	1,646.40
24 Jun 24	COM	31.68								
Settled	SEDOL : BX7RSN3 /COLL WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 COLLEGIUM PHARMACE COM USD0.001 PRICE: 31.68 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	COM ALCOA CORPORATION COM	-300.000		10,899.66	0.00	0.00	-17,100.54	-6,200.88	0.00	-6,200.88
10 Apr 24	USD0.01	36.34								
Settled	SEDOL : BYNF418 /AA CABRERA CAPITAL MARKETS LLC / 2.25									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

ALCOA CORP COM USD0.01 PRICE: 36.34 BROKER
COMMISSION: 2.25 OTHER CHARGES: 0.09
BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	COMCAST CORP NEW-CL A	-27,700.000	1,127,450.22	0.00	0.00	-1,368,790.94	-241,340.72	0.00	-241,340.72
10 Apr 24	SEDOL : 2044545 /CMCSA	40.71							
Settled	CABRERA CAPITAL MARKETS LLC / 207.75								
	COMCAST CORP COM CLS'A' USD0.01 PRICE: 40.71 BROKER COMMISSION: 207.75 OTHER CHARGES: 9.03 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	COMCAST CORP NEW-CL A	-5,829.000	228,247.38	0.00	0.00	-288,039.08	-59,791.70	0.00	-59,791.70
01 Jul 24	SEDOL : 2044545 /CMCSA	39.16							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 9.91								
	COMCAST CORP COM CLS'A' USD0.01 PRICE: 39.16 BROKER COMMISSION: 9.91 OTHER CHARGES: 6.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	COMERICA INC COM	-200.000	10,796.41	0.00	0.00	-17,399.41	-6,603.00	0.00	-6,603.00
10 Apr 24	SEDOL : 2212870 /CMA	53.99							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	COMERICA INC COM USD5 PRICE: 53.99 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	COMM BANCSHARES INC COM	-200.000	10,798.41	0.00	0.00	-12,393.13	-1,594.72	0.00	-1,594.72
10 Apr 24	SEDOL : 2213204 /CBSH	54.00							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	COMMERCE BANCSHS COM USD5 PRICE: 54.0 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

02 Apr 24	COMMUNITY FINANCIAL SYSTEM	-30.000	1,391.08	0.00	0.00	-2,158.45	-767.37	0.00	-767.37
04 Apr 24	INC	46.38							
Settled	SEDOL : 2222062 /CBU WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 COMMUNITY BANK SYS COM USD1 PRICE: 46.38 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	COMMUNITY FINANCIAL SYSTEM	-317.000	13,882.62	0.00	0.00	-22,807.67	-8,925.05	0.00	-8,925.05
24 Jun 24	INC	43.80							
Settled	SEDOL : 2222062 /CBU WILLIAMS CAPITAL GROUP L.P.,THE / 1.59 COMMUNITY FINANCIAL SYSTEM INC PRICE: 43.8 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	COMMUNITY HEALTHCARE TR INC	-89.000	2,059.84	0.00	0.00	-3,859.19	-1,799.35	0.00	-1,799.35
24 Jun 24	REIT	23.15							
Settled	SEDOL : BXC87C3 /CHCT WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 COMMUNITY HEALTHCARE TR INC REIT PRICE: 23.15 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	COMPASS MINERALS INTL INC COM	-43.000	629.94	0.00	0.00	-2,289.14	-1,659.20	0.00	-1,659.20
04 Apr 24	SEDOL : 2202763 /CMP	14.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 COMPASS MINLS INTL COM USD0.01 PRICE: 14.66 BROKER COMMISSION: 0.43 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 Apr 24	COMSTOCK RES INC COM PAR \$0.50	-52.000	473.71	0.00	0.00	-619.58	-145.87	0.00	-145.87
04 Apr 24	COM PAR \$0.001	9.12							
Settled	SEDOL : BD82PS1 /CRK WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 COMSTOCK RES INC COM USD0.50 PRICE: 9.12 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CONAGRA BRANDS INC COM USD5	-800.000	25,017.79	0.00	0.00	-27,359.17	-2,341.38	0.00	-2,341.38
10 Apr 24	SEDOL : 2215460 /CAG	31.28							
Settled	CABRERA CAPITAL MARKETS LLC / 6.00 CONAGRA BRANDS INC COM USD5.00 PRICE: 31.28 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CONFLUENT INC CL A CL A	-300.000	9,024.67	0.00	0.00	-8,339.06	685.61	0.00	685.61
10 Apr 24	SEDOL : BNXH3Z4 /CFLT	30.09							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 CONFLUENT INC COM USD0.00001 CL A PRICE: 30.09 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CONMED CORP COM	-18.000	1,394.80	0.00	0.00	-2,301.80	-907.00	0.00	-907.00
04 Apr 24	SEDOL : 2216010 /CNMD	77.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 CONMED CORP COM USD0.01 PRICE: 77.5 BROKER COMMISSION: 0.18 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

21 Jun 24	CONMED CORP COM	-132.000	8,856.29	0.00	0.00	-16,879.84	-8,023.55	0.00	-8,023.55
24 Jun 24	SEDOL : 2216010 /CNMD	67.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 CONMED CORP COM USD0.01 PRICE: 67.1 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CONOCOPHILLIPS COM	-7,888.000	1,044,461.44	0.00	0.00	-669,664.24	374,797.20	0.00	374,797.20
10 Apr 24	SEDOL : 2685717 /COP	132.42							
Settled	CABRERA CAPITAL MARKETS LLC / 59.16 CONOCOPHILLIPS COM USD0.01 PRICE: 132.42 BROKER COMMISSION: 59.16 OTHER CHARGES: 8.36 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CONOCOPHILLIPS COM	-2,516.000	287,767.79	0.00	0.00	-213,599.80	74,167.99	0.00	74,167.99
01 Jul 24	SEDOL : 2685717 /COP	114.38							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.28 CONOCOPHILLIPS COM USD0.01 PRICE: 114.38 BROKER COMMISSION: 4.28 OTHER CHARGES: 8.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CONS EDISON INC COM	-600.000	54,355.06	0.00	0.00	-49,663.99	4,691.07	0.00	4,691.07
10 Apr 24	SEDOL : 2216850 /ED	90.60							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 CONSD EDISON INC COM USD0.10 PRICE: 90.6 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.44 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CONSOL ENERGY INC NEW COM	-15.000	1,242.29	0.00	0.00	-466.98	775.31	0.00	775.31
04 Apr 24	SEDOL : BF4L070 /CEIX	82.83							
Settled	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

	CONSOL ENERGY INC COM USD0.01 PRICE: 82.83 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CONSOL ENERGY INC NEW COM	-146.000	14,143.35	0.00	0.00	-4,545.24	9,598.11	0.00	9,598.11
24 Jun 24	SEDOL : BF4L070 /CEIX	96.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 CONSOL ENERGY INC COM USD0.01 PRICE: 96.88 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CONSTELLATION BRANDS INC CL A	-1,042.000	277,161.96	0.00	0.00	-246,356.11	30,805.85	0.00	30,805.85
10 Apr 24	CL A	266.00							
Settled	SEDOL : 2170473 /STZ CABRERA CAPITAL MARKETS LLC / 7.82 CONSTELLATION BRDS COM USD0.01 CLASS A PRICE: 266.0 BROKER COMMISSION: 7.82 OTHER CHARGES: 2.22 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CONSTELLATION BRANDS INC CL A	-228.000	58,657.81	0.00	0.00	-53,905.18	4,752.63	0.00	4,752.63
01 Jul 24	CL A	257.28							
Pending	SEDOL : 2170473 /STZ INSTINET INVESTMENT SERVICES LIMITE / 0.39 CONSTELLATION BRDS COM USD0.01 CLASS A PRICE: 257.28 BROKER COMMISSION: 0.39 OTHER CHARGES: 1.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CONSTELLATION ENERGY	-621.000	119,213.96	0.00	0.00	-37,922.42	81,291.54	0.00	81,291.54
10 Apr 24	CORPORATION COM NPV WI	191.98							
Settled	SEDOL : BMH4FS1 /CEG CABRERA CAPITAL MARKETS LLC / 4.66								

◆ 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

	CONSTELLATION ENE. COM NPV PRICE: 191.98 BROKER COMMISSION: 4.66 OTHER CHARGES: 0.96 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CONSTELLATION ENERGY	-22,359.000	4,477,674.43	0.00	0.00	-1,372,256.65	3,105,417.78	0.00	3,105,417.78
01 Jul 24	CORPORATION COM NPV WI	200.27							
Pending	SEDOL : BMH4FS1 /CEG INSTINET INVESTMENT SERVICES LIMITE / 38.01 CONSTELLATION ENE. COM NPV PRICE: 200.27 BROKER COMMISSION: 38.01 OTHER CHARGES: 124.49 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	COPART INC COM	-1,400.000	78,780.86	0.00	0.00	-47,911.44	30,869.42	0.00	30,869.42
10 Apr 24	SEDOL : 2208073 /CPRT	56.28							
Settled	CABRERA CAPITAL MARKETS LLC / 10.50 COPART INC COM USD0.0001 PRICE: 56.28 BROKER COMMISSION: 10.50 OTHER CHARGES: 0.64 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	COPART INC COM	-59,564.000	3,225,795.29	0.00	0.00	-2,038,426.43	1,187,368.86	0.00	1,187,368.86
01 Jul 24	SEDOL : 2208073 /CPRT	54.16							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 101.26 COPART INC COM USD0.0001 PRICE: 54.16 BROKER COMMISSION: 101.26 OTHER CHARGES: 89.69 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	CORCEPT THERAPEUTICS INC	-52.000	1,318.18	0.00	0.00	-1,024.97	293.21	0.00	293.21
04 Apr 24	OC-COM CORCEPT THERAPEUTICS	25.36							
Settled	SEDOL : B00SCY1 /CORT 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

	CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 25.36 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CORCEPT THERAPEUTICS INC	-282.000	8,469.63	0.00	0.00	-5,558.52	2,911.11	0.00	2,911.11
24 Jun 24	OC-COM CORCEPT THERAPEUTICS	30.04							
Settled	SEDOL : B00SCY1 /CORT WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 30.04 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CORE & MAIN INC COM CL A COM	-200.000	11,722.40	0.00	0.00	-6,608.09	5,114.31	0.00	5,114.31
10 Apr 24	CLA	58.62							
Settled	SEDOL : BNXKS92 /CNM CABRERA CAPITAL MARKETS LLC / 1.50 CORE & MAIN INC COM USD0.01 CL A PRICE: 58.62 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	CORE LABORATORIES INC COM	-212.000	3,933.55	0.00	0.00	-5,661.15	-1,727.60	0.00	-1,727.60
24 Jun 24	SEDOL : BNKT9M2 /CLB	18.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.06 CORE LABORATORIES COM NPV PRICE: 18.56 BROKER COMMISSION: 1.06 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	COREBRIDGE FINL INC COM	-400.000	11,320.90	0.00	0.00	-7,974.70	3,346.20	0.00	3,346.20
10 Apr 24	SEDOL : BMTX0G9 /CRBG	28.31							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	COREBRIDGE FIN INC COM USD0.01 PRICE: 28.31 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CORECIVIC INC COM	-64.000	975.99	0.00	0.00	-676.19	299.80	0.00	299.80
04 Apr 24	SEDOL : BZ8VC58 /CXW	15.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 CORECIVIC INC COM USD0.01 PRICE: 15.26 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CORECIVIC INC COM	-837.000	9,512.23	0.00	0.00	-8,843.33	668.90	0.00	668.90
24 Jun 24	SEDOL : BZ8VC58 /CXW	11.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.19 CORECIVIC INC COM USD0.01 PRICE: 11.37 BROKER COMMISSION: 4.19 OTHER CHARGES: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CORNING INC COM	-1,100.000	35,400.46	0.00	0.00	-39,822.06	-4,421.60	0.00	-4,421.60
10 Apr 24	SEDOL : 2224701 /GLW	32.19							
Settled	CABRERA CAPITAL MARKETS LLC / 8.25 CORNING INC COM USD0.50 PRICE: 32.19 BROKER COMMISSION: 8.25 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CORPAY INC COM	-182.000	55,846.70	0.00	0.00	-43,134.19	12,712.51	0.00	12,712.51
10 Apr 24	SEDOL : BMX5GK7 /CPAY	306.86							
Settled	CABRERA CAPITAL MARKETS LLC / 1.37 CORPAY INC COM USD0.001 PRICE: 306.86 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.45 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									
21 Jun 24	CORSAIR GAMING INC COM	-162.000	1,797.34	0.00	0.00	-3,341.48	-1,544.14	0.00	-1,544.14
24 Jun 24	SEDOL : BMGWSJ8 /CRSR	11.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.81 CORSAIR GAMING INC COM USD0.0001 PRICE: 11.1 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CORTEVA INC COM USD0.01 WI	-1,300.000	74,765.65	0.00	0.00	-62,524.30	12,241.35	0.00	12,241.35
10 Apr 24	SEDOL : BK73B42 /CTVA	57.52							
Settled	CABRERA CAPITAL MARKETS LLC / 9.75 CORTEVA INC COM USD0.01 PRICE: 57.52 BROKER COMMISSION: 9.75 OTHER CHARGES: 0.60 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CORVEL CORP COM	-5.000	1,248.24	0.00	0.00	-949.20	299.04	0.00	299.04
04 Apr 24	SEDOL : 2347277 /CRVL	249.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.05 CORVEL CORP COMMON STOCK PRICE: 249.66 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CORVEL CORP COM	-41.000	10,030.16	0.00	0.00	-7,783.40	2,246.76	0.00	2,246.76
24 Jun 24	SEDOL : 2347277 /CRVL	244.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 CORVEL CORP COMMON STOCK PRICE: 244.65 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	COSTAR GROUP INC COM	-700.000	65,948.22	0.00	0.00	-51,944.79	14,003.43	0.00	14,003.43
10 Apr 24	SEDOL : 2262864 /CSGP	94.22							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25								

◆ 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

	COSTAR GROUP INC COM USD0.01 PRICE: 94.22 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.53 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	COSTCO WHOLESALE CORP NEW	-2,867.000	2,040,721.44	0.00	0.00	-1,406,805.17	633,916.27	0.00	633,916.27
10 Apr 24	COM	711.81							
Settled	SEDOL : 2701271 /COST CABRERA CAPITAL MARKETS LLC / 21.50 COSTCO WHOLESALE COM USD0.01 PRICE: 711.81 BROKER COMMISSION: 21.50 OTHER CHARGES: 16.33 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	COSTCO WHOLESALE CORP NEW	-324.000	275,388.55	0.00	0.00	-158,983.21	116,405.34	0.00	116,405.34
01 Jul 24	COM	849.99							
Pending	SEDOL : 2701271 /COST INSTINET INVESTMENT SERVICES LIMITE / 0.55 COSTCO WHOLESALE COM USD0.01 PRICE: 849.99 BROKER COMMISSION: 0.55 OTHER CHARGES: 7.66 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	COTERRA ENERGY INC COM	-1,100.000	30,813.50	0.00	0.00	-23,618.55	7,194.95	0.00	7,194.95
10 Apr 24	SEDOL : 2162340 /CTRA	28.02							
Settled	CABRERA CAPITAL MARKETS LLC / 8.25 COTERRA ENERGY INC COM PRICE: 28.02 BROKER COMMISSION: 8.25 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	COTY INC COM CL A COM CL A	-400.000	4,456.96	0.00	0.00	-3,912.28	544.68	0.00	544.68
10 Apr 24	SEDOL : BBBSMJ2 /COTY	11.15							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 COTY INC COM USD0.01 CL 'A' PRICE: 11.15 BROKER COMMISSION: 3.00 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		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 Apr 24	CRACKER BARREL OLD COUNTRY	-13.000	931.44	0.00	0.00	-1,432.49	-501.05	0.00	-501.05
04 Apr 24	STORE COM	71.66							
Settled	SEDOL : 2231091 /CBRL WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 CRACKER BARREL OLD COM USD0.01 PRICE: 71.66 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CRACKER BARREL OLD COUNTRY	-98.000	4,357.44	0.00	0.00	-10,798.79	-6,441.35	0.00	-6,441.35
24 Jun 24	STORE COM	44.47							
Settled	SEDOL : 2231091 /CBRL WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 CRACKER BARREL OLD COM USD0.01 PRICE: 44.47 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CRANE CO NEW COM	-66.000	9,091.58	0.00	0.00	-4,436.42	4,655.16	0.00	4,655.16
10 Apr 24	SEDOL : BNYD4F8 /CR	137.76							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 CRANE COMPANY COM USD1.00 PRICE: 137.76 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CREDIT ACCEP CORP MICH COM	-8.000	4,453.90	0.00	0.00	-4,606.16	-152.26	0.00	-152.26
10 Apr 24	SEDOL : 2232050 /CACC	556.75							
Settled	CABRERA CAPITAL MARKETS LLC / 0.06 CREDIT ACCEPTANCE COM USD0.01 PRICE: 556.75 BROKER COMMISSION: 0.06 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

08 Apr 24	CROCS INC COM	-88.000	11,679.48	0.00	0.00	-9,329.03	2,350.45	0.00	2,350.45
10 Apr 24	SEDOL : B0T7Z62 /CROX	132.73							
Settled	CABRERA CAPITAL MARKETS LLC / 0.66 CROCS INC COM STK USD0.001 PRICE: 132.73 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CROSS CTRY HEALTHCARE INC	-60.000	1,072.19	0.00	0.00	-1,247.23	-175.04	0.00	-175.04
04 Apr 24	COM	17.88							
Settled	SEDOL : 2809056 /CCRN WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 CROSS CTRY COM PRICE: 17.88 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CROSS CTRY HEALTHCARE INC	-198.000	2,763.01	0.00	0.00	-4,115.85	-1,352.84	0.00	-1,352.84
24 Jun 24	COM	13.96							
Settled	SEDOL : 2809056 /CCRN WILLIAMS CAPITAL GROUP L.P.,THE / 0.99 CROSS CTRY COM PRICE: 13.96 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CROWDSTRIKE HLDGS INC CL A CL	-360.000	112,939.19	0.00	0.00	-70,203.71	42,735.48	0.00	42,735.48
10 Apr 24	A	313.73							
Settled	SEDOL : BJJP138 /CRWD CABRERA CAPITAL MARKETS LLC / 2.70 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 313.73 BROKER COMMISSION: 2.70 OTHER CHARGES: 0.91 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

28 Jun 24	CROWDSTRIKE HLDGS INC CL A CL	-14,835.000	5,684,440.39	0.00	0.00	-2,897,286.03	2,787,154.36	0.00	2,787,154.36
01 Jul 24	A	383.19							
Pending	SEDOL : BJJ138 /CRWD INSTINET INVESTMENT SERVICES LIMITE / 25.22 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 383.19 BROKER COMMISSION: 25.22 OTHER CHARGES: 158.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CROWN CASTLE INC COM	-2,640.000	264,479.68	0.00	0.00	-491,803.60	-227,323.92	0.00	-227,323.92
10 Apr 24	SEDOL : BTGQCX1 /CCI	100.19							
Settled	CABRERA CAPITAL MARKETS LLC / 19.80 CROWN CASTLE INC COM USD0.01 PRICE: 100.19 BROKER COMMISSION: 19.80 OTHER CHARGES: 2.12 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CROWN CASTLE INC COM	-26,423.000	2,581,410.41	0.00	0.00	-4,922,320.69	-2,340,910.28	0.00	-2,340,910.28
01 Jul 24	SEDOL : BTGQCX1 /CCI	97.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 44.92 CROWN CASTLE INC COM USD0.01 PRICE: 97.7 BROKER COMMISSION: 44.92 OTHER CHARGES: 71.77 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	CROWN HLDGS INC COM	-100.000	7,698.18	0.00	0.00	-10,650.89	-2,952.71	0.00	-2,952.71
10 Apr 24	SEDOL : 2427986 /CCK	76.99							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 CROWN HOLDINGS INC COM USD5 PRICE: 76.99 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 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									
02 Apr 24	CSG SYS INTL INC COM	-16.000	805.27	0.00	0.00	-912.66	-107.39	0.00	-107.39
04 Apr 24	SEDOL : 2210885 /CSGS	50.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 CSG SYSTEMS INTL I COM USD0.01 PRICE: 50.34 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CSG SYS INTL INC COM	-104.000	4,306.00	0.00	0.00	-5,932.26	-1,626.26	0.00	-1,626.26
24 Jun 24	SEDOL : 2210885 /CSGS	41.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 CSG SYSTEMS INTL I COM USD0.01 PRICE: 41.41 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CSX CORP COM STK	-14,400.000	519,007.84	0.00	0.00	-493,457.86	25,549.98	0.00	25,549.98
10 Apr 24	SEDOL : 2160753 /CSX	36.05							
Settled	CABRERA CAPITAL MARKETS LLC / 108.00 CSX CORP COM USD1 PRICE: 36.05 BROKER COMMISSION: 108.00 OTHER CHARGES: 4.16 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	CSX CORP COM STK	-2,606.000	87,163.84	0.00	0.00	-89,302.17	-2,138.33	0.00	-2,138.33
01 Jul 24	SEDOL : 2160753 /CSX	33.45							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.43 CSX CORP COM USD1 PRICE: 33.45 BROKER COMMISSION: 4.43 OTHER CHARGES: 2.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	CTS CORP COM	-18.000	809.99	0.00	0.00	-616.95	193.04	0.00	193.04
04 Apr 24	SEDOL : 2239244 /CTS	45.01							
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								

Sales

Equities

Common stock

United States - USD

CTS CORP COM NPV PRICE: 45.01 BROKER
COMMISSION: 0.18 OTHER CHARGES: 0.01
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	CTS CORP COM	-222.000	11,273.95	0.00	0.00	-7,609.10	3,664.85	0.00	3,664.85
24 Jun 24	SEDOL : 2239244 /CTS	50.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.11								
	CTS CORP COM NPV PRICE: 50.79 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CUBESMART	-200.000	9,144.42	0.00	0.00	-9,948.56	-804.14	0.00	-804.14
10 Apr 24	SEDOL : B6SW913 /CUBE	45.73							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	CUBESMART COM USD0.01 PRICE: 45.73 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CULLEN / FROST BANKERS INC	-80.000	8,975.32	0.00	0.00	-10,258.68	-1,283.36	0.00	-1,283.36
10 Apr 24	COM	112.20							
Settled	SEDOL : 2239556 /CFR CABRERA CAPITAL MARKETS LLC / 0.60								
	CULLEN FROST BKRS COM USD0.01 PRICE: 112.2 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	CUMMINS INC	-582.000	174,797.93	0.00	0.00	-129,576.17	45,221.76	0.00	45,221.76
10 Apr 24	SEDOL : 2240202 /CMI	300.35							
Settled	CABRERA CAPITAL MARKETS LLC / 4.37								
	CUMMINS INC COM USD2.50 PRICE: 300.35 BROKER COMMISSION: 4.37 OTHER CHARGES: 1.40 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

08 Apr 24	CURTISS WRIGHT CORP COM	-38.000	9,838.59	0.00	0.00	-5,189.17	4,649.42	0.00	4,649.42
10 Apr 24	SEDOL : 2241205 /CW	258.92							
Settled	CABRERA CAPITAL MARKETS LLC / 0.29 CURTISS-WRIGHT CP COM USD1 PRICE: 258.92 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	CUSHMAN & WAKEFIELD INC	-95.000	955.69	0.00	0.00	-1,069.29	-113.60	0.00	-113.60
04 Apr 24	SEDOL : BFZ4N46 /CWK	10.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.95 CUSHMAN & COM STK PRICE: 10.07 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CUSTOMERS BANCORP INC COM	-16.000	816.63	0.00	0.00	-853.87	-37.24	0.00	-37.24
04 Apr 24	SEDOL : B6XHXY4 /CUBI	51.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 CUSTOMERS BANCORP INC COM USD1 PRICE: 51.05 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CUSTOMERS BANCORP INC COM	-101.000	4,586.78	0.00	0.00	-5,390.08	-803.30	0.00	-803.30
24 Jun 24	SEDOL : B6XHXY4 /CUBI	45.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 CUSTOMERS BANCORP INC COM USD1 PRICE: 45.42 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CVB FINL CORP COM	-75.000	1,271.98	0.00	0.00	-1,685.10	-413.12	0.00	-413.12
04 Apr 24	SEDOL : 2160645 /CVBF	16.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

CVB FINANCIAL COM NPV PRICE: 16.97 BROKER
COMMISSION: 0.75 OTHER CHARGES: 0.02
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	CVB FINL CORP COM	-557.000	9,137.32	0.00	0.00	-12,514.69	-3,377.37	0.00	-3,377.37
24 Jun 24	SEDOL : 2160645 /CVBF	16.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.79								
	CVB FINANCIAL COM NPV PRICE: 16.41 BROKER COMMISSION: 2.79 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	CVR ENERGY INC COM STK	-16.000	581.59	0.00	0.00	-488.72	92.87	0.00	92.87
04 Apr 24	SEDOL : B23PS12 /CVI	36.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16								
	CVR ENERGY INC COM USD0.01 PRICE: 36.36 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CVR ENERGY INC COM STK	-131.000	3,513.97	0.00	0.00	-4,001.39	-487.42	0.00	-487.42
24 Jun 24	SEDOL : B23PS12 /CVI	26.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66								
	CVR ENERGY INC COM USD0.01 PRICE: 26.83 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	CVS HEALTH CORP COM	-7,800.000	580,568.85	0.00	0.00	-758,807.35	-178,238.50	0.00	-178,238.50
10 Apr 24	SEDOL : 2577609 /CVS	74.44							
Settled	CABRERA CAPITAL MARKETS LLC / 58.50								
	CVS HEALTH CORP COM PRICE: 74.44 BROKER COMMISSION: 58.50 OTHER CHARGES: 4.65 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

28 Jun 24	CVS HEALTH CORP COM	-2,164.000	127,798.60	0.00	0.00	-210,520.40	-82,721.80	0.00	-82,721.80
01 Jul 24	SEDOL : 2577609 /CVS	59.06							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.68 CVS HEALTH CORP COM PRICE: 59.06 BROKER COMMISSION: 3.68 OTHER CHARGES: 3.56 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	CYTEK BIOSCIENCES INC COM	-180.000	1,171.79	0.00	0.00	-1,944.18	-772.39	0.00	-772.39
04 Apr 24	SEDOL : BP0TJS2 /CTKB	6.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.80 CYTEK BIOSCIENCES COM USD0.001 PRICE: 6.52 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	CYTEK BIOSCIENCES INC COM	-878.000	5,026.41	0.00	0.00	-9,483.27	-4,456.86	0.00	-4,456.86
24 Jun 24	SEDOL : BP0TJS2 /CTKB	5.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.39 CYTEK BIOSCIENCES COM USD0.001 PRICE: 5.73 BROKER COMMISSION: 4.39 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	D R HORTON INC COM	-510.000	79,932.93	0.00	0.00	-47,254.60	32,678.33	0.00	32,678.33
10 Apr 24	SEDOL : 2250687 /DHI	156.74							
Settled	CABRERA CAPITAL MARKETS LLC / 3.83 DR HORTON INC COM USD0.01 PRICE: 156.74 BROKER COMMISSION: 3.83 OTHER CHARGES: 0.64 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	DANA INC COM	-73.000	903.73	0.00	0.00	-1,224.96	-321.23	0.00	-321.23
04 Apr 24	SEDOL : B2PFJR3 /DAN	12.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

	DANA INCORPORATED COM STK USD0.01 PRICE: 12.39 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DANA INC COM	-500.000	6,237.32	0.00	0.00	-8,390.15	-2,152.83	0.00	-2,152.83
24 Jun 24	SEDOL : B2PFJR3 /DAN	12.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.50								
	DANA INCORPORATED COM STK USD0.01 PRICE: 12.48 BROKER COMMISSION: 2.50 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DANAHER CORP COM	-4,259.000	1,040,220.48	0.00	0.00	-1,097,847.66	-57,627.18	0.00	-57,627.18
10 Apr 24	SEDOL : 2250870 /DHR	244.25							
Settled	CABRERA CAPITAL MARKETS LLC / 31.94								
	DANAHER CORP COM USD0.01 PRICE: 244.25 BROKER COMMISSION: 31.94 OTHER CHARGES: 8.33 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	DANAHER CORP COM	-278.000	69,455.89	0.00	0.00	-71,660.40	-2,204.51	0.00	-2,204.51
01 Jul 24	SEDOL : 2250870 /DHR	249.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.47								
	DANAHER CORP COM USD0.01 PRICE: 249.85 BROKER COMMISSION: 0.47 OTHER CHARGES: 1.94 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	DARDEN RESTAURANTS INC COM	-200.000	31,586.24	0.00	0.00	-27,786.91	3,799.33	0.00	3,799.33
10 Apr 24	SEDOL : 2289874 /DRI	157.94							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	DARDEN RESTAURANTS COM NPV PRICE: 157.94 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.26 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

08 Apr 24	DARLING INGREDIENTS INC	-200.000	9,250.42	0.00	0.00	-13,474.60	-4,224.18	0.00	-4,224.18
10 Apr 24	COMSTK	46.26							
Settled	SEDOL : 2250289 /DAR CABRERA CAPITAL MARKETS LLC / 1.50 DARLING INGREDIENTS INC COMSTK PRICE: 46.26 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DATADOG INC COM USD0.00001 CL	-469.000	58,977.44	0.00	0.00	-62,589.50	-3,612.06	0.00	-3,612.06
10 Apr 24	A	125.76							
Settled	SEDOL : BKT9Y49 /DDOG CABRERA CAPITAL MARKETS LLC / 3.52 DATADOG INC COM USD0.00001 CL A PRICE: 125.76 BROKER COMMISSION: 3.52 OTHER CHARGES: 0.48 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	DAVE & BUSTERS ENTMT INC COM	-18.000	1,114.19	0.00	0.00	-675.82	438.37	0.00	438.37
04 Apr 24	SEDOL : B8SW166 /PLAY	61.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 DAVE & BUSTER'S EN COM USD0.01 PRICE: 61.91 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DAVE & BUSTERS ENTMT INC COM	-131.000	5,368.88	0.00	0.00	-4,918.44	450.44	0.00	450.44
24 Jun 24	SEDOL : B8SW166 /PLAY	40.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 DAVE & BUSTER'S EN COM USD0.01 PRICE: 40.99 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DAVITA INC COM	-74.000	9,895.38	0.00	0.00	-8,068.51	1,826.87	0.00	1,826.87
10 Apr 24	SEDOL : 2898087 /DVA	133.73							
Settled	CABRERA CAPITAL MARKETS LLC / 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

DAVITA INC COM USD0.001 PRICE: 133.73 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	DAYFORCE INC	-200.000	12,508.39	0.00	0.00	-16,206.52	-3,698.13	0.00	-3,698.13
10 Apr 24	SEDOL : BFX1V56 /DAY	62.55							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 DAYFORCE INC PRICE: 62.55 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DECKERS OUTDOOR CORP COM	-70.000	62,217.77	0.00	0.00	-23,342.35	38,875.42	0.00	38,875.42
10 Apr 24	SEDOL : 2267278 /DECK	888.84							
Settled	CABRERA CAPITAL MARKETS LLC / 0.53 DECKERS OUTDOOR CO COM USD0.01 PRICE: 888.84 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.50 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DEERE & CO COM	-1,668.000	685,113.00	0.00	0.00	-595,019.96	90,093.04	0.00	90,093.04
10 Apr 24	SEDOL : 2261203 /DE	410.75							
Settled	CABRERA CAPITAL MARKETS LLC / 12.51 DEERE & CO COM USD1 PRICE: 410.75 BROKER COMMISSION: 12.51 OTHER CHARGES: 5.49 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	DEERE & CO COM	-377.000	140,853.95	0.00	0.00	-134,485.93	6,368.02	0.00	6,368.02
01 Jul 24	SEDOL : 2261203 /DE	373.63							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.64 DEERE & CO COM USD1 PRICE: 373.63 BROKER COMMISSION: 0.64 OTHER CHARGES: 3.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Apr 24	DELTA AIR LINES INC DEL COM	-1,100.000	51,702.33	0.00	0.00	-42,196.03	9,506.30	0.00	9,506.30
10 Apr 24	NEW COM NEW	47.01							
Settled	SEDOL : B1W9D46 /DAL CABRERA CAPITAL MARKETS LLC / 8.25 DELTA AIRLINES INC COM USD0.0001 PRICE: 47.01 BROKER COMMISSION: 8.25 OTHER CHARGES: 0.42 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	DELUXE CORP COM STK USD1	-25.000	498.99	0.00	0.00	-780.01	-281.02	0.00	-281.02
04 Apr 24	SEDOL : 2260363 /DLX	19.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 DELUXE CORP COM USD1 PRICE: 19.97 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DELUXE CORP COM STK USD1	-149.000	3,227.99	0.00	0.00	-4,648.87	-1,420.88	0.00	-1,420.88
24 Jun 24	SEDOL : 2260363 /DLX	21.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 DELUXE CORP COM USD1 PRICE: 21.67 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DENTSPLY SIRONA INC COM	-300.000	9,669.67	0.00	0.00	-15,715.83	-6,046.16	0.00	-6,046.16
10 Apr 24	SEDOL : BYNPPC6 /XRAY	32.24							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 DENTSPLY SIRONA IN COM USD0.01 PRICE: 32.24 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DEVON ENERGY CORP NEW COM	-1,100.000	58,764.27	0.00	0.00	-54,079.70	4,684.57	0.00	4,684.57
10 Apr 24	SEDOL : 2480677 /DVN	53.43							
Settled	CABRERA CAPITAL MARKETS LLC / 8.25								

◆ 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								

Sales

Equities

Common stock

United States - USD

DEVON ENERGY CORP COM USD0.10 PRICE: 53.43
 BROKER COMMISSION: 8.25 OTHER CHARGES:
 0.48 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	DEXCOM INC COM	-652.000	91,235.26	0.00	0.00	-73,643.42	17,591.84	0.00	17,591.84
10 Apr 24	SEDOL : B0796X4 /DXCM	139.94							
Settled	CABRERA CAPITAL MARKETS LLC / 4.89								

DEXCOM INC COM USD0.001 PRICE: 139.94
 BROKER COMMISSION: 4.89 OTHER CHARGES:
 0.73 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	DIAMONDBACK ENERGY INC COM	-308.000	63,620.74	0.00	0.00	-37,404.94	26,215.80	0.00	26,215.80
10 Apr 24	SEDOL : B7Y8YR3 /FANG	206.57							
Settled	CABRERA CAPITAL MARKETS LLC / 2.31								

DIAMONDBACK ENER I COM USD0.01 PRICE:
 206.57 BROKER COMMISSION: 2.31 OTHER
 CHARGES: 0.51 BROKER: CABRERA CAPITAL
 MARKETS LLC

02 Apr 24	DIAMONDROCK HOSPITALITY CO	-119.000	1,118.59	0.00	0.00	-1,105.60	12.99	0.00	12.99
04 Apr 24	COM STK	9.41							
Settled	SEDOL : B090B96 /DRH WILLIAMS CAPITAL GROUP L.P.,THE / 1.19								

DIAMONDROCK HOSPIT COM USD0.01 PRICE: 9.41
 BROKER COMMISSION: 1.19 OTHER CHARGES:
 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	DIAMONDROCK HOSPITALITY CO	-882.000	7,351.26	0.00	0.00	-8,194.48	-843.22	0.00	-843.22
24 Jun 24	COM STK	8.34							
Settled	SEDOL : B090B96 /DRH WILLIAMS CAPITAL GROUP L.P.,THE / 4.41								

DIAMONDROCK HOSPIT COM USD0.01 PRICE: 8.34
 BROKER COMMISSION: 4.41 OTHER CHARGES:
 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								

Sales

Equities

Common stock

United States - USD

08 Apr 24	DICKS SPORTING GOODS INC	-77.000	15,980.64	0.00	0.00	-9,001.96	6,978.68	0.00	6,978.68
10 Apr 24	OC-COM OC-COM	207.55							
Settled	SEDOL : 2969637 /DKS CABRERA CAPITAL MARKETS LLC / 0.58 DICKS SPORTING GOO COM USD0.01 PRICE: 207.55 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	DIGI INTL INC COM	-24.000	745.67	0.00	0.00	-551.96	193.71	0.00	193.71
04 Apr 24	SEDOL : 2269661 /DGII	31.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 DIGI INTL INC COM USD0.01 PRICE: 31.08 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DIGI INTL INC COM	-147.000	3,356.64	0.00	0.00	-3,380.73	-24.09	0.00	-24.09
24 Jun 24	SEDOL : 2269661 /DGII	22.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.74 DIGI INTL INC COM USD0.01 PRICE: 22.84 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DIGITAL RLTY TR INC COM	-509.000	72,955.65	0.00	0.00	-53,837.26	19,118.39	0.00	19,118.39
10 Apr 24	SEDOL : B03GQS4 /DLR	143.34							
Settled	CABRERA CAPITAL MARKETS LLC / 3.82 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 143.34 BROKER COMMISSION: 3.82 OTHER CHARGES: 0.59 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

02 Apr 24	DIME CMNTY BANCSHARES INC	-63.000	1,153.52	0.00	0.00	-2,208.78	-1,055.26	0.00	-1,055.26
04 Apr 24	NEW COM	18.32							
Settled	SEDOL : BMFZ702 /DCOM WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 DIME COMMTY BANCS. COM USD0.01 PRICE: 18.32 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DIME CMNTY BANCSHARES INC	-139.000	2,556.82	0.00	0.00	-4,873.33	-2,316.51	0.00	-2,316.51
24 Jun 24	NEW COM	18.40							
Settled	SEDOL : BMFZ702 /DCOM WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 DIME COMMTY BANCS. COM USD0.01 PRICE: 18.4 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DINE BRANDS GLOBAL INC	-83.000	3,155.98	0.00	0.00	-6,085.10	-2,929.12	0.00	-2,929.12
24 Jun 24	SEDOL : 2456957 /DIN	38.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.42 DINE BRANDS GLOBAL INC PRICE: 38.03 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	DIODES INC COM	-26.000	1,780.98	0.00	0.00	-2,275.48	-494.50	0.00	-494.50
04 Apr 24	SEDOL : 2270500 /DIOD	68.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 DIODES INC COM USD0.66 2/3 PRICE: 68.51 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DIODES INC COM	-281.000	20,452.01	0.00	0.00	-24,510.21	-4,058.20	0.00	-4,058.20
24 Jun 24	SEDOL : 2270500 /DIOD	72.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.41								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

DIODES INC COM USD0.66 2/3 PRICE: 72.79
 BROKER COMMISSION: 1.41 OTHER CHARGES:
 0.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	DISCOVER FINL SVCS COM STK	-421.000	52,920.32	0.00	0.00	-49,109.43	3,810.89	0.00	3,810.89
10 Apr 24	SEDOL : B1YLC43 /DFS	125.71							
Settled	CABRERA CAPITAL MARKETS LLC / 3.16 DISCOVER FINL SVCS COM STK USD0.01 PRICE: 125.71 BROKER COMMISSION: 3.16 OTHER CHARGES: 0.43 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	DNOW INC COM USD0.01	-94.000	1,409.98	0.00	0.00	-867.15	542.83	0.00	542.83
04 Apr 24	SEDOL : BMH0MV1 /DNOW	15.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 DNOW INC COM USD0.01 PRICE: 15.01 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DNOW INC COM USD0.01	-413.000	5,494.80	0.00	0.00	-3,809.94	1,684.86	0.00	1,684.86
24 Jun 24	SEDOL : BMH0MV1 /DNOW	13.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.07 DNOW INC COM USD0.01 PRICE: 13.31 BROKER COMMISSION: 2.07 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DOCUSIGN INC COM	-300.000	17,895.60	0.00	0.00	-42,988.60	-25,093.00	0.00	-25,093.00
10 Apr 24	SEDOL : BFYT7B7 /DOCU	59.66							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 DOCUSIGN INC COM USD0.0001 PRICE: 59.66 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.15 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

08 Apr 24 10 Apr 24 Settled	DOLLAR GEN CORP NEW COM SEDOL : B5B1S13 /DG CABRERA CAPITAL MARKETS LLC / 10.63 DOLLAR GENERAL CP COM USD0.875 PRICE: 156.74 BROKER COMMISSION: 10.63 OTHER CHARGES: 1.78 BROKER: CABRERA CAPITAL MARKETS LLC	-1,417.000 156.74	222,088.17	0.00	0.00	-314,702.55	-92,614.38	0.00	-92,614.38
28 Jun 24 01 Jul 24 Pending	DOLLAR GEN CORP NEW COM SEDOL : B5B1S13 /DG INSTINET INVESTMENT SERVICES LIMITE / 22.74 DOLLAR GENERAL CP COM USD0.875 PRICE: 132.23 BROKER COMMISSION: 22.74 OTHER CHARGES: 49.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-13,377.000 132.23	1,768,768.79	0.00	0.00	-2,970,907.60	-1,202,138.81	0.00	-1,202,138.81
08 Apr 24 10 Apr 24 Settled	DOLLAR TREE INC COM STK SEDOL : 2272476 /DLTR CABRERA CAPITAL MARKETS LLC / 2.87 DOLLAR TREE INC COM USD0.01 PRICE: 128.22 BROKER COMMISSION: 2.87 OTHER CHARGES: 0.40 BROKER: CABRERA CAPITAL MARKETS LLC	-382.000 128.22	48,976.77	0.00	0.00	-50,883.95	-1,907.18	0.00	-1,907.18
08 Apr 24 10 Apr 24 Settled	DOMINION ENERGY INC COM STK NPV SEDOL : 2542049 /D CABRERA CAPITAL MARKETS LLC / 39.75 DOMINION ENERGY IN COM STK NPV PRICE: 48.78 BROKER COMMISSION: 39.75 OTHER CHARGES: 2.07 BROKER: CABRERA CAPITAL MARKETS LLC	-5,300.000 48.78	258,492.18	0.00	0.00	-408,126.14	-149,633.96	0.00	-149,633.96

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
28 Jun 24	DOMINION ENERGY INC COM STK	-449.000	21,999.62	0.00	0.00	-34,575.21	-12,575.59	0.00	-12,575.59
01 Jul 24	NPV	49.00							
Pending	SEDOL : 2542049 /D INSTINET INVESTMENT SERVICES LIMITE / 0.76 DOMINION ENERGY IN COM STK NPV PRICE: 49.0 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.62 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	DOMINOS PIZZA INC COM	-58.000	29,114.16	0.00	0.00	-25,836.95	3,277.21	0.00	3,277.21
10 Apr 24	SEDOL : B01SD70 /DPZ	501.98							
Settled	CABRERA CAPITAL MARKETS LLC / 0.44 DOMINOS PIZZA INC COM USD0.01 PRICE: 501.98 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DONALDSON INC COM	-100.000	7,487.19	0.00	0.00	-5,688.73	1,798.46	0.00	1,798.46
10 Apr 24	SEDOL : 2276467 /DCI	74.88							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 DONALDSON CO INC COM USD5 PRICE: 74.88 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	DONNELLEY FINL SOLUTIONS INC	-14.000	840.27	0.00	0.00	-520.11	320.16	0.00	320.16
04 Apr 24	COM	60.03							
Settled	SEDOL : BYND5T7 /DFIN WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 DONNELLEY FINL SOL COM USD0.01 PRICE: 60.03 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 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

21 Jun 24	DONNELLEY FINL SOLUTIONS INC	-87.000	5,083.69	0.00	0.00	-3,232.09	1,851.60	0.00	1,851.60
24 Jun 24	COM	58.44							
Settled	SEDOL : BYND5T7 /DFIN WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 DONNELLEY FINL SOL COM USD0.01 PRICE: 58.44 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DOORDASH INC CL A COM	-523.000	71,871.39	0.00	0.00	-52,894.04	18,977.35	0.00	18,977.35
10 Apr 24	USD0.00001 CLASS A	137.43							
Settled	SEDOL : BN13P03 /DASH CABRERA CAPITAL MARKETS LLC / 3.92 DOORDASH INC COM USD0.00001 CLASS A PRICE: 137.43 BROKER COMMISSION: 3.92 OTHER CHARGES: 0.58 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	DOORDASH INC CL A COM	-21,505.000	2,339,212.30	0.00	0.00	-2,174,926.06	164,286.24	0.00	164,286.24
01 Jul 24	USD0.00001 CLASS A	108.78							
Pending	SEDOL : BN13P03 /DASH INSTINET INVESTMENT SERVICES LIMITE / 36.56 DOORDASH INC COM USD0.00001 CLASS A PRICE: 108.78 BROKER COMMISSION: 36.56 OTHER CHARGES: 65.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	DORIAN LPG LIMITED COM USD0.01	-19.000	775.57	0.00	0.00	-255.41	520.16	0.00	520.16
04 Apr 24	SEDOL : BM4QJF5 /LPG	40.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 DORIAN LPG LTD COM USD0.01 PRICE: 40.83 BROKER COMMISSION: 0.19 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>	<u>Price</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

21 Jun 24	DORIAN LPG LIMITED COM USD0.01	-154.000	6,570.99	0.00	0.00	-2,070.16	4,500.83	0.00	4,500.83
24 Jun 24	SEDOL : BM4QJF5 /LPG	42.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE DORIAN LPG LTD COM USD0.01 PRICE: 42.67 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	DORMAN PRODS INC COM	-16.000	1,546.54	0.00	0.00	-1,607.87	-61.33	0.00	-61.33
04 Apr 24	SEDOL : 2718594 /DORM	96.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 DORMAN PRODUCTS IN COM USD0.01 PRICE: 96.67 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DORMAN PRODS INC COM	-187.000	17,412.01	0.00	0.00	-18,792.00	-1,379.99	0.00	-1,379.99
24 Jun 24	SEDOL : 2718594 /DORM	93.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 DORMAN PRODUCTS IN COM USD0.01 PRICE: 93.12 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.49 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	DOUBLEVERIFY HLDGS INC COM	-79.000	2,649.63	0.00	0.00	-2,271.37	378.26	0.00	378.26
04 Apr 24	SEDOL : BMDX9Z7 /DV	33.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.79 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 33.55 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DOUBLEVERIFY HLDGS INC COM	-200.000	6,566.44	0.00	0.00	-6,004.94	561.50	0.00	561.50
10 Apr 24	SEDOL : BMDX9Z7 /DV	32.84							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 32.84 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	DOUBLEVERIFY HLDGS INC COM	-421.000	8,207.16	0.00	0.00	-12,104.41	-3,897.25	0.00	-3,897.25
24 Jun 24	SEDOL : BMDX9Z7 /DV	19.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.11 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 19.5 BROKER COMMISSION: 2.11 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	DOUGLAS EMMETT INC COM REIT	-95.000	1,248.29	0.00	0.00	-1,214.35	33.94	0.00	33.94
04 Apr 24	SEDOL : B1G3M58 /DEI	13.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.95 DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 13.15 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DOUGLAS EMMETT INC COM REIT	-661.000	8,847.23	0.00	0.00	-8,449.33	397.90	0.00	397.90
24 Jun 24	SEDOL : B1G3M58 /DEI	13.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.31 DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 13.39 BROKER COMMISSION: 3.31 OTHER CHARGES: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DOVER CORP COM USD1.00	-192.000	33,805.64	0.00	0.00	-31,900.89	1,904.75	0.00	1,904.75
10 Apr 24	SEDOL : 2278407 /DOV	176.08							
Settled	CABRERA CAPITAL MARKETS LLC / 1.44 DOVER CORP COM USD1.00 PRICE: 176.08 BROKER COMMISSION: 1.44 OTHER CHARGES: 0.28 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

08 Apr 24	DOW INC COM USD0.01 WI	-4,600.000	273,755.30	0.00	0.00	-266,354.83	7,400.47	0.00	7,400.47
10 Apr 24	SEDOL : BHXCF84 /DOW	59.52							
Settled	CABRERA CAPITAL MARKETS LLC / 34.50 DOW INC COM USD0.01 PRICE: 59.52 BROKER COMMISSION: 34.50 OTHER CHARGES: 2.20 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	DOW INC COM USD0.01 WI	-43,194.000	2,291,304.56	0.00	0.00	-2,501,071.89	-209,767.33	0.00	-209,767.33
01 Jul 24	SEDOL : BHXCF84 /DOW	53.05							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 73.43 DOW INC COM USD0.01 PRICE: 53.05 BROKER COMMISSION: 73.43 OTHER CHARGES: 63.71 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	DOXIMITY INC COM USD0.001 CL A	-500.000	12,886.14	0.00	0.00	-19,069.94	-6,183.80	0.00	-6,183.80
10 Apr 24	SEDOL : BMD22Y4 /DOCS	25.78							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 DOXIMITY INC COM USD0.001 CL A PRICE: 25.78 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DRAFTKINGS INC NEW CL A	-700.000	31,851.49	0.00	0.00	-16,142.58	15,708.91	0.00	15,708.91
10 Apr 24	SEDOL : BLDDH12 /DKNG	45.51							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 DRAFTKINGS INC COM USD0.0001 CL A PRICE: 45.51 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	DRIVEN BRANDS HLDGS INC COM	-4,296.000	54,679.25	0.00	0.00	-125,283.77	-70,604.52	0.00	-70,604.52
01 Jul 24	SEDOL : BLOP090 /DRVN	12.73							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 7.30								

◆ 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

DRIVEN BRANDS HLDG COM USD0.01 PRICE: 12.73
 BROKER COMMISSION: 7.30 OTHER CHARGES:
 1.53 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

08 Apr 24	DROPBOX INC CL A CLA	-500.000	11,636.15	0.00	0.00	-12,289.01	-652.86	0.00	-652.86
10 Apr 24	SEDOL : BG0T321 /DBX	23.28							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 DROPBOX INC COM USD0.00001 CL A PRICE: 23.28 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DT MIDSTREAM INC COM USD0.01	-100.000	6,237.20	0.00	0.00	-4,976.10	1,261.10	0.00	1,261.10
10 Apr 24	WI	62.38							
Settled	SEDOL : BN7L880 /DTM CABRERA CAPITAL MARKETS LLC / 0.75 DT MIDSTREAM INC COM USD0.01 PRICE: 62.38 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DTE ENERGY CO COM	-284.000	31,095.62	0.00	0.00	-33,232.64	-2,137.02	0.00	-2,137.02
10 Apr 24	SEDOL : 2280220 /DTE	109.50							
Settled	CABRERA CAPITAL MARKETS LLC / 2.13 DTE ENERGY CO COM NPV PRICE: 109.5 BROKER COMMISSION: 2.13 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	DUKE ENERGY CORP NEW COM	-5,000.000	481,508.64	0.00	0.00	-511,586.21	-30,077.57	0.00	-30,077.57
10 Apr 24	NEW COM NEW	96.31							
Settled	SEDOL : B7VD3F2 /DUK CABRERA CAPITAL MARKETS LLC / 37.50 DUKE ENERGY CORP COM USD0.001 PRICE: 96.31 BROKER COMMISSION: 37.50 OTHER CHARGES: 3.86 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

28 Jun 24	DUKE ENERGY CORP NEW COM	-538.000	53,921.33	0.00	0.00	-55,046.68	-1,125.35	0.00	-1,125.35
01 Jul 24	NEW COM NEW	100.23							
Pending	SEDOL : B7VD3F2 /DUK INSTINET INVESTMENT SERVICES LIMITE / 0.91 DUKE ENERGY CORP COM USD0.001 PRICE: 100.23 BROKER COMMISSION: 0.91 OTHER CHARGES: 1.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	DUPONT DE NEMOURS INC	-700.000	53,390.32	0.00	0.00	-41,307.36	12,082.96	0.00	12,082.96
10 Apr 24	COMMON STOCK	76.28							
Settled	SEDOL : BK0VN47 /DD CABRERA CAPITAL MARKETS LLC / 5.25 DUPONT DE NEMOURS COM USD0.01 PRICE: 76.28 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.43 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	DXC TECHNOLOGY CO COM	-104.000	2,189.18	0.00	0.00	-2,202.19	-13.01	0.00	-13.01
04 Apr 24	SEDOL : BYXD7B3 /DXC	21.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.04 DXC TECHNOLOGY CO COM USD0.01 PRICE: 21.06 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	DXC TECHNOLOGY CO COM	-300.000	6,258.69	0.00	0.00	-9,889.89	-3,631.20	0.00	-3,631.20
10 Apr 24	SEDOL : BYXD7B3 /DXC	20.87							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 DXC TECHNOLOGY CO COM USD0.01 PRICE: 20.87 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.06 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

21 Jun 24	DXC TECHNOLOGY CO COM	-1,371.000	25,684.96	0.00	0.00	-29,030.75	-3,345.79	0.00	-3,345.79
24 Jun 24	SEDOL : BYXD7B3 /DXC	18.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.86 DXC TECHNOLOGY CO COM USD0.01 PRICE: 18.74 BROKER COMMISSION: 6.86 OTHER CHARGES: 0.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	DXP ENTERPRISES INC COM NEW	-24.000	1,272.70	0.00	0.00	-722.88	549.82	0.00	549.82
04 Apr 24	STK	53.04							
Settled	SEDOL : 2276627 /DXPE WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 DXP ENTERPRISES IN COM USD0.01 PRICE: 53.04 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DXP ENTERPRISES INC COM NEW	-88.000	4,269.20	0.00	0.00	-2,650.55	1,618.65	0.00	1,618.65
24 Jun 24	STK	48.52							
Settled	SEDOL : 2276627 /DXPE WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 DXP ENTERPRISES IN COM USD0.01 PRICE: 48.52 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	DYCOM INDS INC COM	-17.000	2,349.89	0.00	0.00	-1,623.43	726.46	0.00	726.46
04 Apr 24	SEDOL : 2289841 /DY	138.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 DYCOM INDUSTRIES COM USD0.333 PRICE: 138.24 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DYCOM INDS INC COM	-166.000	27,692.18	0.00	0.00	-15,852.30	11,839.88	0.00	11,839.88
24 Jun 24	SEDOL : 2289841 /DY	166.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.83								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

DYCOM INDUSTRIES COM USD0.333 PRICE: 166.83
 BROKER COMMISSION: 0.83 OTHER CHARGES:
 0.77 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	DYNATRACE INC COM	-400.000	18,832.84	0.00	0.00	-20,673.15	-1,840.31	0.00	-1,840.31
10 Apr 24	SEDOL : BJV2RD9 /DT	47.09							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 DYNATRACE INC COM USD0.001 PRICE: 47.09 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	DYNAVAX TECHNOLOGIES CORP	-73.000	897.89	0.00	0.00	-748.34	149.55	0.00	149.55
04 Apr 24	COM NEW COM NEW	12.31							
Settled	SEDOL : BRJZSK0 /DVAX WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 12.31 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	DYNAVAX TECHNOLOGIES CORP	-356.000	4,067.18	0.00	0.00	-3,649.42	417.76	0.00	417.76
24 Jun 24	COM NEW COM NEW	11.43							
Settled	SEDOL : BRJZSK0 /DVAX WILLIAMS CAPITAL GROUP L.P.,THE / 1.78 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 11.43 BROKER COMMISSION: 1.78 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	EAGLE BANCORP INC MD COM	-55.000	1,223.19	0.00	0.00	-3,173.45	-1,950.26	0.00	-1,950.26
04 Apr 24	SEDOL : 2648055 /EGBN	22.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.55								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

	EAGLE BANCORP INC COM USD0.01 PRICE: 22.25 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	EAGLE MATLS INC COM	-103.000	27,424.82	0.00	0.00	-14,819.47	12,605.35	0.00	12,605.35
10 Apr 24	SEDOL : 2191399 /EXP CABRERA CAPITAL MARKETS LLC / 0.77	266.27							
	EAGLE MATERIALS COM USD0.01 PRICE: 266.27 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EAST WEST BANCORP INC COM	-100.000	7,643.18	0.00	0.00	-7,882.29	-239.11	0.00	-239.11
10 Apr 24	SEDOL : 2487407 /EWBC CABRERA CAPITAL MARKETS LLC / 0.75	76.44							
	EAST WEST BANCORP COM USD0.001 PRICE: 76.44 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	EASTERLY GOVERNMENT PROPERTI	-54.000	605.33	0.00	0.00	-1,109.50	-504.17	0.00	-504.17
04 Apr 24	COMMON STOCK	11.22							
	SEDOL : BVSS693 /DEA WILLIAMS CAPITAL GROUP L.P.,THE / 0.54								
	EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 11.22 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	EASTGROUP PPTYS INC REIT	-46.000	8,105.24	0.00	0.00	-7,530.65	574.59	0.00	574.59
10 Apr 24	SEDOL : 2455761 /EGP CABRERA CAPITAL MARKETS LLC / 0.35	176.21							
	EASTGROUP PPTY INC COM USD0.0001 PRICE: 176.21 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.07 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

08 Apr 24	EASTMAN CHEM CO COM	-100.000	10,052.16	0.00	0.00	-11,339.89	-1,287.73	0.00	-1,287.73
10 Apr 24	SEDOL : 2298386 /EMN	100.53							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 EASTMAN CHEMICAL C COM USD0.01 PRICE: 100.53 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EATON CORP PLC COM USD0.50	-2,576.000	839,286.28	0.00	0.00	-408,294.81	430,991.47	0.00	430,991.47
10 Apr 24	SEDOL : B8KQN82 /ETN	325.82							
Settled	CABRERA CAPITAL MARKETS LLC / 19.32 EATON CORP PLC COM USD0.01 PRICE: 325.82 BROKER COMMISSION: 19.32 OTHER CHARGES: 6.72 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	EATON CORP PLC COM USD0.50	-248.000	77,757.81	0.00	0.00	-39,307.89	38,449.92	0.00	38,449.92
01 Jul 24	SEDOL : B8KQN82 /ETN	313.55							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.42 EATON CORP PLC COM USD0.01 PRICE: 313.55 BROKER COMMISSION: 0.42 OTHER CHARGES: 2.17 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	EBAY INC COM USD0.001	-900.000	46,414.87	0.00	0.00	-40,845.66	5,569.21	0.00	5,569.21
10 Apr 24	SEDOL : 2293819 /EBAY	51.58							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 EBAY INC COM USD0.001 PRICE: 51.58 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.38 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ECHOSTAR CORPORATION	-68.000	886.03	0.00	0.00	-1,219.88	-333.85	0.00	-333.85
04 Apr 24	SEDOL : B2NC471 /SATS	13.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

EHOSTAR CORPORATION PRICE: 13.04 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	EHOSTAR CORPORATION	-529.000	9,095.89	0.00	0.00	-9,489.94	-394.05	0.00	-394.05
24 Jun 24	SEDOL : B2NC471 /SATS	17.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.65 EHOSTAR CORPORATION PRICE: 17.2 BROKER COMMISSION: 2.65 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ECOLAB INC COM STK USD1	-1,515.000	343,572.74	0.00	0.00	-315,367.96	28,204.78	0.00	28,204.78
10 Apr 24	SEDOL : 2304227 /ECL	226.79							
Settled	CABRERA CAPITAL MARKETS LLC / 11.36 ECOLAB INC COM USD1 PRICE: 226.79 BROKER COMMISSION: 11.36 OTHER CHARGES: 2.75 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ECOLAB INC COM STK USD1	-118.000	28,083.01	0.00	0.00	-24,563.31	3,519.70	0.00	3,519.70
01 Jul 24	SEDOL : 2304227 /ECL	238.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.20 ECOLAB INC COM USD1 PRICE: 238.0 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.79 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	EDGEWELL PERS CARE CO COM	-28.000	1,041.87	0.00	0.00	-1,175.35	-133.48	0.00	-133.48
04 Apr 24	SEDOL : BX8ZSB4 /EPC	37.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 EDGEWELL PERSONAL COM USD0.01 PRICE: 37.22 BROKER COMMISSION: 0.28 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									
21 Jun 24	EDGEWELL PERS CARE CO COM	-277.000	11,025.67	0.00	0.00	-11,627.56	-601.89	0.00	-601.89
24 Jun 24	SEDOL : BX8ZSB4 /EPC	39.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.39 EDGEWELL PERSONAL COM USD0.01 PRICE: 39.81 BROKER COMMISSION: 1.39 OTHER CHARGES: 0.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	EDISON INTL COM	-600.000	42,403.16	0.00	0.00	-37,479.74	4,923.42	0.00	4,923.42
10 Apr 24	SEDOL : 2829515 /EIX	70.68							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 EDISON INTL COM NPV PRICE: 70.68 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.34 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EDWARDS LIFESCIENCES CORP	-3,700.000	341,627.51	0.00	0.00	-403,680.84	-62,053.33	0.00	-62,053.33
10 Apr 24	COM	92.34							
Settled	SEDOL : 2567116 /EW CABRERA CAPITAL MARKETS LLC / 27.75 EDWARDS LIFESCIENC COM USD1 PRICE: 92.34 BROKER COMMISSION: 27.75 OTHER CHARGES: 2.74 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	EDWARDS LIFESCIENCES CORP	-703.000	64,933.10	0.00	0.00	-76,699.36	-11,766.26	0.00	-11,766.26
01 Jul 24	COM	92.37							
Pending	SEDOL : 2567116 /EW INSTINET INVESTMENT SERVICES LIMITE / 1.20 EDWARDS LIFESCIENC COM USD1 PRICE: 92.37 BROKER COMMISSION: 1.20 OTHER CHARGES: 1.81 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

08 Apr 24	ELANCO ANIMAL HEALTH INC COM	-700.000	10,830.66	0.00	0.00	-18,106.32	-7,275.66	0.00	-7,275.66
10 Apr 24	SEDOL : BF5L3T2 /ELAN	15.48							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 ELANCO ANIMAL HEAL COM NPV PRICE: 15.48 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ELASTIC N V COM USD0.01	-100.000	9,830.17	0.00	0.00	-10,297.28	-467.11	0.00	-467.11
10 Apr 24	SEDOL : BFXCLC6 /ESTC	98.31							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 ELASTIC N V COM USD0.01 PRICE: 98.31 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ELECTR ARTS COM	-404.000	52,516.54	0.00	0.00	-52,438.80	77.74	0.00	77.74
10 Apr 24	SEDOL : 2310194 /EA	130.00							
Settled	CABRERA CAPITAL MARKETS LLC / 3.03 ELECTRONIC ARTS COM STK CL A PRICE: 130.0 BROKER COMMISSION: 3.03 OTHER CHARGES: 0.43 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ELEMENT SOLUTION INC COM	-400.000	10,136.91	0.00	0.00	-9,228.31	908.60	0.00	908.60
10 Apr 24	SEDOL : BJ1C2K1 /ESI	25.35							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 ELEMENT SOLUTIONS COM USD0.01 PRICE: 25.35 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ELEVANCE HEALTH INC	-1,481.000	755,292.84	0.00	0.00	-658,872.21	96,420.63	0.00	96,420.63
10 Apr 24	SEDOL : BSPHGL4 /ELV	510.00							
Settled	CABRERA CAPITAL MARKETS LLC / 11.11								

◆ 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

ELEVANCE HEALTH INC PRICE: 510.0 BROKER COMMISSION: 11.11 OTHER CHARGES: 6.05 BROKER: CABRERA CAPITAL MARKETS LLC			
28 Jun 24	ELEVANCE HEALTH INC	-457.000	247,622.35
01 Jul 24	SEDOL : BSPHGL4 /ELV	541.86	
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.78		
ELEVANCE HEALTH INC PRICE: 541.86 BROKER COMMISSION: 0.78 OTHER CHARGES: 6.89 BROKER: INSTINET INVESTMENT SERVICES LIMITE			
08 Apr 24	ELI LILLY & CO COM	-5,476.000	4,256,364.91
10 Apr 24	SEDOL : 2516152 /LLY	777.29	
Settled	CABRERA CAPITAL MARKETS LLC / 41.07		
ELI LILLY AND CO COM NPV PRICE: 777.29 BROKER COMMISSION: 41.07 OTHER CHARGES: 34.06 BROKER: CABRERA CAPITAL MARKETS LLC			
28 Jun 24	ELI LILLY & CO COM	-390.000	353,087.72
01 Jul 24	SEDOL : 2516152 /LLY	905.38	
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.66		
ELI LILLY AND CO COM NPV PRICE: 905.38 BROKER COMMISSION: 0.66 OTHER CHARGES: 9.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE			
02 Apr 24	ELME COMMUNITIES FORMERLY	-50.000	668.49
04 Apr 24	WASHINGTON RE SH BEN INT	13.38	
Settled	SEDOL : 2942304 /ELME WILLIAMS CAPITAL GROUP L.P.,THE / 0.50		
ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 13.38 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE			

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	ELME COMMUNITIES FORMERLY	-371.000	5,596.37	0.00	0.00	-8,972.67	-3,376.30	0.00	-3,376.30
24 Jun 24	WASHINGTON RE SH BEN INT	15.09							
Settled	SEDOL : 2942304 /ELME WILLIAMS CAPITAL GROUP L.P.,THE / 1.86 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 15.09 BROKER COMMISSION: 1.86 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	EMBECTA CORPORATION COM	-65.000	826.14	0.00	0.00	-1,976.97	-1,150.83	0.00	-1,150.83
04 Apr 24	USD0.01 WI	12.72							
Settled	SEDOL : BMXWYR1 /EMBC WILLIAMS CAPITAL GROUP L.P.,THE / 0.65 EMBECTA CORPORATIO COM USD0.01 PRICE: 12.72 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	EMBECTA CORPORATION COM	-247.000	3,088.64	0.00	0.00	-7,512.48	-4,423.84	0.00	-4,423.84
24 Jun 24	USD0.01 WI	12.51							
Settled	SEDOL : BMXWYR1 /EMBC WILLIAMS CAPITAL GROUP L.P.,THE / 1.24 EMBECTA CORPORATIO COM USD0.01 PRICE: 12.51 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	EMCOR GROUP INC COM	-78.000	28,165.76	0.00	0.00	-13,843.17	14,322.59	0.00	14,322.59
10 Apr 24	SEDOL : 2474164 /EME	361.11							
Settled	CABRERA CAPITAL MARKETS LLC / 0.59 EMCOR GROUP INC COM STK USD0.01 PRICE: 361.11 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.23 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

08 Apr 24	EMERSON ELECTRIC CO COM	-3,692.000	423,330.56	0.00	0.00	-340,079.78	83,250.78	0.00	83,250.78
10 Apr 24	SEDOL : 2313405 /EMR	114.67							
Settled	CABRERA CAPITAL MARKETS LLC / 27.69 EMERSON ELECTRIC COM USD0.50 PRICE: 114.67 BROKER COMMISSION: 27.69 OTHER CHARGES: 3.39 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	EMERSON ELECTRIC CO COM	-400.000	44,062.09	0.00	0.00	-36,845.05	7,217.04	0.00	7,217.04
01 Jul 24	SEDOL : 2313405 /EMR	110.16							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.68 EMERSON ELECTRIC COM USD0.50 PRICE: 110.16 BROKER COMMISSION: 0.68 OTHER CHARGES: 1.23 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	EMPLOYERS HLDGS INC COM	-14.000	628.45	0.00	0.00	-561.33	67.12	0.00	67.12
04 Apr 24	SEDOL : B1Q1RR9 /EIG	44.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 44.9 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	EMPLOYERS HLDGS INC COM	-168.000	7,066.72	0.00	0.00	-6,736.01	330.71	0.00	330.71
24 Jun 24	SEDOL : B1Q1RR9 /EIG	42.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 42.07 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.20 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

08 Apr 24	ENCOMPASS HEALTH CORP COM	-100.000	8,230.18	0.00	0.00	-5,258.22	2,971.96	0.00	2,971.96
10 Apr 24	USD0.01	82.31							
Settled	SEDOL : BYX2YJ7 /EHC CABRERA CAPITAL MARKETS LLC / 0.75 ENCOMPASS HLTH CRP COM USD0.01 PRICE: 82.31 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ENCORE CAP GROUP INC COM	-14.000	611.79	0.00	0.00	-840.52	-228.73	0.00	-228.73
04 Apr 24	SEDOL : 2443078 /ECPG	43.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 ENCORE CAPITAL GP COM USD0.01 PRICE: 43.71 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ENCORE CAP GROUP INC COM	-84.000	3,569.48	0.00	0.00	-5,043.12	-1,473.64	0.00	-1,473.64
24 Jun 24	SEDOL : 2443078 /ECPG	42.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.42 ENCORE CAPITAL GP COM USD0.01 PRICE: 42.5 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ENERGIZER HLDGS INC NEW COM	-38.000	1,089.83	0.00	0.00	-1,302.07	-212.24	0.00	-212.24
04 Apr 24	SEDOL : BYZFPN5 /ENR	28.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 ENERGIZER HLDGS IN COM USD0.01 PRICE: 28.69 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ENERGIZER HLDGS INC NEW COM	-299.000	8,717.09	0.00	0.00	-10,245.24	-1,528.15	0.00	-1,528.15
24 Jun 24	SEDOL : BYZFPN5 /ENR	29.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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

ENERGIZER HLDGS IN COM USD0.01 PRICE: 29.16
 BROKER COMMISSION: 1.50 OTHER CHARGES:
 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	ENERPAC TOOL GROUP CORP CL A	-31.000	1,081.89	0.00	0.00	-615.66	466.23	0.00	466.23
04 Apr 24	COM CL A COM	34.91							
Settled	SEDOL : BH3T5K7 /EPAC WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 ENERPAC TOOL GROUP COM USD0.20 CLASS A PRICE: 34.91 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ENERPAC TOOL GROUP CORP CL A	-226.000	8,699.62	0.00	0.00	-4,488.33	4,211.29	0.00	4,211.29
24 Jun 24	COM CL A COM	38.50							
Settled	SEDOL : BH3T5K7 /EPAC WILLIAMS CAPITAL GROUP L.P.,THE / 1.13 ENERPAC TOOL GROUP COM USD0.20 CLASS A PRICE: 38.5 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ENHABIT INC COM	-56.000	594.71	0.00	0.00	-1,249.78	-655.07	0.00	-655.07
04 Apr 24	SEDOL : BQFMQ93 /EHAB	10.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56 ENHABIT INC COM USD0.01 PRICE: 10.63 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ENHABIT INC COM	-222.000	1,894.71	0.00	0.00	-4,954.50	-3,059.79	0.00	-3,059.79
24 Jun 24	SEDOL : BQFMQ93 /EHAB	8.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.11								

◆ 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

	ENHABIT INC COM USD0.01 PRICE: 8.54 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ENOVA INTL INC COM	-17.000	1,048.38	0.00	0.00	-661.94	386.44	0.00	386.44
04 Apr 24	SEDOL : BRYQ4L1 /ENVA	61.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17								
	ENOVA INTERNATIONA COM USD0.00001 PRICE: 61.68 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ENOVA INTL INC COM	-404.000	24,411.02	0.00	0.00	-15,730.81	8,680.21	0.00	8,680.21
24 Jun 24	SEDOL : BRYQ4L1 /ENVA	60.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.02								
	ENOVA INTERNATIONA COM USD0.00001 PRICE: 60.43 BROKER COMMISSION: 2.02 OTHER CHARGES: 0.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ENPHASE ENERGY INC COM	-223.000	25,696.64	0.00	0.00	-35,767.99	-10,071.35	0.00	-10,071.35
10 Apr 24	SEDOL : B65SQW4 /ENPH	115.24							
Settled	CABRERA CAPITAL MARKETS LLC / 1.67								
	ENPHASE ENERGY INC COM USD0.00001 PRICE: 115.24 BROKER COMMISSION: 1.67 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ENPRO INC	-11.000	1,796.94	0.00	0.00	-1,137.11	659.83	0.00	659.83
04 Apr 24	SEDOL : 2951292 /NPO	163.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11								
	ENPRO INC PRICE: 163.37 BROKER COMMISSION: 0.11 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

21 Jun 24	ENPRO INC	-88.000	12,747.76	0.00	0.00	-9,096.85	3,650.91	0.00	3,650.91
24 Jun 24	SEDOL : 2951292 /NPO	144.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 ENPRO INC PRICE: 144.87 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ENSIGN GROUP INC COM STK	-32.000	3,869.72	0.00	0.00	-2,532.01	1,337.71	0.00	1,337.71
04 Apr 24	SEDOL : B1YWPP8 /ENSG	120.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 ENSIGN GROUP INC COM USD0.001 PRICE: 120.94 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ENSIGN GROUP INC COM STK	-217.000	26,263.85	0.00	0.00	-17,170.21	9,093.64	0.00	9,093.64
24 Jun 24	SEDOL : B1YWPP8 /ENSG	121.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.09 ENSIGN GROUP INC COM USD0.001 PRICE: 121.04 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.74 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ENTEGRIS INC COM	-251.000	34,362.25	0.00	0.00	-29,618.87	4,743.38	0.00	4,743.38
10 Apr 24	SEDOL : 2599700 /ENTG	136.91							
Settled	CABRERA CAPITAL MARKETS LLC / 1.88 ENTEGRIS INC COM USD0.01 PRICE: 136.91 BROKER COMMISSION: 1.88 OTHER CHARGES: 0.28 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ENTERGY CORP NEW COM	-291.000	30,773.73	0.00	0.00	-31,048.08	-274.35	0.00	-274.35
10 Apr 24	SEDOL : 2317087 /ETR	105.76							
Settled	CABRERA CAPITAL MARKETS LLC / 2.18								

◆ 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

ENTERGY CORP COM USD0.01 PRICE: 105.76
 BROKER COMMISSION: 2.18 OTHER CHARGES:
 0.25 BROKER: CABRERA CAPITAL MARKETS LLC

21 Jun 24	ENVIRI CORPORATION COM	-368.000	3,262.22	0.00	0.00	-5,439.13	-2,176.91	0.00	-2,176.91
24 Jun 24	USD1.25	8.87							
Settled	SEDOL : 2412700 /NVRI WILLIAMS CAPITAL GROUP L.P.,THE / 1.84								

ENVIRI CORPORATION COM USD1.25 PRICE: 8.87
 BROKER COMMISSION: 1.84 OTHER CHARGES:
 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	EOG RESOURCES INC COM	-3,672.000	497,340.88	0.00	0.00	-380,775.75	116,565.13	0.00	116,565.13
10 Apr 24	SEDOL : 2318024 /EOG	135.45							
Settled	CABRERA CAPITAL MARKETS LLC / 27.54								

EOG RESOURCES INC COM USD0.01 PRICE: 135.45
 BROKER COMMISSION: 27.54 OTHER CHARGES:
 3.98 BROKER: CABRERA CAPITAL MARKETS LLC

28 Jun 24	EOG RESOURCES INC COM	-1,200.000	151,037.76	0.00	0.00	-124,436.52	26,601.24	0.00	26,601.24
01 Jul 24	SEDOL : 2318024 /EOG	125.87							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.04								

EOG RESOURCES INC COM USD0.01 PRICE: 125.87
 BROKER COMMISSION: 2.04 OTHER CHARGES:
 4.20 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

08 Apr 24	EPAM SYS INC COM STK	-94.000	25,379.08	0.00	0.00	-44,549.42	-19,170.34	0.00	-19,170.34
10 Apr 24	SEDOL : B44Z3T8 /EPAM	270.00							
Settled	CABRERA CAPITAL MARKETS LLC / 0.71								

EPAM SYS INC COM STK PRICE: 270.0 BROKER
 COMMISSION: 0.71 OTHER CHARGES: 0.21
 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

02 Apr 24	EPLUS INC COM	-15.000	1,142.24	0.00	0.00	-729.42	412.82	0.00	412.82
04 Apr 24	SEDOL : 2597748 /PLUS	76.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15								
	EPLUS INC COM USD0.01 PRICE: 76.16 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	EPLUS INC COM	-120.000	8,804.75	0.00	0.00	-5,835.38	2,969.37	0.00	2,969.37
24 Jun 24	SEDOL : 2597748 /PLUS	73.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60								
	EPLUS INC COM USD0.01 PRICE: 73.38 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.25								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	EQT CORP COM	-600.000	22,099.32	0.00	0.00	-15,738.73	6,360.59	0.00	6,360.59
10 Apr 24	SEDOL : 2319414 /EQT	36.84							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50								
	EQT CORPORATION COM NPV PRICE: 36.84								
	BROKER COMMISSION: 4.50 OTHER CHARGES: 0.18								
	BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EQTY LIFESTYLE PPTYS INC REIT	-300.000	19,116.59	0.00	0.00	-24,255.60	-5,139.01	0.00	-5,139.01
10 Apr 24	SEDOL : 2563125 /ELS	63.73							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25								
	EQUITY LIFESTYLE P REIT USD0.01 PRICE: 63.73								
	BROKER COMMISSION: 2.25 OTHER CHARGES: 0.16								
	BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EQTY RESDNTL EFF 5/15/02	-500.000	31,895.99	0.00	0.00	-41,846.14	-9,950.15	0.00	-9,950.15
10 Apr 24	SEDOL : 2319157 /EQR	63.80							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

EQUITY RESIDENTIAL SBI USD0.01 PRICE: 63.8
 BROKER COMMISSION: 3.75 OTHER CHARGES:
 0.26 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	EQUIFAX INC COM	-205.000	53,099.18	0.00	0.00	-48,056.12	5,043.06	0.00	5,043.06
10 Apr 24	SEDOL : 2319146 /EFX	259.03							
Settled	CABRERA CAPITAL MARKETS LLC / 1.54								
	EQUIFAX INC COM USD1.25 PRICE: 259.03 BROKER COMMISSION: 1.54 OTHER CHARGES: 0.43 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EQUINIX INC COM PAR \$0.001	-604.000	476,058.42	0.00	0.00	-448,363.77	27,694.65	0.00	27,694.65
10 Apr 24	SEDOL : BVLZX12 /EQIX	788.19							
Settled	CABRERA CAPITAL MARKETS LLC / 4.53								
	EQUINIX INC COM USD0.001 PRICE: 788.19 BROKER COMMISSION: 4.53 OTHER CHARGES: 3.81 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EQUITABLE HLDGS INC COM	-500.000	18,906.09	0.00	0.00	-16,002.83	2,903.26	0.00	2,903.26
10 Apr 24	SEDOL : BKRM96 /EQH	37.82							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								
	EQUITABLE HLDGS IN COM USD0.01 PRICE: 37.82 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ESAB CORPORATION COM USD0.001	-77.000	8,766.56	0.00	0.00	-4,318.28	4,448.28	0.00	4,448.28
10 Apr 24	WI	113.86							
Settled	SEDOL : BJLTMN5 /ESAB CABRERA CAPITAL MARKETS LLC / 0.58								
	ESAB CORPORATION COM USD0.001 PRICE: 113.86 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.08 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

02 Apr 24	ESCO TECHNOLOGIES INC	-15.000	1,546.03	0.00	0.00	-1,240.32	305.71	0.00	305.71
04 Apr 24	SEDOL : 2321583 /ESE	103.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 ESCO TECHNOLOGIES COM USD0.01 PRICE: 103.08 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ESCO TECHNOLOGIES INC	-122.000	12,682.15	0.00	0.00	-10,087.92	2,594.23	0.00	2,594.23
24 Jun 24	SEDOL : 2321583 /ESE	103.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.61 ESCO TECHNOLOGIES COM USD0.01 PRICE: 103.96 BROKER COMMISSION: 0.61 OTHER CHARGES: 0.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ESSENTIAL PROPERTIES REALTY TR	-89.000	2,267.70	0.00	0.00	-2,274.22	-6.52	0.00	-6.52
04 Apr 24	INC USD0.01	25.49							
Settled	SEDOL : BFFK0X2 /EPRT WILLIAMS CAPITAL GROUP L.P.,THE / 0.89 ESSENTIAL PROPERTI USD0.01 PRICE: 25.49 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ESSENTIAL UTILS INC COM	-400.000	14,508.88	0.00	0.00	-18,467.90	-3,959.02	0.00	-3,959.02
10 Apr 24	SEDOL : BLCF3J9 /WTRG	36.28							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 ESSENTIAL UTILS IN COM USD0.50 PRICE: 36.28 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ESSEX PPTY TR REIT	-107.000	26,053.49	0.00	0.00	-34,337.50	-8,284.01	0.00	-8,284.01
10 Apr 24	SEDOL : 2316619 /ESS	243.50							
Settled	CABRERA CAPITAL MARKETS LLC / 0.80								

◆ 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

	ESSEX PROP TRUST COM USD0.0001 PRICE: 243.5 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	ESSEX PPTY TR REIT	-100.000	27,820.97	0.00	0.00	-29,420.71	-1,599.74	0.00	-1,599.74
24 Jun 24	SEDOL : 2316619 /ESS	278.22							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 ESSEX PROP TRUST COM USD0.0001 PRICE: 278.22 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.78 BROKER: LOOP CAPITAL MARKETS LLC								
08 Apr 24	ESTEE LAUDER COMPANIES INC CL	-1,486.000	216,096.10	0.00	0.00	-442,059.53	-225,963.43	0.00	-225,963.43
10 Apr 24	A USD0.01	145.43							
Settled	SEDOL : 2320524 /EL CABRERA CAPITAL MARKETS LLC / 11.15 ESTEE LAUDER COMPANIES INC CL A U PRICE: 145.43 BROKER COMMISSION: 11.15 OTHER CHARGES: 1.73 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ESTEE LAUDER COMPANIES INC CL	-142.000	15,108.13	0.00	0.00	-42,242.57	-27,134.44	0.00	-27,134.44
01 Jul 24	A USD0.01	106.40							
Pending	SEDOL : 2320524 /EL INSTINET INVESTMENT SERVICES LIMITE / 0.24 ESTEE LAUDER COMPANIES INC CL A U PRICE: 106.4 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	ETHAN ALLEN INTERIORS INC COM	-114.000	3,091.02	0.00	0.00	-2,816.56	274.46	0.00	274.46
24 Jun 24	SEDOL : 2320825 /ETD	27.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.57 ETHAN ALLEN INTERS COM USD0.01 PRICE: 27.12 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.09 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

08 Apr 24	ETSY INC COM	-400.000	26,436.78	0.00	0.00	-65,568.02	-39,131.24	0.00	-39,131.24
10 Apr 24	SEDOL : BWTN5N1 /ETSY	66.10							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 ETSY INC USD0.001 PRICE: 66.1 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EURONET WORLDWIDE INC COM	-239.000	26,029.88	0.00	0.00	-28,514.30	-2,484.42	0.00	-2,484.42
10 Apr 24	SEDOL : 2320148 /EFT	108.92							
Settled	CABRERA CAPITAL MARKETS LLC / 1.79 EURONET WORLDWIDE COM USD0.02 PRICE: 108.92 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EVERCORE INC	-23.000	4,498.82	0.00	0.00	-2,980.50	1,518.32	0.00	1,518.32
10 Apr 24	SEDOL : B1BHX22 /EVR	195.61							
Settled	CABRERA CAPITAL MARKETS LLC / 0.17 EVERCORE INC COM USD0.01 CLASS 'A' PRICE: 195.61 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EVEREST GROUP LTD	-73.000	27,820.25	0.00	0.00	-21,332.80	6,487.45	0.00	6,487.45
10 Apr 24	SEDOL : 2556868 /EG	381.11							
Settled	CABRERA CAPITAL MARKETS LLC / 0.55 EVEREST GROUP LTD PRICE: 381.11 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EVERGY INC COM NPV	-400.000	21,108.83	0.00	0.00	-25,490.99	-4,382.16	0.00	-4,382.16
10 Apr 24	SEDOL : BFMXGR0 /EVRG	52.78							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								

◆ 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

Equities

Common stock

United States - USD

	EVERGY INC COM NPV PRICE: 52.78 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EVERSOURCE ENERGY COM	-500.000	29,731.01	0.00	0.00	-42,270.96	-12,539.95	0.00	-12,539.95
10 Apr 24	SEDOL : BVVN4Q8 /ES	59.47							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 EVERSOURCE ENERGY COM USD5 PRICE: 59.47 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	EVERTEC INC COM	-37.000	1,420.41	0.00	0.00	-1,538.36	-117.95	0.00	-117.95
04 Apr 24	SEDOL : B7KY3Z6 /EVTC	38.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 EVERTEC INC USD0.01 PRICE: 38.4 COMMISSION: 0.37 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	EVERTEC INC COM	-322.000	10,785.09	0.00	0.00	-13,387.87	-2,602.78	0.00	-2,602.78
24 Jun 24	SEDOL : B7KY3Z6 /EVTC	33.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.61 EVERTEC INC USD0.01 PRICE: 33.5 COMMISSION: 1.61 OTHER CHARGES: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	EXACT SCIENCES CORP COM	-200.000	14,264.38	0.00	0.00	-14,491.64	-227.26	0.00	-227.26
10 Apr 24	SEDOL : 2719951 /EXAS	71.33							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 EXACT SCIENCES COR COM USD0.01 PRICE: 71.33 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.12 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

08 Apr 24	EXELIXIS INC COM STK	-900.000	21,008.08	0.00	0.00	-17,424.88	3,583.20	0.00	3,583.20
10 Apr 24	SEDOL : 2576941 /EXEL	23.35							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 EXELIXIS INC COM USD0.001 PRICE: 23.35 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EXELON CORP COM	-6,500.000	245,519.28	0.00	0.00	-259,397.38	-13,878.10	0.00	-13,878.10
10 Apr 24	SEDOL : 2670519 /EXC	37.78							
Settled	CABRERA CAPITAL MARKETS LLC / 48.75 EXELON CORP COM NPV PRICE: 37.78 BROKER COMMISSION: 48.75 OTHER CHARGES: 1.97 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	EXELON CORP COM	-60,637.000	2,098,485.14	0.00	0.00	-2,419,858.33	-321,373.19	0.00	-321,373.19
01 Jul 24	SEDOL : 2670519 /EXC	34.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 103.08 EXELON CORP COM NPV PRICE: 34.61 BROKER COMMISSION: 103.08 OTHER CHARGES: 58.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	EXP WORLD HOLDINGS INC	-317.000	3,380.70	0.00	0.00	-6,335.25	-2,954.55	0.00	-2,954.55
24 Jun 24	SEDOL : BDH2902 /EXPI	10.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.59 EXP WORLD HOLD INC COM USD0.00001 PRICE: 10.67 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	EXPAND ENERGY CORP	-200.000	18,036.35	0.00	0.00	-16,738.79	1,297.56	0.00	1,297.56
10 Apr 24	SEDOL : BMZ5LZ5 /EXE	90.19							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								

◆ 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

	CHESAPEAKE ENERGY COM USD0.01 PRICE: 90.19 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EXPEDIA GROUP INC COM	-183.000	24,183.71	0.00	0.00	-29,743.43	-5,559.72	0.00	-5,559.72
10 Apr 24	USD0.001	132.16							
Settled	SEDOL : B748CK2 /EXPE CABRERA CAPITAL MARKETS LLC / 1.37 EXPEDIA GROUP INC COM USD0.001 PRICE: 132.16 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	EXPEDIA GROUP INC COM	-246.000	30,992.25	0.00	0.00	-39,982.97	-8,990.72	0.00	-8,990.72
01 Jul 24	USD0.001	125.99							
Pending	SEDOL : B748CK2 /EXPE INSTINET INVESTMENT SERVICES LIMITE / 0.42 EXPEDIA GROUP INC COM USD0.001 PRICE: 125.99 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.87 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	EXPEDITORS INTL WASH INC COM	-199.000	23,538.03	0.00	0.00	-22,984.64	553.39	0.00	553.39
10 Apr 24	SEDOL : 2325507 /EXPD	118.29							
Settled	CABRERA CAPITAL MARKETS LLC / 1.49 EXPEDTRS INTL WASH COM USD0.01 PRICE: 118.29 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	EXTRA SPACE STORAGE INC COM	-352.000	52,469.58	0.00	0.00	-61,008.58	-8,539.00	0.00	-8,539.00
10 Apr 24	SEDOL : B02HWR9 /EXR	149.07							
Settled	CABRERA CAPITAL MARKETS LLC / 2.64								

◆ 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

	EXTRA SPACE STORAG COM USD0.01 PRICE: 149.07 BROKER COMMISSION: 2.64 OTHER CHARGES: 0.42 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	EXTRA SPACE STORAGE INC COM	-200.000	31,786.00	0.00	0.00	-33,306.73	-1,520.73	0.00	-1,520.73
24 Jun 24	SEDOL : B02HWR9 /EXR	158.929993							
Settled	STATE STREET BANK AND TRUST CO. EXTRA SPACE STORAG COM USD0.01 PRICE: 158.93 NET BROKER: STATE STREET BANK AND TRUST CO.								
21 Jun 24	EXTRA SPACE STORAGE INC COM	-200.000	31,784.61	0.00	0.00	-33,306.73	-1,522.12	0.00	-1,522.12
24 Jun 24	SEDOL : B02HWR9 /EXR	158.93							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 EXTRA SPACE STORAG COM USD0.01 PRICE: 158.93 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.89 BROKER: LOOP CAPITAL MARKETS LLC								
02 Apr 24	EXTREME NETWORKS INC COM	-73.000	816.13	0.00	0.00	-916.31	-100.18	0.00	-100.18
04 Apr 24	SEDOL : 2407052 /EXTR	11.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 EXTREME NETWORKS COM USD0.001 PRICE: 11.19 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	EXTREME NETWORKS INC COM	-410.000	5,184.30	0.00	0.00	-5,146.37	37.93	0.00	37.93
24 Jun 24	SEDOL : 2407052 /EXTR	12.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.05 EXTREME NETWORKS COM USD0.001 PRICE: 12.65 BROKER COMMISSION: 2.05 OTHER CHARGES: 0.15 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

08 Apr 24	EXXON MOBIL CORP COM	-25,882.000	3,119,856.01	0.00	0.00	-2,008,205.74	1,111,650.27	0.00	1,111,650.27
10 Apr 24	SEDOL : 2326618 /XOM	120.55							
Settled	CABRERA CAPITAL MARKETS LLC / 194.12								
	EXXON MOBIL CORP COM NPV PRICE: 120.55								
	BROKER COMMISSION: 194.12 OTHER CHARGES: 24.97								
	BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	EXXON MOBIL CORP COM	-6,650.000	765,515.40	0.00	0.00	-422,934.59	342,580.81	0.00	342,580.81
01 Jul 24	SEDOL : 2326618 /XOM	115.12							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 11.31								
	EXXON MOBIL CORP COM NPV PRICE: 115.12								
	BROKER COMMISSION: 11.31 OTHER CHARGES: 21.29								
	BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	EZCORP INC CL A NON VTG CL A	-294.000	2,970.78	0.00	0.00	-2,030.38	940.40	0.00	940.40
24 Jun 24	NON VTG	10.11							
Settled	SEDOL : 2326287 /EZPW								
	WILLIAMS CAPITAL GROUP L.P.,THE / 1.47								
	EZCORP INC CL'A'COM NON VTG USD0.01 PRICE: 10.11								
	BROKER COMMISSION: 1.47 OTHER CHARGES: 0.09								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	F N B CORP PA COM	-700.000	9,577.67	0.00	0.00	-8,803.50	774.17	0.00	774.17
10 Apr 24	SEDOL : 2041308 /FNB	13.69							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25								
	F N B CORP COM USD0.01 PRICE: 13.69								
	BROKER COMMISSION: 5.25 OTHER CHARGES: 0.08								
	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

08 Apr 24	F5 INC COM STK NPV	-91.000	17,442.97	0.00	0.00	-18,938.31	-1,495.34	0.00	-1,495.34
10 Apr 24	SEDOL : 2427599 /FFIV	191.69							
Settled	CABRERA CAPITAL MARKETS LLC / 0.68 F5 INC COM STK NPV PRICE: 191.69 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	FABRINET COM USD0.01	-21.000	3,893.36	0.00	0.00	-2,232.33	1,661.03	0.00	1,661.03
04 Apr 24	SEDOL : B4JSZL8 /FN	185.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 FABRINET COM USD0.01 PRICE: 185.41 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FABRINET COM USD0.01	-186.000	45,921.19	0.00	0.00	-19,772.09	26,149.10	0.00	26,149.10
24 Jun 24	SEDOL : B4JSZL8 /FN	246.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.93 FABRINET COM USD0.01 PRICE: 246.9 BROKER COMMISSION: 0.93 OTHER CHARGES: 1.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	FACTSET RESH SYS INC COM STK	-53.000	23,333.72	0.00	0.00	-23,450.90	-117.18	0.00	-117.18
10 Apr 24	SEDOL : 2329770 /FDS	440.27							
Settled	CABRERA CAPITAL MARKETS LLC / 0.40 FACTSET RESEARCH COM USD0.01 PRICE: 440.27 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	FAIR ISAAC CORPORATION COM	-41.000	50,793.36	0.00	0.00	-17,774.37	33,018.99	0.00	33,018.99
10 Apr 24	SEDOL : 2330299 /FICO	1,238.88							
Settled	CABRERA CAPITAL MARKETS LLC / 0.31								

◆ 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

	FAIR ISAAC CORP COM USD0.01 PRICE: 1238.88 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.41 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	FASTENAL CO COM	-900.000	68,293.70	0.00	0.00	-50,154.88	18,138.82	0.00	18,138.82
10 Apr 24	SEDOL : 2332262 /FAST CABRERA CAPITAL MARKETS LLC / 6.75	75.89							
Settled	FASTENAL COM USD0.01 PRICE: 75.89 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.55 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	FB FINL CORP COM	-20.000	721.79	0.00	0.00	-878.40	-156.61	0.00	-156.61
04 Apr 24	SEDOL : BYY5Z69 /FBK WILLIAMS CAPITAL GROUP L.P.,THE / 0.20	36.10							
Settled	FB FINANCIAL CORP COM USD1.00 PRICE: 36.1 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FB FINL CORP COM	-143.000	5,207.19	0.00	0.00	-6,280.55	-1,073.36	0.00	-1,073.36
24 Jun 24	SEDOL : BYY5Z69 /FBK WILLIAMS CAPITAL GROUP L.P.,THE / 0.72	36.42							
Settled	FB FINANCIAL CORP COM USD1.00 PRICE: 36.42 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	FEDERAL RLTY INVT TR COM	-100.000	10,103.16	0.00	0.00	-11,938.26	-1,835.10	0.00	-1,835.10
10 Apr 24	USD0.01	101.04							
Settled	SEDOL : BN7P9B2 /FRT CABRERA CAPITAL MARKETS LLC / 0.75								
	FED REALTY INV TR COM USD0.01 PRICE: 101.04 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.09 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

02 Apr 24	FEDERAL SIGNAL CORP COM	-34.000	2,853.25	0.00	0.00	-1,378.18	1,475.07	0.00	1,475.07
04 Apr 24	SEDOL : 2333986 /FSS	83.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34								
	FED SIGNAL CORP COM USD1 PRICE: 83.93								
	BROKER COMMISSION: 0.34 OTHER CHARGES: 0.03								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FEDERAL SIGNAL CORP COM	-351.000	29,600.75	0.00	0.00	-14,392.79	15,207.96	0.00	15,207.96
24 Jun 24	SEDOL : 2333986 /FSS	84.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.76								
	FED SIGNAL CORP COM USD1 PRICE: 84.34								
	BROKER COMMISSION: 1.76 OTHER CHARGES: 0.83								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	FEDEX CORP COM	-1,449.000	399,286.86	0.00	0.00	-342,568.64	56,718.22	0.00	56,718.22
10 Apr 24	SEDOL : 2142784 /FDX	275.57							
Settled	CABRERA CAPITAL MARKETS LLC / 10.87								
	FEDEX CORP COM USD0.10 PRICE: 275.57								
	BROKER COMMISSION: 10.87 OTHER CHARGES: 3.20								
	BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	FEDEX CORP COM	-512.000	153,512.94	0.00	0.00	-121,045.65	32,467.29	0.00	32,467.29
01 Jul 24	SEDOL : 2142784 /FDX	299.84							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.87								
	FEDEX CORP COM USD0.10 PRICE: 299.84								
	BROKER COMMISSION: 0.87 OTHER CHARGES: 4.27								
	BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	FIDELITY NATL FINL INC NEW	-400.000	21,176.83	0.00	0.00	-19,222.86	1,953.97	0.00	1,953.97
10 Apr 24	FORMERLY FIDELITY COMMON	52.95							
Settled	STOCK								
	SEDOL : BNRDD4 /FNF								
	CABRERA CAPITAL MARKETS LLC / 3.00								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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

	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY C PRICE: 52.95 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	FIDELITY NATL INFORMATION SVCS	-1,000.000	73,071.91	0.00	0.00	-52,984.02	20,087.89	0.00	20,087.89
10 Apr 24	INC COM STK	73.08							
Settled	SEDOL : 2769796 /FIS CABRERA CAPITAL MARKETS LLC / 7.50 FIDELITY NATL INF COM USD0.01 PRICE: 73.08 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.59 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	FIDELITY NATL INFORMATION SVCS	-1,252.000	94,345.96	0.00	0.00	-66,412.82	27,933.14	0.00	27,933.14
01 Jul 24	INC COM STK	75.36							
Pending	SEDOL : 2769796 /FIS INSTINET INVESTMENT SERVICES LIMITE / 2.13 FIDELITY NATL INF COM USD0.01 PRICE: 75.36 BROKER COMMISSION: 2.13 OTHER CHARGES: 2.63 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	FIRST AMERN FINL CORP COM STK	-100.000	6,061.20	0.00	0.00	-6,989.78	-928.58	0.00	-928.58
10 Apr 24	SEDOL : B4NFPK4 /FAF	60.62							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 FIRST AMERN FINL CORP COM STK PRICE: 60.62 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	FIRST BANCORP N C COM	-23.000	788.20	0.00	0.00	-1,012.45	-224.25	0.00	-224.25
04 Apr 24	SEDOL : 2351494 /FBNC	34.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

1ST BANCORP NC COM NPV PRICE: 34.28 BROKER
 COMMISSION: 0.23 OTHER CHARGES: 0.01
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	FIRST BANCORP N C COM	-177.000	5,347.90	0.00	0.00	-7,791.48	-2,443.58	0.00	-2,443.58
24 Jun 24	SEDOL : 2351494 /FBNC	30.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.89
 1ST BANCORP NC COM NPV PRICE: 30.22 BROKER
 COMMISSION: 0.89 OTHER CHARGES: 0.15
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	FIRST BANCORP P R COM NEW	-95.000	1,622.58	0.00	0.00	-1,369.04	253.54	0.00	253.54
04 Apr 24	COM NEW	17.09							
Settled	SEDOL : 2296926 /FBP								

WILLIAMS CAPITAL GROUP L.P.,THE
 / 0.95
 FIRST BANCORP P R COM USD1 PRICE: 17.09
 BROKER COMMISSION: 0.95 OTHER CHARGES:
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	FIRST BANCORP P R COM NEW	-1,175.000	20,532.54	0.00	0.00	-16,932.84	3,599.70	0.00	3,599.70
24 Jun 24	COM NEW	17.48							
Settled	SEDOL : 2296926 /FBP								

WILLIAMS CAPITAL GROUP L.P.,THE
 / 5.88
 FIRST BANCORP P R COM USD1 PRICE: 17.48
 BROKER COMMISSION: 5.88 OTHER CHARGES:
 0.58 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	FIRST CTZNS BANCSHARES INC N	-18.000	29,380.12	0.00	0.00	-14,880.08	14,500.04	0.00	14,500.04
10 Apr 24	C CL A CL A	1,632.25							
Settled	SEDOL : 2355582 /FCNCA								

CABRERA CAPITAL MARKETS LLC /
 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

1ST CITIZENS BCSHS CLASS'A'COM USD1 PRICE:
1632.25 BROKER COMMISSION: 0.14 OTHER
CHARGES: 0.24 BROKER: CABRERA CAPITAL
MARKETS LLC

02 Apr 24	FIRST FINL BANCORP OHIO COM	-54.000	1,165.31	0.00	0.00	-1,335.59	-170.28	0.00	-170.28
04 Apr 24	SEDOL : 2352806 /FFBC	21.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.54 1ST FINL BANCORP COM NPV PRICE: 21.59 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FIRST FINL BANCORP OHIO COM	-384.000	8,092.57	0.00	0.00	-9,497.54	-1,404.97	0.00	-1,404.97
24 Jun 24	SEDOL : 2352806 /FFBC	21.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.92 1ST FINL BANCORP COM NPV PRICE: 21.08 BROKER COMMISSION: 1.92 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	FIRST HAWAIIAN INC COM	-72.000	1,524.22	0.00	0.00	-1,994.37	-470.15	0.00	-470.15
04 Apr 24	SEDOL : BDC6HG1 /FHB	21.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 FIRST HAWAIIAN COM USD0.01 PRICE: 21.18 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FIRST HAWAIIAN INC COM	-543.000	10,884.12	0.00	0.00	-15,040.91	-4,156.79	0.00	-4,156.79
24 Jun 24	SEDOL : BDC6HG1 /FHB	20.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.72 FIRST HAWAIIAN COM USD0.01 PRICE: 20.05 BROKER COMMISSION: 2.72 OTHER CHARGES: 0.31 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

08 Apr 24	FIRST HORIZON CORPORATION	-800.000	12,113.90	0.00	0.00	-13,949.27	-1,835.37	0.00	-1,835.37
10 Apr 24	COM	15.15							
Settled	SEDOL : 2341484 /FHN CABRERA CAPITAL MARKETS LLC / 6.00 FIRST HORIZON CORPORATIO PRICE: 15.15 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	FIRST SOLAR INC COM	-146.000	26,164.81	0.00	0.00	-12,937.14	13,227.67	0.00	13,227.67
10 Apr 24	SEDOL : B1HMF22 /FSLR	179.22							
Settled	CABRERA CAPITAL MARKETS LLC / 1.10 FIRST SOLAR INC COM STK USD0.001 PRICE: 179.22 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	FIRSTENERGY CORP COM	-800.000	30,689.75	0.00	0.00	-31,881.71	-1,191.96	0.00	-1,191.96
10 Apr 24	SEDOL : 2100920 /FE	38.37							
Settled	CABRERA CAPITAL MARKETS LLC / 6.00 FIRSTENERGY CORP COM USD0.10 PRICE: 38.37 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	FISERV INC COM	-3,650.000	576,120.51	0.00	0.00	-376,960.50	199,160.01	0.00	199,160.01
10 Apr 24	SEDOL : 2342034 /FI	157.85							
Settled	CABRERA CAPITAL MARKETS LLC / 27.38 FISERV INC COM USD0.01 PRICE: 157.85 BROKER COMMISSION: 27.38 OTHER CHARGES: 4.61 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	FISERV INC COM	-1,393.000	207,604.57	0.00	0.00	-143,864.65	63,739.92	0.00	63,739.92
01 Jul 24	SEDOL : 2342034 /FI	149.04							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.37								

◆ 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								

Sales

Equities

Common stock

United States - USD

FISERV INC COM USD0.01 PRICE: 149.04 BROKER COMMISSION: 2.37 OTHER CHARGES: 5.78 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
08 Apr 24	FIVE BELOW INC COM USD0.01	-55.000	8,817.66	0.00	0.00	-9,611.81	-794.15	0.00	-794.15
10 Apr 24	SEDOL : B85KFY9 /FIVE	160.33							
Settled	CABRERA CAPITAL MARKETS LLC / 0.41								
FIVE BELOW INC COM USD0.01 PRICE: 160.33 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	FIVE9 INC COM	-100.000	5,968.20	0.00	0.00	-12,101.22	-6,133.02	0.00	-6,133.02
10 Apr 24	SEDOL : BKY7X18 /FIVN	59.69							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75								
FIVE9 INC COM USD0.001 PRICE: 59.69 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	FLOOR & DECOR HLDGS INC CLA	-175.000	21,280.26	0.00	0.00	-18,501.92	2,778.34	0.00	2,778.34
10 Apr 24	CLA	121.61							
Settled	SEDOL : BYQHP96 /FND CABRERA CAPITAL MARKETS LLC / 1.31								
FLOOR & DECOR HOLD COM USD0.001 CLA PRICE: 121.61 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	FLOWERS FOODS INC COM	-400.000	9,236.92	0.00	0.00	-10,791.93	-1,555.01	0.00	-1,555.01
10 Apr 24	SEDOL : 2744243 /FLO	23.10							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								
FLOWERS FOODS INC COM USD0.01 PRICE: 23.1 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.08 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

08 Apr 24	FLOWERVE CORP COM	-200.000	9,576.42	0.00	0.00	-6,405.97	3,170.45	0.00	3,170.45
10 Apr 24	SEDOL : 2288406 /FLS	47.89							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 FLOWERVE CORP COM USD1.25 PRICE: 47.89 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	FMC CORP COM (NEW)	-200.000	12,026.40	0.00	0.00	-21,100.33	-9,073.93	0.00	-9,073.93
10 Apr 24	SEDOL : 2328603 /FMC	60.14							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 FMC CORP COM USD0.10 PRICE: 60.14 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	FOOT LOCKER INC COM	-46.000	1,194.15	0.00	0.00	-842.49	351.66	0.00	351.66
04 Apr 24	SEDOL : 2980906 /FL	25.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46 FOOT LOCKER INC COM USD0.01 PRICE: 25.97 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FOOT LOCKER INC COM	-329.000	8,364.58	0.00	0.00	-6,025.64	2,338.94	0.00	2,338.94
24 Jun 24	SEDOL : 2980906 /FL	25.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.65 FOOT LOCKER INC COM USD0.01 PRICE: 25.43 BROKER COMMISSION: 1.65 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	FORD MTR CO DEL COM PAR \$0.01	-25,400.000	340,420.77	0.00	0.00	-450,999.86	-110,579.09	0.00	-110,579.09
10 Apr 24	COM PAR \$0.01	13.41							
Settled	SEDOL : 2615468 /F CABRERA CAPITAL MARKETS LLC / 190.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	FORD MOTOR CO COM USD0.01 PRICE: 13.41 BROKER COMMISSION: 190.50 OTHER CHARGES: 2.73 BROKER: CABRERA CAPITAL MARKETS LLC									
28 Jun 24	FORD MTR CO DEL COM PAR \$0.01		-2,893.000	36,272.29	0.00	0.00	-51,367.82	-15,095.53	0.00	-15,095.53
01 Jul 24	COM PAR \$0.01		12.54							
Pending	SEDOL : 2615468 /F INSTINET INVESTMENT SERVICES LIMITE / 4.92									
	FORD MOTOR CO COM USD0.01 PRICE: 12.54 BROKER COMMISSION: 4.92 OTHER CHARGES: 1.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
02 Apr 24	FORMFACTOR INC COM STK		-44.000	1,996.26	0.00	0.00	-1,750.41	245.85	0.00	245.85
04 Apr 24	SEDOL : 2891826 /FORM		45.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 FORMFACTOR INC COM USD0.001 PRICE: 45.38 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	FORMFACTOR INC COM STK		-443.000	25,668.91	0.00	0.00	-17,623.46	8,045.45	0.00	8,045.45
24 Jun 24	SEDOL : 2891826 /FORM		57.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.22 FORMFACTOR INC COM USD0.001 PRICE: 57.95 BROKER COMMISSION: 2.22 OTHER CHARGES: 0.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	FORTINET INC COM		-4,900.000	335,071.56	0.00	0.00	-350,038.79	-14,967.23	0.00	-14,967.23
10 Apr 24	SEDOL : B5B2106 /FTNT		68.39							
Settled	CABRERA CAPITAL MARKETS LLC / 36.75 FORTINET INC COM USD0.001 PRICE: 68.39 BROKER COMMISSION: 36.75 OTHER CHARGES: 2.69 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

28 Jun 24	FORTINET INC COM	-1,254.000	75,574.34	0.00	0.00	-89,581.36	-14,007.02	0.00	-14,007.02
01 Jul 24	SEDOL : B5B2106 /FTNT	60.27							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.13 FORTINET INC COM USD0.001 PRICE: 60.27 BROKER COMMISSION: 2.13 OTHER CHARGES: 2.11 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	FORTIVE CORP COM MON STOCK	-600.000	50,527.09	0.00	0.00	-40,935.17	9,591.92	0.00	9,591.92
10 Apr 24	SEDOL : BYT3MK1 /FTV	84.22							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 FORTIVE CORP COM USD0.01 PRICE: 84.22 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.41 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	FORTREA HLDGS INC COM	-50.000	1,969.48	0.00	0.00	-1,850.75	118.73	0.00	118.73
04 Apr 24	SEDOL : BRXYZ57 /FTRE	39.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.50 FORTREA HOLDINGS I COM USD0.001 PRICE: 39.4 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FORTREA HLDGS INC COM	-316.000	7,313.61	0.00	0.00	-11,696.74	-4,383.13	0.00	-4,383.13
24 Jun 24	SEDOL : BRXYZ57 /FTRE	23.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.58 FORTREA HOLDINGS I COM USD0.001 PRICE: 23.15 BROKER COMMISSION: 1.58 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	FORTUNE BRANDS INNOVATIONS	-100.000	8,113.18	0.00	0.00	-7,835.14	278.04	0.00	278.04
10 Apr 24	INC USD0.01	81.14							
Settled	SEDOL : B3MC7D6 /FBIN CABRERA CAPITAL MARKETS LLC / 0.75								

◆ 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

	FORTUNE BRANDS INNOVATIONS INC USD0.01 PRICE: 81.14 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	FORWARD AIR CORP COM	-17.000	465.96	0.00	0.00	-1,568.76	-1,102.80	0.00	-1,102.80
04 Apr 24	SEDOL : 2510790 /FWRD	27.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 FORWARD AIR CORPN COM USD0.01 PRICE: 27.42 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	FOUR CORNERS PPTY TR INC COM	-52.000	1,234.99	0.00	0.00	-1,438.15	-203.16	0.00	-203.16
04 Apr 24	SEDOL : BZ16HK0 /FCPT	23.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 FOUR CORNERS PPTY COM USD0.0001 PRICE: 23.76 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FOUR CORNERS PPTY TR INC COM	-210.000	5,150.10	0.00	0.00	-5,807.90	-657.80	0.00	-657.80
24 Jun 24	SEDOL : BZ16HK0 /FCPT	24.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.05 FOUR CORNERS PPTY COM USD0.0001 PRICE: 24.53 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	FOX CORP CL A CL A	-500.000	15,601.12	0.00	0.00	-19,625.94	-4,024.82	0.00	-4,024.82
10 Apr 24	SEDOL : BJJMGL2 /FOXA	31.21							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 FOX CORP COM USD0.01 CL A PRICE: 31.21 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.13 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

21 Jun 24	FOX FACTORY HLDG CORP COM	-297.000	15,186.66	0.00	0.00	-14,873.76	312.90	0.00	312.90
24 Jun 24	SEDOL : BCRY5K3 /FOXF	51.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.49 FOX FACTORY HLDG COM USD0.001 PRICE: 51.14 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.43 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	FRANKLIN BSP REALTY TRUST INC	-47.000	603.47	0.00	0.00	-671.11	-67.64	0.00	-67.64
04 Apr 24	SEDOL : BN14T59 /FBRT	12.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 FRANKLIN BSP REALT COM USD0.01 PRICE: 12.85 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FRANKLIN BSP REALTY TRUST INC	-397.000	5,158.86	0.00	0.00	-5,668.76	-509.90	0.00	-509.90
24 Jun 24	SEDOL : BN14T59 /FBRT	13.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.99 FRANKLIN BSP REALT COM USD0.01 PRICE: 13.0 BROKER COMMISSION: 1.99 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	FRANKLIN ELEC INC COM	-23.000	2,381.40	0.00	0.00	-1,994.28	387.12	0.00	387.12
04 Apr 24	SEDOL : 2350383 /FELE	103.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 FRANKLIN ELECTRIC COM USD0.10 PRICE: 103.55 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FRANKLIN ELEC INC COM	-184.000	17,909.14	0.00	0.00	-15,954.24	1,954.90	0.00	1,954.90
24 Jun 24	SEDOL : 2350383 /FELE	97.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.92								

◆ 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

FRANKLIN ELECTRIC COM USD0.10 PRICE: 97.34
 BROKER COMMISSION: 0.92 OTHER CHARGES:
 0.50 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	FREEPORT-MCMORAN INC	-8,900.000	444,929.69	0.00	0.00	-346,269.75	98,659.94	0.00	98,659.94
10 Apr 24	SEDOL : 2352118 /FCX	50.00							
Settled	CABRERA CAPITAL MARKETS LLC / 66.75								
	FREEPORT-MCMORAN INC PRICE: 50.0 BROKER COMMISSION: 66.75 OTHER CHARGES: 3.56 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	FREEPORT-MCMORAN INC	-891.000	43,299.88	0.00	0.00	-34,665.88	8,634.00	0.00	8,634.00
01 Jul 24	SEDOL : 2352118 /FCX	48.60							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.51								
	FREEPORT-MCMORAN INC PRICE: 48.6 BROKER COMMISSION: 1.51 OTHER CHARGES: 1.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	FRESH DEL MONTE PRODUCE INC	-19.000	484.11	0.00	0.00	-541.33	-57.22	0.00	-57.22
04 Apr 24	COM STK	25.49							
Settled	SEDOL : 2118707 /FDP WILLIAMS CAPITAL GROUP L.P.,THE / 0.19								
	FRESH DEL MONTE PR COM USD0.01 PRICE: 25.49 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FRESH DEL MONTE PRODUCE INC	-174.000	3,868.78	0.00	0.00	-4,957.45	-1,088.67	0.00	-1,088.67
24 Jun 24	COM STK	22.24							
Settled	SEDOL : 2118707 /FDP WILLIAMS CAPITAL GROUP L.P.,THE / 0.87								
	FRESH DEL MONTE PR COM USD0.01 PRICE: 22.24 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.11 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

08 Apr 24	FRESHPET INC COM	-156.000	18,118.08	0.00	0.00	-14,519.63	3,598.45	0.00	3,598.45
10 Apr 24	SEDOL : BS7K7M9 /FRPT	116.15							
Settled	CABRERA CAPITAL MARKETS LLC / 1.17 FRESHPET INC COM USD0.001 PRICE: 116.15 BROKER COMMISSION: 1.17 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	FRKLN RES INC COM	-500.000	13,626.14	0.00	0.00	-15,033.74	-1,407.60	0.00	-1,407.60
10 Apr 24	SEDOL : 2350684 /BEN	27.26							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 FRANKLIN RESOURCES COM USD0.10 PRICE: 27.26 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	FRONTDOOR INC COM	-45.000	1,430.98	0.00	0.00	-1,095.75	335.23	0.00	335.23
04 Apr 24	SEDOL : BFYF094 /FTDR	31.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 FRONTDOOR INC COM USD0.01 PRICE: 31.81 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FRONTDOOR INC COM	-612.000	21,722.33	0.00	0.00	-14,902.23	6,820.10	0.00	6,820.10
24 Jun 24	SEDOL : BFYF094 /FTDR	35.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.06 FRONTDOOR INC COM USD0.01 PRICE: 35.5 BROKER COMMISSION: 3.06 OTHER CHARGES: 0.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	FRONTIER COMMUNICATIONS	-400.000	9,248.92	0.00	0.00	-9,599.28	-350.36	0.00	-350.36
10 Apr 24	PARENT INC COM NPV	23.13							
Settled	SEDOL : BPOV999 /FYBR CABRERA CAPITAL MARKETS LLC / 3.00								

◆ 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								

Sales

Equities

Common stock

United States - USD

FRONTIER COMMUN.PA COM NPV PRICE: 23.13
 BROKER COMMISSION: 3.00 OTHER CHARGES:
 0.08 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	FTI CONSULTING INC COM	-46.000	9,554.69	0.00	0.00	-7,017.87	2,536.82	0.00	2,536.82
10 Apr 24	SEDOL : 2351449 /FCN	207.72							
Settled	CABRERA CAPITAL MARKETS LLC / 0.35								
	FTI CONSULTING INC COM USD0.01 PRICE: 207.72 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	FULGENT GENETICS INC COM	-36.000	765.35	0.00	0.00	-2,485.80	-1,720.45	0.00	-1,720.45
04 Apr 24	SEDOL : BYQBFQ5 /FLGT	21.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36								
	FULGENT GENETICS COM USD0.0001 PRICE: 21.27 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	FULLER H B CO COM	-31.000	2,445.57	0.00	0.00	-2,217.51	228.06	0.00	228.06
04 Apr 24	SEDOL : 2354664 /FUL	78.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31								
	FULLER(HB)CO COM USD1 PRICE: 78.9 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FULLER H B CO COM	-305.000	23,790.85	0.00	0.00	-21,836.89	1,953.96	0.00	1,953.96
24 Jun 24	SEDOL : 2354664 /FUL	78.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.53								
	FULLER(HB)CO COM USD1 PRICE: 78.01 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.67 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

02 Apr 24	FULTON FINL CORP PA COM	-93.000	1,424.74	0.00	0.00	-1,197.37	227.37	0.00	227.37
04 Apr 24	SEDOL : 2356585 /FULT	15.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.93 FULTON FINL CORP COM USD2.50 PRICE: 15.33 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	FULTON FINL CORP PA COM	-708.000	11,508.21	0.00	0.00	-9,397.98	2,110.23	0.00	2,110.23
24 Jun 24	SEDOL : 2356585 /FULT	16.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.54 FULTON FINL CORP COM USD2.50 PRICE: 16.26 BROKER COMMISSION: 3.54 OTHER CHARGES: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	GALLAGHER ARTHUR J & CO COM	-362.000	88,382.49	0.00	0.00	-59,186.96	29,195.53	0.00	29,195.53
10 Apr 24	SEDOL : 2359506 /AJG	244.16							
Settled	CABRERA CAPITAL MARKETS LLC / 2.72 GALLAGHER AJ & CO COM USD1.00 PRICE: 244.16 BROKER COMMISSION: 2.72 OTHER CHARGES: 0.71 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	GAMING & LEISURE PPTY INC	-400.000	18,176.85	0.00	0.00	-18,248.59	-71.74	0.00	-71.74
10 Apr 24	COM	45.45							
Settled	SEDOL : BFPK4S5 /GLPI CABRERA CAPITAL MARKETS LLC / 3.00 GAMING & LEISURE P COM USD0.01 PRICE: 45.45 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	GAP INC COM	-400.000	9,388.92	0.00	0.00	-7,127.57	2,261.35	0.00	2,261.35
10 Apr 24	SEDOL : 2360326 /GAP	23.48							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								

◆ 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

Equities

Common stock

United States - USD

GAP INC COM USD0.05 PRICE: 23.48 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	GARMIN LTD COMMON STOCK	-212.000	31,586.15	0.00	0.00	-26,772.32	4,813.83	0.00	4,813.83
10 Apr 24	SEDOL : B3Z5T14 /GRMN	149.00							
Settled	CABRERA CAPITAL MARKETS LLC / 1.59								
GARMIN LTD COMMON STOCK PRICE: 149.0 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	GARTNER INC COM	-160.000	75,497.39	0.00	0.00	-48,558.24	26,939.15	0.00	26,939.15
10 Apr 24	SEDOL : 2372763 /IT	471.87							
Settled	CABRERA CAPITAL MARKETS LLC / 1.20								
GARTNER INC COM PRICE: 471.87 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.61 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	GATES INDL CORP PL COM USD0.01	-300.000	5,253.70	0.00	0.00	-4,587.93	665.77	0.00	665.77
10 Apr 24	SEDOL : BD9G2S1 /GTES	17.52							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25								
GATES INDL CORP PL COM USD0.01 PRICE: 17.52 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	GE AEROSPACE	-7,015.000	1,097,926.40	0.00	0.00	-404,363.72	693,562.68	0.00	693,562.68
10 Apr 24	SEDOL : BL59CR9 /GE	156.52							
Settled	CABRERA CAPITAL MARKETS LLC / 52.61								
GE AEROSPACE PRICE: 156.52 BROKER COMMISSION: 52.61 OTHER CHARGES: 8.79 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

28 Jun 24	GE AEROSPACE	-570.000	90,609.41	0.00	0.00	-32,856.35	57,753.06	0.00	57,753.06
01 Jul 24	SEDOL : BL59CR9 /GE	158.97							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.97 GE AEROSPACE PRICE: 158.97 BROKER COMMISSION: 0.97 OTHER CHARGES: 2.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	GE HEALTHCARE TECHNOLOGIES	-2,700.000	236,794.85	0.00	0.00	-180,899.55	55,895.30	0.00	55,895.30
10 Apr 24	INC COM	87.71							
Settled	SEDOL : BL6JPG8 /GEHC CABRERA CAPITAL MARKETS LLC / 20.25 GE HEALTHCARE TECH COM USD0.01 PRICE: 87.71 BROKER COMMISSION: 20.25 OTHER CHARGES: 1.90 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	GE HEALTHCARE TECHNOLOGIES	-25,457.000	1,983,511.01	0.00	0.00	-1,705,614.72	277,896.29	0.00	277,896.29
01 Jul 24	INC COM	77.92							
Pending	SEDOL : BL6JPG8 /GEHC INSTINET INVESTMENT SERVICES LIMITE / 43.28 GE HEALTHCARE TECH COM USD0.01 PRICE: 77.92 BROKER COMMISSION: 43.28 OTHER CHARGES: 55.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	GE VERNOVA LLC COM	-1,754.000	227,934.85	0.00	0.00	-102,753.66	125,181.19	0.00	125,181.19
10 Apr 24	SEDOL : BP6H4Y1 /GEV	129.96							
Settled	CABRERA CAPITAL MARKETS LLC / 13.16 GE VERNOVA INC COM USD0.01 PRICE: 129.96 BROKER COMMISSION: 13.16 OTHER CHARGES: 1.83 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

28 Jun 24	GE VERNOVA LLC COM	-126.000	21,609.44	0.00	0.00	-7,381.39	14,228.05	0.00	14,228.05
01 Jul 24	SEDOL : BP6H4Y1 /GEV	171.51							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.21 GE VERNOVA INC COM USD0.01 PRICE: 171.51 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	GEN DIGITAL INC COM USD0.01	-1,000.000	22,262.32	0.00	0.00	-25,251.88	-2,989.56	0.00	-2,989.56
10 Apr 24	SEDOL : BJN4XN5 /GEN	22.27							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50 GEN DIGITAL INC COM USD0.01 PRICE: 22.27 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	GEN MTRS CO COM	-7,500.000	332,491.08	0.00	0.00	-376,988.36	-44,497.28	0.00	-44,497.28
10 Apr 24	SEDOL : B665KZ5 /GM	44.34							
Settled	CABRERA CAPITAL MARKETS LLC / 56.25 GENERAL MOTORS CO COM USD0.01 PRICE: 44.34 BROKER COMMISSION: 56.25 OTHER CHARGES: 2.67 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	GEN MTRS CO COM	-1,900.000	88,268.31	0.00	0.00	-95,503.72	-7,235.41	0.00	-7,235.41
01 Jul 24	SEDOL : B665KZ5 /GM	46.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.23 GENERAL MOTORS CO COM USD0.01 PRICE: 46.46 BROKER COMMISSION: 3.23 OTHER CHARGES: 2.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	GENERAC HLDGS INC COM STK	-55.000	7,452.58	0.00	0.00	-17,505.71	-10,053.13	0.00	-10,053.13
10 Apr 24	SEDOL : B6197Q2 /GNRC	135.51							
Settled	CABRERA CAPITAL MARKETS LLC / 0.41								

◆ 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

GENERAC HLDGS INC COM PRICE: 135.51 BROKER
 COMMISSION: 0.41 OTHER CHARGES: 0.06
 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24 10 Apr 24 Settled	GENERAL DYNAMICS CORP COM SEDOL : 2365161 /GD CABRERA CAPITAL MARKETS LLC / 11.47 GENERAL DYNAMICS CORP COM USD1 PRICE: 293.13 BROKER COMMISSION: 11.47 OTHER CHARGES: 3.59 BROKER: CABRERA CAPITAL MARKETS LLC	-1,529.000 293.13	448,180.71	0.00	0.00	-320,078.59	128,102.12	0.00	128,102.12
08 Apr 24 10 Apr 24 Settled	GENERAL MILLS INC COM SEDOL : 2367026 /GIS CABRERA CAPITAL MARKETS LLC / 31.50 GENERAL MILLS INC COM STK USD0.10 PRICE: 70.0 BROKER COMMISSION: 31.50 OTHER CHARGES: 2.36 BROKER: CABRERA CAPITAL MARKETS LLC	-4,200.000 70.00	293,966.14	0.00	0.00	-279,926.35	14,039.79	0.00	14,039.79
28 Jun 24 01 Jul 24 Pending	GENERAL MILLS INC COM SEDOL : 2367026 /GIS INSTINET INVESTMENT SERVICES LIMITE / 59.02 GENERAL MILLS INC COM STK USD0.10 PRICE: 63.26 BROKER COMMISSION: 59.02 OTHER CHARGES: 61.06 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-34,717.000 63.26	2,196,077.34	0.00	0.00	-2,313,857.89	-117,780.55	0.00	-117,780.55
08 Apr 24 10 Apr 24 Settled	GENTEX CORP COM SEDOL : 2366799 /GNTX CABRERA CAPITAL MARKETS LLC / 2.25 GENTEX CORP COM USD0.06 PRICE: 35.9 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC	-300.000 35.90	10,767.66	0.00	0.00	-9,595.22	1,172.44	0.00	1,172.44

◆ 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								

Sales

Equities

Common stock

United States - USD

02 Apr 24	GENTHERM INC COM NPV	-19.000	1,049.74	0.00	0.00	-1,622.38	-572.64	0.00	-572.64
04 Apr 24	SEDOL : B8JFD24 /THRM	55.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 GENTHERM INC COM NPV PRICE: 55.26 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GENTHERM INC COM NPV	-307.000	15,670.37	0.00	0.00	-26,214.24	-10,543.87	0.00	-10,543.87
24 Jun 24	SEDOL : B8JFD24 /THRM	51.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.54 GENTHERM INC COM NPV PRICE: 51.05 BROKER COMMISSION: 1.54 OTHER CHARGES: 0.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	GENUINE PARTS CO COM	-192.000	28,877.04	0.00	0.00	-25,707.41	3,169.63	0.00	3,169.63
10 Apr 24	SEDOL : 2367480 /GPC	150.41							
Settled	CABRERA CAPITAL MARKETS LLC / 1.44 GENUINE PARTS CO COM USD1.00 PRICE: 150.41 BROKER COMMISSION: 1.44 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	GENWORTH FINL INC COMMON	-256.000	1,620.46	0.00	0.00	-1,049.73	570.73	0.00	570.73
04 Apr 24	STOCK	6.34							
Settled	SEDOL : B011WL6 /GNW WILLIAMS CAPITAL GROUP L.P.,THE / 2.56 GENWORTH FINANCIAL COM USD0.001 CLASS A PRICE: 6.34 BROKER COMMISSION: 2.56 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

21 Jun 24	GENWORTH FINL INC COMMON	-3,869.000	23,426.13	0.00	0.00	-15,864.88	7,561.25	0.00	7,561.25
24 Jun 24	STOCK	6.06							
Settled	SEDOL : B011WL6 /GNW WILLIAMS CAPITAL GROUP L.P.,THE / 19.35 GENWORTH FINL INC COMMON STOCK PRICE: 6.06 BROKER COMMISSION: 19.35 OTHER CHARGES: 0.66 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	GEO GROUP INC(THE) COM	-119.000	1,654.08	0.00	0.00	-921.22	732.86	0.00	732.86
04 Apr 24	USD0.01 NEW	13.91							
Settled	SEDOL : BNLYWQ1 /GEO WILLIAMS CAPITAL GROUP L.P.,THE / 1.19 GEO GROUP INC COM USD0.01 NEW PRICE: 13.91 BROKER COMMISSION: 1.19 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GETTY RLTY CORP NEW COM	-144.000	3,803.65	0.00	0.00	-4,417.07	-613.42	0.00	-613.42
24 Jun 24	SEDOL : 2698146 /GTY	26.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 GETTY REALTY CORP COM USD0.01 PRICE: 26.42 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	GIBRALTAR INDS INC COM	-17.000	1,333.12	0.00	0.00	-997.75	335.37	0.00	335.37
04 Apr 24	SEDOL : 2369226 /ROCK	78.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 GIBRALTAR INDS INC COM USD0.01 PRICE: 78.43 BROKER COMMISSION: 0.17 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									
21 Jun 24	GIBRALTAR INDS INC COM	-132.000	9,199.48	0.00	0.00	-7,747.22	1,452.26	0.00	1,452.26
24 Jun 24	SEDOL : 2369226 /ROCK	69.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 GIBRALTAR INDS INC COM USD0.01 PRICE: 69.7 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	G-III APPAREL GROUP LTD COM	-23.000	637.55	0.00	0.00	-621.12	16.43	0.00	16.43
04 Apr 24	SEDOL : 2369721 /GIII	27.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 G-III APPAREL GP COM USD0.01 PRICE: 27.73 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	G-III APPAREL GROUP LTD COM	-278.000	7,740.69	0.00	0.00	-7,507.44	233.25	0.00	233.25
24 Jun 24	SEDOL : 2369721 /GIII	27.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.39 G-III APPAREL GP COM USD0.01 PRICE: 27.85 BROKER COMMISSION: 1.39 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	GILEAD SCIENCES INC	-7,600.000	527,530.77	0.00	0.00	-511,829.41	15,701.36	0.00	15,701.36
10 Apr 24	SEDOL : 2369174 /GILD	69.42							
Settled	CABRERA CAPITAL MARKETS LLC / 57.00 GILEAD SCIENCES INC PRICE: 69.42 BROKER COMMISSION: 57.00 OTHER CHARGES: 4.23 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	GILEAD SCIENCES INC	-1,109.000	76,084.48	0.00	0.00	-74,686.69	1,397.79	0.00	1,397.79
01 Jul 24	SEDOL : 2369174 /GILD	68.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.89								

◆ 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

GILEAD SCIENCES INC PRICE: 68.61 BROKER
 COMMISSION: 1.89 OTHER CHARGES: 2.12
 BROKER: INSTINET INVESTMENT SERVICES LIMITE

08 Apr 24	GITLAB INC CL A COM	-100.000	5,859.20	0.00	0.00	-4,896.76	962.44	0.00	962.44
10 Apr 24	SEDOL : BMTVT22 /GTLB	58.60							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 GITLAB INC COM USD0.0000025 CLASS A PRICE: 58.6 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	GLAUKOS CORP COM	-28.000	2,505.13	0.00	0.00	-1,388.31	1,116.82	0.00	1,116.82
04 Apr 24	SEDOL : BYMWL19 /GKOS	89.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 GLAUKOS CORPORATIO COM USD0.001 PRICE: 89.48 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GLAUKOS CORP COM	-102.000	11,527.20	0.00	0.00	-5,128.55	6,398.65	0.00	6,398.65
24 Jun 24	SEDOL : BYMWL19 /GKOS	113.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 GLAUKOS CORPORATIO COM USD0.001 PRICE: 113.02 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	GLOBAL NET LEASE INC COM NEW	-111.000	815.84	0.00	0.00	-1,460.78	-644.94	0.00	-644.94
04 Apr 24	COMN STOCK	7.36							
Settled	SEDOL : BZCFW78 /GNL WILLIAMS CAPITAL GROUP L.P.,THE / 1.11								

◆ 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

	GLOBAL NET LEASE COM USD0.01 PRICE: 7.36 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24 24 Jun 24 Settled	GLOBAL NET LEASE INC COM NEW COMN STOCK SEDOL : BZCFW78 /GNL WILLIAMS CAPITAL GROUP L.P.,THE / 4.34 GLOBAL NET LEASE COM USD0.01 PRICE: 7.12 BROKER COMMISSION: 4.34 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-867.000 7.12	6,168.52	0.00	0.00	-11,409.91	-5,241.39	0.00	-5,241.39	
08 Apr 24 10 Apr 24 Settled	GLOBAL PMTS INC COM SEDOL : 2712013 /GPN CABRERA CAPITAL MARKETS LLC / 3.20 GLOBAL PAYMENTS COM NPV PRICE: 128.06 BROKER COMMISSION: 3.20 OTHER CHARGES: 0.44 BROKER: CABRERA CAPITAL MARKETS LLC	-426.000 128.06	54,549.92	0.00	0.00	-50,253.91	4,296.01	0.00	4,296.01	
08 Apr 24 10 Apr 24 Settled	GLOBANT SA USD1.20 SEDOL : BP40HF4 /GLOB CABRERA CAPITAL MARKETS LLC / 0.31 GLOBANT SA USD1.20 PRICE: 196.9 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC	-41.000 196.90	8,072.52	0.00	0.00	-10,034.04	-1,961.52	0.00	-1,961.52	
08 Apr 24 10 Apr 24 Settled	GLOBE LIFE INC COM SEDOL : BK6YKG1 /GL CABRERA CAPITAL MARKETS LLC / 1.03 GLOBE LIFE INC COM USD1.00 PRICE: 107.85 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC	-137.000 107.85	14,774.30	0.00	0.00	-13,607.12	1,167.18	0.00	1,167.18	

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Apr 24	GLOBUS MED INC CL A NEW COM	-200.000	10,632.41	0.00	0.00	-12,686.90	-2,054.49	0.00	-2,054.49
10 Apr 24	STK	53.17							
Settled	SEDOL : B7D65M0 /GMED CABRERA CAPITAL MARKETS LLC / 1.50 GLOBUS MED INC COM USD0.001 CL 'A' PRICE: 53.17 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	GMS INC COM	-23.000	2,238.80	0.00	0.00	-1,181.12	1,057.68	0.00	1,057.68
04 Apr 24	SEDOL : BYY9FS3 /GMS	97.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 GMS INC COM USD0.01 PRICE: 97.35 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GMS INC COM	-277.000	22,662.11	0.00	0.00	-14,413.28	8,248.83	0.00	8,248.83
24 Jun 24	SEDOL : BYY9FS3 /GMS	81.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.39 GMS INC COM USD0.01 PRICE: 81.82 BROKER COMMISSION: 1.39 OTHER CHARGES: 0.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	GODADDY INC CLA CLA	-194.000	24,597.54	0.00	0.00	-13,858.83	10,738.71	0.00	10,738.71
10 Apr 24	SEDOL : BWFRFC6 /GDDY	126.80							
Settled	CABRERA CAPITAL MARKETS LLC / 1.46 GODADDY INC COM USD0.001 CLASS A PRICE: 126.8 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.20 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

02 Apr 24	GOGO INC COM	-92.000	768.19	0.00	0.00	-1,737.75	-969.56	0.00	-969.56
04 Apr 24	SEDOL : BB2C2R1 /GOGO	8.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.92 GOGO INC COM USD0.0001 PRICE: 8.36 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GOGO INC COM	-394.000	3,634.54	0.00	0.00	-7,442.11	-3,807.57	0.00	-3,807.57
24 Jun 24	SEDOL : BB2C2R1 /GOGO	9.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.97 GOGO INC COM USD0.0001 PRICE: 9.23 BROKER COMMISSION: 1.97 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GOLDEN ENTMT INC COM	-75.000	2,293.80	0.00	0.00	-3,921.31	-1,627.51	0.00	-1,627.51
24 Jun 24	SEDOL : BYNH8R8 /GDEN	30.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 GOLDEN ENTMT INC COM USD0.01 PRICE: 30.59 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	GOLDMAN SACHS GROUP INC COM	-2,040.000	837,479.59	0.00	0.00	-727,498.81	109,980.78	0.00	109,980.78
10 Apr 24	SEDOL : 2407966 /GS	410.54							
Settled	CABRERA CAPITAL MARKETS LLC / 15.30 GOLDMAN SACHS GRP COM USD0.01 PRICE: 410.54 BROKER COMMISSION: 15.30 OTHER CHARGES: 6.71 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	GOLDMAN SACHS GROUP INC COM	-249.000	112,624.12	0.00	0.00	-88,797.65	23,826.47	0.00	23,826.47
01 Jul 24	SEDOL : 2407966 /GS	452.32							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.42								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

GOLDMAN SACHS GRP COM USD0.01 PRICE:
452.32 BROKER COMMISSION: 0.42 OTHER
CHARGES: 3.14 BROKER: INSTINET INVESTMENT
SERVICES LIMITE

02 Apr 24	GOOSEHEAD INS INC COM CL A	-14.000	928.47	0.00	0.00	-980.13	-51.66	0.00	-51.66
04 Apr 24	COM CL A	66.33							
Settled	SEDOL : BZ2YT30 /GSHD WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 GOOSEHEAD INS INC COM USD0.01 CL A PRICE: 66.33 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	GRACO INC COM	-300.000	27,711.52	0.00	0.00	-22,215.36	5,496.16	0.00	5,496.16
10 Apr 24	SEDOL : 2380443 /GGG CABRERA CAPITAL MARKETS LLC / 2.25	92.38							
Settled	GRACO INC COM USD1 PRICE: 92.38 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	GRAINGER W W INC COM	-74.000	75,088.11	0.00	0.00	-35,661.53	39,426.58	0.00	39,426.58
10 Apr 24	SEDOL : 2380863 /GWW CABRERA CAPITAL MARKETS LLC / 0.56	1,014.72							
Settled	GRAINGER(WW)INC COM USD0.50 PRICE: 1014.72 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.61 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	GRAND CANYON ED INC COM STK	-26.000	3,425.27	0.00	0.00	-2,248.56	1,176.71	0.00	1,176.71
10 Apr 24	SEDOL : B3F1XM1 /LOPE CABRERA CAPITAL MARKETS LLC / 0.20	131.75							
Settled									

◆ 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

GRAND CANYON EDUCA COM USD0.01 PRICE:
131.75 BROKER COMMISSION: 0.20 OTHER
CHARGES: 0.03 BROKER: CABRERA CAPITAL
MARKETS LLC

02 Apr 24	GRANITE CONST INC COM	-25.000	1,407.23	0.00	0.00	-908.77	498.46	0.00	498.46
04 Apr 24	SEDOL : 2381189 /GVA	56.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 GRANITE CONST COM USD0.01 PRICE: 56.3 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GRANITE CONST INC COM	-168.000	10,493.82	0.00	0.00	-6,106.91	4,386.91	0.00	4,386.91
24 Jun 24	SEDOL : 2381189 /GVA	62.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 GRANITE CONST COM USD0.01 PRICE: 62.47 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	GRAPHIC PACKAGING HLDG CO	-500.000	14,396.13	0.00	0.00	-9,951.55	4,444.58	0.00	4,444.58
10 Apr 24	COM STK	28.80							
Settled	SEDOL : B2Q8249 /GPK CABRERA CAPITAL MARKETS LLC / 3.75 GRAPHIC PACK HLDG COM STK USD0.01 PRICE: 28.8 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	GREEN BRICK PARTNERS INC COM	-14.000	821.37	0.00	0.00	-335.61	485.76	0.00	485.76
04 Apr 24	SEDOL : BS7T2R6 /GRBK	58.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 GREEN BRICK COM PRICE: 58.68 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		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

21 Jun 24	GREEN BRICK PARTNERS INC COM	-149.000	8,497.97	0.00	0.00	-3,571.88	4,926.09	0.00	4,926.09
24 Jun 24	SEDOL : BS7T2R6 /GRBK	57.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 GREEN BRICK COM PRICE: 57.04 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	GREEN PLAINS INC COM STK	-37.000	862.83	0.00	0.00	-1,180.56	-317.73	0.00	-317.73
04 Apr 24	SEDOL : B11FJD6 /GPRE	23.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 GREEN PLAINS INC COM STK PRICE: 23.33 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GREEN PLAINS INC COM STK	-240.000	3,598.69	0.00	0.00	-7,657.68	-4,058.99	0.00	-4,058.99
24 Jun 24	SEDOL : B11FJD6 /GPRE	15.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.20 GREEN PLAINS INC COM STK PRICE: 15.0 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	GREENBRIER COS INC COM STK	-18.000	924.83	0.00	0.00	-791.39	133.44	0.00	133.44
04 Apr 24	SEDOL : 2387530 /GBX	51.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 GREENBRIER COS INC COM USD0.001 PRICE: 51.39 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GREENBRIER COS INC COM STK	-134.000	6,738.00	0.00	0.00	-5,891.49	846.51	0.00	846.51
24 Jun 24	SEDOL : 2387530 /GBX	50.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.67								

◆ 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

GREENBRIER COS INC COM USD0.001 PRICE:
50.29 BROKER COMMISSION: 0.67 OTHER
CHARGES: 0.19 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

02 Apr 24	GRIFFON CORP COM	-22.000	1,555.60	0.00	0.00	-548.16	1,007.44	0.00	1,007.44
04 Apr 24	SEDOL : 2463344 /GFF	70.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 GRIFFON CORP COM USD0.25 PRICE: 70.72 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GRIFFON CORP COM	-317.000	20,567.96	0.00	0.00	-7,898.49	12,669.47	0.00	12,669.47
24 Jun 24	SEDOL : 2463344 /GFF	64.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.59 GRIFFON CORP COM USD0.25 PRICE: 64.89 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.58 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	GROUP 1 AUTOMOTIVE INC COM	-7.000	1,960.61	0.00	0.00	-1,283.51	677.10	0.00	677.10
04 Apr 24	SEDOL : 2121352 /GPI	280.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.07 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 280.1 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GROUP 1 AUTOMOTIVE INC COM	-69.000	20,579.01	0.00	0.00	-12,651.75	7,927.26	0.00	7,927.26
24 Jun 24	SEDOL : 2121352 /GPI	298.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 298.26 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.58 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

02 Apr 24	GUESS INC COM	-16.000	498.23	0.00	0.00	-344.17	154.06	0.00	154.06
04 Apr 24	SEDOL : 2387109 /GES	31.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16								
	GUESS INC COM USD0.01 PRICE: 31.15 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	GUESS INC COM	-140.000	2,872.02	0.00	0.00	-3,011.53	-139.51	0.00	-139.51
24 Jun 24	SEDOL : 2387109 /GES	20.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70								
	GUESS INC COM USD0.01 PRICE: 20.52 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	GUIDEWIRE SOFTWARE INC COM	-82.000	9,422.74	0.00	0.00	-8,238.92	1,183.82	0.00	1,183.82
10 Apr 24	USD0.0001	114.92							
Settled	SEDOL : B7JYSG3 /GWRE CABRERA CAPITAL MARKETS LLC / 0.62								
	GUIDEWIRE SOFTWARE INC COM USD0.0 PRICE: 114.92 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	GXO LOGISTICS INC COM	-200.000	10,468.41	0.00	0.00	-14,661.78	-4,193.37	0.00	-4,193.37
10 Apr 24	SEDOL : BNNTGF1 /GXO	52.35							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	GXO LOGISTICS INC COM USD0.01 PRICE: 52.35 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Sales									
Equities									
Common stock									
United States - USD									
02 Apr 24	HA SUSTAINABLE	-63.000	1,712.95	0.00	0.00	-1,577.07	135.88	0.00	135.88
04 Apr 24	INFRASTRUCTURE CAPITAL INC	27.20							
Settled	SEDOL : B9HHD96 /HASI WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 HANNON ARMSTRONG S COM USD0.01 PRICE: 27.2 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HA SUSTAINABLE	-146.000	4,433.16	0.00	0.00	-3,654.81	778.35	0.00	778.35
24 Jun 24	INFRASTRUCTURE CAPITAL INC	30.37							
Settled	SEDOL : B9HHD96 /HASI WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 HANNON ARMSTRONG S COM USD0.01 PRICE: 30.37 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HAIN CELESTIAL GROUP INC COM	-448.000	3,151.59	0.00	0.00	-7,568.37	-4,416.78	0.00	-4,416.78
24 Jun 24	SEDOL : 2492337 /HAIN	7.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.24 HAIN CELESTIAL GRP COM USD0.01 PRICE: 7.04 BROKER COMMISSION: 2.24 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HALLIBURTON CO COM	-1,500.000	61,428.25	0.00	0.00	-44,386.16	17,042.09	0.00	17,042.09
10 Apr 24	SEDOL : 2405302 /HAL	40.96							
Settled	CABRERA CAPITAL MARKETS LLC / 11.25 HALLIBURTON COM USD2.50 PRICE: 40.96 BROKER COMMISSION: 11.25 OTHER CHARGES: 0.50 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

02 Apr 24	HANESBRANDS INC COM STK	-198.000	1,011.77	0.00	0.00	-1,008.82	2.95	0.00	2.95
04 Apr 24	SEDOL : B1BJSL9 /HBI	5.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.98 HANESBRANDS INC COM USD0.01 PRICE: 5.12 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HANESBRANDS INC COM STK	-1,364.000	6,758.43	0.00	0.00	-6,949.68	-191.25	0.00	-191.25
24 Jun 24	SEDOL : B1BJSL9 /HBI	4.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.82 HANESBRANDS INC COM USD0.01 PRICE: 4.96 BROKER COMMISSION: 6.82 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HANMI FINL CORP COM NEW COM	-156.000	2,395.31	0.00	0.00	-3,790.98	-1,395.67	0.00	-1,395.67
24 Jun 24	NEW	15.36							
Settled	SEDOL : B6TPXR5 /HAFC WILLIAMS CAPITAL GROUP L.P.,THE / 0.78 HANMI FINANCIAL CO COM USD0.001 PRICE: 15.36 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HANOVER INS GROUP INC COM	-59.000	7,855.34	0.00	0.00	-7,920.24	-64.90	0.00	-64.90
10 Apr 24	SEDOL : 2020415 /THG	133.15							
Settled	CABRERA CAPITAL MARKETS LLC / 0.44 HANOVER INS GROUP COM USD0.01 PRICE: 133.15 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	HARLEY DAVIDSON COM USD0.01	-300.000	12,951.64	0.00	0.00	-11,247.16	1,704.48	0.00	1,704.48
10 Apr 24	SEDOL : 2411053 /HOG	43.18							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25								

◆ 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

	HARLEY DAVIDSON COM USD0.01 PRICE: 43.18 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	HARMONIC INC COM	-64.000	825.59	0.00	0.00	-651.77	173.82	0.00	173.82
04 Apr 24	SEDOL : 2510659 /HLIT	12.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 HARMONIC INC COM USD0.001 PRICE: 12.91 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	HARMONY BIOSCIENCES HLDGS	-18.000	588.41	0.00	0.00	-731.83	-143.42	0.00	-143.42
04 Apr 24	INC COM	32.70							
Settled	SEDOL : BKSGZN7 /HRMY WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 HARMONY BIOSCIENCE COM USD0.00001 PRICE: 32.7 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HARMONY BIOSCIENCES HLDGS	-286.000	8,615.51	0.00	0.00	-11,628.01	-3,012.50	0.00	-3,012.50
24 Jun 24	INC COM	30.13							
Settled	SEDOL : BKSGZN7 /HRMY WILLIAMS CAPITAL GROUP L.P.,THE / 1.43 HARMONY BIOSCIENCE COM USD0.00001 PRICE: 30.13 BROKER COMMISSION: 1.43 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HARTFORD FINL SVCS GROUP INC	-497.000	51,067.58	0.00	0.00	-35,186.74	15,880.84	0.00	15,880.84
10 Apr 24	COM	102.76							
Settled	SEDOL : 2476193 /HIG CABRERA CAPITAL MARKETS LLC / 3.73								

◆ 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

HARTFORD FINL SVCS COM USD0.01 PRICE:
102.76 BROKER COMMISSION: 3.73 OTHER
CHARGES: 0.41 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24 10 Apr 24 Settled	HASBRO INC COM SEDOL : 2414580 /HAS CABRERA CAPITAL MARKETS LLC / 1.50 HASBRO INC COM USD0.50 PRICE: 57.59 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC	-200.000 57.59	11,516.40	0.00	0.00	-18,655.33	-7,138.93	0.00	-7,138.93
08 Apr 24 10 Apr 24 Settled	HASHICORP INC COM USD0.000015 CL A SEDOL : BP0PQT0 /HCP CABRERA CAPITAL MARKETS LLC / 0.75 HASHICORP INC COM USD0.000015 CL A PRICE: 26.3 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC	-100.000 26.30	2,629.22	0.00	0.00	-2,621.27	7.95	0.00	7.95
02 Apr 24 04 Apr 24 Settled	HAVERTY FURNITURE COS INC COM STK SEDOL : 2414245 /HVT WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 HAVERTY FURNITURE COM USD1 PRICE: 31.82 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-24.000 31.82	763.43	0.00	0.00	-725.55	37.88	0.00	37.88
21 Jun 24 24 Jun 24 Settled	HAVERTY FURNITURE COS INC COM STK SEDOL : 2414245 /HVT WILLIAMS CAPITAL GROUP L.P.,THE / 0.32	-63.000 25.01	1,575.26	0.00	0.00	-1,904.56	-329.30	0.00	-329.30

◆ 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

HAVERTY FURNITURE COM USD1 PRICE: 25.01
 BROKER COMMISSION: 0.32 OTHER CHARGES:
 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

28 Jun 24	HAWAIIAN ELEC INDS INC COM	-7,577.000	68,329.76	0.00	0.00	-311,093.73	-242,763.97	0.00	-242,763.97
01 Jul 24	SEDOL : 2415204 /HE	9.02							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 12.88								
	HAWAIIAN ELEC INDS COM NPV PRICE: 9.02 BROKER COMMISSION: 12.88 OTHER CHARGES: 1.90 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	HAWKINS INC COM	-14.000	1,040.05	0.00	0.00	-536.09	503.96	0.00	503.96
04 Apr 24	SEDOL : 2415594 /HWKN	74.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 HAWKINS INC COM USD0.05 PRICE: 74.3 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HAWKINS INC COM	-90.000	7,918.42	0.00	0.00	-3,446.31	4,472.11	0.00	4,472.11
24 Jun 24	SEDOL : 2415594 /HWKN	87.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 HAWKINS INC COM USD0.05 PRICE: 87.99 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	HAYWARD HLDGS INC COM	-72.000	1,061.27	0.00	0.00	-1,045.85	15.42	0.00	15.42
04 Apr 24	SEDOL : BMFQC33 /HAYW	14.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 HAYWARD HLDGS INC COM USD0.001 PRICE: 14.75 BROKER COMMISSION: 0.72 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>	<u>Price</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

21 Jun 24	HAYWARD HLDGS INC COM	-472.000	6,256.18	0.00	0.00	-6,856.15	-599.97	0.00	-599.97
24 Jun 24	SEDOL : BMFQC33 /HAYW	13.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.36 HAYWARD HLDGS INC COM USD0.001 PRICE: 13.26 BROKER COMMISSION: 2.36 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HCA HEALTHCARE INC COM	-1,465.000	480,534.46	0.00	0.00	-349,998.93	130,535.53	0.00	130,535.53
10 Apr 24	SEDOL : B4MGBG6 /HCA	328.02							
Settled	CABRERA CAPITAL MARKETS LLC / 10.99 HCA HEALTHCARE INC COM USD0.01 PRICE: 328.02 BROKER COMMISSION: 10.99 OTHER CHARGES: 3.85 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	HCA HEALTHCARE INC COM	-491.000	157,743.26	0.00	0.00	-117,303.39	40,439.87	0.00	40,439.87
01 Jul 24	SEDOL : B4MGBG6 /HCA	321.28							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.83 HCA HEALTHCARE INC COM USD0.01 PRICE: 321.28 BROKER COMMISSION: 0.83 OTHER CHARGES: 4.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	HEALTHCARE REALTY TRUST INC	-700.000	9,885.67	0.00	0.00	-20,157.07	-10,271.40	0.00	-10,271.40
10 Apr 24	COM USD0.01 CL A	14.13							
Settled	SEDOL : BPQWHP8 /HR CABRERA CAPITAL MARKETS LLC / 5.25 HRTI LLC COM USD0.01 CL A PRICE: 14.13 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.08 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

21 Jun 24	HEALTHCARE SVCS GROUP INC	-395.000	4,015.05	0.00	0.00	-7,092.86	-3,077.81	0.00	-3,077.81
24 Jun 24	COM	10.17							
Settled	SEDOL : 2417619 /HCSG WILLIAMS CAPITAL GROUP L.P.,THE / 1.98 HEALTHCARE SERVICE COM USD0.01 PRICE: 10.17 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HEALTHPEAK OP LLC	-1,000.000	18,972.34	0.00	0.00	-29,309.14	-10,336.80	0.00	-10,336.80
10 Apr 24	SEDOL : BJBLRK3 /DOC	18.98							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50 HEALTHPEAK OP LLC PRICE: 18.98 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	HEALTHSTREAM INC COM STK ISIN#	-43.000	1,113.69	0.00	0.00	-1,065.38	48.31	0.00	48.31
04 Apr 24	US42222N1037	25.91							
Settled	SEDOL : 2577870 /HSTM WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 HEALTHSTREAM INC COM NPV PRICE: 25.91 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HEALTHSTREAM INC COM STK ISIN#	-96.000	2,658.64	0.00	0.00	-2,378.52	280.12	0.00	280.12
24 Jun 24	US42222N1037	27.70							
Settled	SEDOL : 2577870 /HSTM WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 HEALTHSTREAM INC COM NPV PRICE: 27.7 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.08 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								

Sales

Equities

Common stock

United States - USD

02 Apr 24	HEARTLAND EXPRESS INC COM	-44.000	486.19	0.00	0.00	-689.31	-203.12	0.00	-203.12
04 Apr 24	SEDOL : 2414018 /HTLD	11.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 HEARTLAND EXPRESS COM USD0.01 PRICE: 11.06 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HEARTLAND EXPRESS INC COM	-206.000	2,442.06	0.00	0.00	-3,227.24	-785.18	0.00	-785.18
24 Jun 24	SEDOL : 2414018 /HTLD	11.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.03 HEARTLAND EXPRESS COM USD0.01 PRICE: 11.86 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HEICO CORP NEW CL A CL A	-136.000	20,813.61	0.00	0.00	-16,369.65	4,443.96	0.00	4,443.96
10 Apr 24	SEDOL : 2237561 /HEI/A	153.05							
Settled	CABRERA CAPITAL MARKETS LLC / 1.02 HEICO CORP COM USD0.01 PRICE: 153.05 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	HEICO CORP NEW COM	-46.000	8,655.86	0.00	0.00	-6,546.56	2,109.30	0.00	2,109.30
10 Apr 24	SEDOL : 2419217 /HEI	188.18							
Settled	CABRERA CAPITAL MARKETS LLC / 0.35 HEICO CORP COM USD0.01 PRICE: 188.18 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	HEIDRICK & STRUGGLES INTL INC	-84.000	2,867.26	0.00	0.00	-3,544.22	-676.96	0.00	-676.96
24 Jun 24	COM	34.14							
Settled	SEDOL : 2413071 /HSII WILLIAMS CAPITAL GROUP L.P.,THE / 0.42								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

HEIDRICK & STRUGGL COM USD0.01 PRICE: 34.14
 BROKER COMMISSION: 0.42 OTHER CHARGES:
 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	HELIX ENERGY SOLUTIONS GROUP	-158.000	1,801.18	0.00	0.00	-635.09	1,166.09	0.00	1,166.09
04 Apr 24	INC COM STK	11.41							
Settled	SEDOL : 2037062 /HLX WILLIAMS CAPITAL GROUP L.P.,THE / 1.58								

HELIX ENRGY SOL GR COM NPV PRICE: 11.41
 BROKER COMMISSION: 1.58 OTHER CHARGES:
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	HELIX ENERGY SOLUTIONS GROUP	-410.000	4,339.72	0.00	0.00	-1,648.02	2,691.70	0.00	2,691.70
24 Jun 24	INC COM STK	10.59							
Settled	SEDOL : 2037062 /HLX WILLIAMS CAPITAL GROUP L.P.,THE / 2.05								

HELIX ENRGY SOL GR COM NPV PRICE: 10.59
 BROKER COMMISSION: 2.05 OTHER CHARGES:
 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	HELMERICH & PAYNE INC COM	-56.000	2,388.94	0.00	0.00	-1,832.18	556.76	0.00	556.76
04 Apr 24	SEDOL : 2420101 /HP	42.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56								

HELMERICH & PAYNE COM USD0.10 PRICE: 42.67
 BROKER COMMISSION: 0.56 OTHER CHARGES:
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	HELMERICH & PAYNE INC COM	-459.000	15,594.08	0.00	0.00	-15,017.36	576.72	0.00	576.72
24 Jun 24	SEDOL : 2420101 /HP	33.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.30								

HELMERICH & PAYNE COM USD0.10 PRICE: 33.98
 BROKER COMMISSION: 2.30 OTHER CHARGES:
 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								

Sales

Equities

Common stock

United States - USD

08 Apr 24	HENRY SCHEIN INC COMMON	-100.000	7,246.19	0.00	0.00	-7,754.35	-508.16	0.00	-508.16
10 Apr 24	STOCK	72.47							
Settled	SEDOL : 2416962 /HSIC CABRERA CAPITAL MARKETS LLC / 0.75 HENRY SCHEIN INC COMMON STOCK PRICE: 72.47 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	HERITAGE FINL CORP WASH COM	-63.000	1,169.90	0.00	0.00	-1,614.08	-444.18	0.00	-444.18
04 Apr 24	SEDOL : 2619880 /HFWA	18.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 HERITAGE FINANCIAL COM NPV PRICE: 18.58 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HERITAGE FINL CORP WASH COM	-187.000	3,153.66	0.00	0.00	-4,791.01	-1,637.35	0.00	-1,637.35
24 Jun 24	SEDOL : 2619880 /HFWA	16.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 HERITAGE FINANCIAL COM NPV PRICE: 16.87 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HERSHEY COMPANY COM STK	-914.000	177,481.38	0.00	0.00	-234,632.23	-57,150.85	0.00	-57,150.85
10 Apr 24	USD1	194.19							
Settled	SEDOL : 2422806 /HSY CABRERA CAPITAL MARKETS LLC / 6.86 HERSHEY COMPANY COM USD1 PRICE: 194.19 BROKER COMMISSION: 6.86 OTHER CHARGES: 1.42 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

28 Jun 24	HERSHEY COMPANY COM STK	-9,154.000	1,682,717.47	0.00	0.00	-2,349,916.23	-667,198.76	0.00	-667,198.76
01 Jul 24	USD1	183.83							
Pending	SEDOL : 2422806 /HSY INSTINET INVESTMENT SERVICES LIMITE / 15.56 HERSHEY COMPANY COM USD1 PRICE: 183.83 BROKER COMMISSION: 15.56 OTHER CHARGES: 46.79 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
28 Jun 24	HERTZ GLOBAL HLDGS INC NEW	-9,298.000	32,805.21	0.00	0.00	-169,013.76	-136,208.55	0.00	-136,208.55
01 Jul 24	COM NEW	3.53							
Pending	SEDOL : BNM5672 /HTZ INSTINET INVESTMENT SERVICES LIMITE / 15.81 HERTZ GLOBAL HLDGS COM NEW PRICE: 3.53 BROKER COMMISSION: 15.81 OTHER CHARGES: 0.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	HESS CORP COM STK	-468.000	72,896.26	0.00	0.00	-44,175.23	28,721.03	0.00	28,721.03
10 Apr 24	SEDOL : 2023748 /HES	155.77							
Settled	CABRERA CAPITAL MARKETS LLC / 3.51 HESS CORPORATION COM USD1.00 PRICE: 155.77 BROKER COMMISSION: 3.51 OTHER CHARGES: 0.59 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	HEWLETT PACKARD ENTERPRISE	-1,800.000	32,638.23	0.00	0.00	-27,932.35	4,705.88	0.00	4,705.88
10 Apr 24	CO COM	18.14							
Settled	SEDOL : BYVYWS0 /HPE CABRERA CAPITAL MARKETS LLC / 13.50 HEWLETT PACKARD EN COM USD0.01 PRICE: 18.14 BROKER COMMISSION: 13.50 OTHER CHARGES: 0.27 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

08 Apr 24	HEXCEL CORP NEW COM	-100.000	7,148.19	0.00	0.00	-5,490.24	1,657.95	0.00	1,657.95
10 Apr 24	SEDOL : 2416779 /HXL	71.49							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 HEXCEL CORP COM USD0.01 PRICE: 71.49 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	HF SINCLAIR CORPORATION COM	-200.000	12,482.40	0.00	0.00	-7,871.34	4,611.06	0.00	4,611.06
10 Apr 24	USD0.01	62.42							
Settled	SEDOL : BMZQ9C1 /DINO CABRERA CAPITAL MARKETS LLC / 1.50 HF SINCLAIR CORPOR COM USD0.01 PRICE: 62.42 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	HIGHWOODS PPTYS INC COM	-60.000	1,475.38	0.00	0.00	-1,372.50	102.88	0.00	102.88
04 Apr 24	SEDOL : 2420640 /HIW	24.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 HIGHWOODS PROPRTI COM USD0.01 PRICE: 24.6 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HIGHWOODS PPTYS INC COM	-436.000	11,316.06	0.00	0.00	-9,973.50	1,342.56	0.00	1,342.56
24 Jun 24	SEDOL : 2420640 /HIW	25.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.18 HIGHWOODS PROPRTI COM USD0.01 PRICE: 25.96 BROKER COMMISSION: 2.18 OTHER CHARGES: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	HILLENBRAND INC COM STK	-40.000	1,937.98	0.00	0.00	-1,818.97	119.01	0.00	119.01
04 Apr 24	SEDOL : B2QGDP1 /HI	48.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

HILLENBRAND INC COM STK NPV PRICE: 48.46 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	HILLENBRAND INC COM STK	-310.000	12,946.79	0.00	0.00	-14,096.98	-1,150.19	0.00	-1,150.19
24 Jun 24	SEDOL : B2QGDP1 /HI	41.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.55								
HILLENBRAND INC COM STK NPV PRICE: 41.77 BROKER COMMISSION: 1.55 OTHER CHARGES: 0.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	HILLTOP HLDGS INC COM STK	-26.000	794.55	0.00	0.00	-875.81	-81.26	0.00	-81.26
04 Apr 24	SEDOL : 2365428 /HTH	30.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26								
HILLTOP HOLDINGS I COM STK USD0.01 PRICE: 30.57 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	HILLTOP HLDGS INC COM STK	-197.000	5,727.61	0.00	0.00	-6,635.94	-908.33	0.00	-908.33
24 Jun 24	SEDOL : 2365428 /HTH	29.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.99								
HILLTOP HOLDINGS I COM STK USD0.01 PRICE: 29.08 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	HILTON WORLDWIDE HLDGS INC	-419.000	88,648.17	0.00	0.00	-59,219.82	29,428.35	0.00	29,428.35
10 Apr 24	COM NEW COM NEW	211.58							
Settled	SEDOL : BYVMW06 /HLT CABRERA CAPITAL MARKETS LLC / 3.14								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<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

HILTON WORLDWIDE H COM USD0.01 PRICE:
211.58 BROKER COMMISSION: 3.14 OTHER
CHARGES: 0.71 BROKER: CABRERA CAPITAL
MARKETS LLC

02 Apr 24	HNI CORP COM		-27.000	1,190.15	0.00	0.00	-1,032.89	157.26	0.00	157.26
04 Apr 24	SEDOL : 2435246 /HNI		44.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27									
	HNI CORP COM USD1 PRICE: 44.09 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	HNI CORP COM		-110.000	4,867.91	0.00	0.00	-4,208.08	659.83	0.00	659.83
24 Jun 24	SEDOL : 2435246 /HNI		44.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.55									
	HNI CORP COM USD1 PRICE: 44.26 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	HOLOGIC INC COM		-300.000	23,211.56	0.00	0.00	-21,545.89	1,665.67	0.00	1,665.67
10 Apr 24	SEDOL : 2433530 /HOLX		77.38							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25									
	HOLOGIC INC COM USD0.01 PRICE: 77.38 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	HOME DEPOT INC COM		-6,471.000	2,342,758.27	0.00	0.00	-2,272,212.13	70,546.14	0.00	70,546.14
10 Apr 24	SEDOL : 2434209 /HD		362.05							
Settled	CABRERA CAPITAL MARKETS LLC / 48.53									
	HOME DEPOT INC COM USD0.05 PRICE: 362.05 BROKER COMMISSION: 48.53 OTHER CHARGES: 18.75 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

28 Jun 24	HOME DEPOT INC COM	-1,269.000	436,826.25	0.00	0.00	-445,593.76	-8,767.51	0.00	-8,767.51
01 Jul 24	SEDOL : 2434209 /HD	344.24							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.16 HOME DEPOT INC COM USD0.05 PRICE: 344.24 BROKER COMMISSION: 2.16 OTHER CHARGES: 12.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	HONEYWELL INTL INC COM STK	-4,308.000	851,910.95	0.00	0.00	-878,732.63	-26,821.68	0.00	-26,821.68
10 Apr 24	SEDOL : 2020459 /HON	197.76							
Settled	CABRERA CAPITAL MARKETS LLC / 32.31 HONEYWELL INTL INC COM USD1 PRICE: 197.76 BROKER COMMISSION: 32.31 OTHER CHARGES: 6.82 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	HONEYWELL INTL INC COM STK	-1,368.000	292,112.26	0.00	0.00	-279,040.44	13,071.82	0.00	13,071.82
01 Jul 24	SEDOL : 2020459 /HON	213.54							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.33 HONEYWELL INTL INC COM USD1 PRICE: 213.54 BROKER COMMISSION: 2.33 OTHER CHARGES: 8.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	HOPE BANCORP INC COM	-68.000	744.59	0.00	0.00	-1,085.10	-340.51	0.00	-340.51
04 Apr 24	SEDOL : BYN87K7 /HOPE	10.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68 HOPE BANCORP INC COM PRICE: 10.96 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HOPE BANCORP INC COM	-473.000	4,822.09	0.00	0.00	-7,547.85	-2,725.76	0.00	-2,725.76
24 Jun 24	SEDOL : BYN87K7 /HOPE	10.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.37								

◆ 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								

Sales

Equities

Common stock

United States - USD

HOPE BANCORP INC COM PRICE: 10.2 BROKER COMMISSION: 2.37 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	HORACE MANN EDUCATORS CORP	-23.000	842.02	0.00	0.00	-893.93	-51.91	0.00	-51.91
04 Apr 24	COM	36.62							
Settled	SEDOL : 2437112 /HMN WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 HOPE BANCORP INC COM PRICE: 10.2 BROKER COMMISSION: 2.37 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HORACE MANN EDUCATORS CORP	-167.000	5,536.72	0.00	0.00	-6,490.72	-954.00	0.00	-954.00
24 Jun 24	COM	33.16							
Settled	SEDOL : 2437112 /HMN WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 HOPE BANCORP INC COM PRICE: 10.2 BROKER COMMISSION: 2.37 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HORMEL FOODS CORP COM	-400.000	14,040.88	0.00	0.00	-18,495.28	-4,454.40	0.00	-4,454.40
10 Apr 24	SEDOL : 2437264 /HRL	35.11							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 HORMEL FOODS CORP COM USD0.1172 PRICE: 35.11 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	HOST HOTELS & RESORTS INC REIT	-1,300.000	26,705.03	0.00	0.00	-22,372.83	4,332.20	0.00	4,332.20
10 Apr 24	SEDOL : 2567503 /HST	20.55							
Settled	CABRERA CAPITAL MARKETS LLC / 9.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

HOST HOTELS & RESORTS INC PRICE: 20.55
 BROKER COMMISSION: 9.75 OTHER CHARGES:
 0.22 BROKER: CABRERA CAPITAL MARKETS LLC

21 Jun 24	HOST HOTELS & RESORTS INC REIT	-2,200.000	40,326.00	0.00	0.00	-37,820.93	2,505.07	0.00	2,505.07
24 Jun 24	SEDOL : 2567503 /HST	18.33							
Settled	STATE STREET BANK AND TRUST CO. HOST HOTELS & RESORTS INC PRICE: 18.33 NET BROKER: STATE STREET BANK AND TRUST CO.								

08 Apr 24	HOULIHAN LOKEY INC CL A CLA	-84.000	11,141.04	0.00	0.00	-7,965.30	3,175.74	0.00	3,175.74
10 Apr 24	SEDOL : BYQ3PM7 /HLI	132.64							
Settled	CABRERA CAPITAL MARKETS LLC / 0.63 HOULIHAN LOKEY INC COM USD0.001 A PRICE: 132.64 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								

08 Apr 24	HOWMET AEROSPACE INC COM	-600.000	40,033.17	0.00	0.00	-19,894.28	20,138.89	0.00	20,138.89
10 Apr 24	USD1.00 WI	66.73							
Settled	SEDOL : BKLJ8V2 /HWM CABRERA CAPITAL MARKETS LLC / 4.50 HOWMET AEROSPACE I COM USD1.00 PRICE: 66.73 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.33 BROKER: CABRERA CAPITAL MARKETS LLC								

08 Apr 24	HP INC COM	-1,500.000	43,953.39	0.00	0.00	-50,641.72	-6,688.33	0.00	-6,688.33
10 Apr 24	SEDOL : BYX4D52 /HPQ	29.31							
Settled	CABRERA CAPITAL MARKETS LLC / 11.25 HP INC COM USD0.01 PRICE: 29.31 BROKER COMMISSION: 11.25 OTHER CHARGES: 0.36 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

02 Apr 24	HUB GROUP INC CL A CL A	-35.000	1,440.23	0.00	0.00	-1,375.90	64.33	0.00	64.33
04 Apr 24	SEDOL : 2407632 /HUBG	41.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35								
	HUB GROUP INC CL'A' COM USD0.01 PRICE: 41.16								
	BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	HUB GROUP INC CL A CL A	-370.000	15,926.20	0.00	0.00	-14,545.18	1,381.02	0.00	1,381.02
24 Jun 24	SEDOL : 2407632 /HUBG	43.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.85								
	HUB GROUP INC CL'A' COM USD0.01 PRICE: 43.05								
	BROKER COMMISSION: 1.85 OTHER CHARGES: 0.45								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	HUBBELL INC COM	-91.000	37,831.35	0.00	0.00	-17,853.53	19,977.82	0.00	19,977.82
10 Apr 24	SEDOL : BDFG6S3 /HUBB	415.74							
Settled	CABRERA CAPITAL MARKETS LLC / 0.68								
	HUBBELL INC COM USD0.001 PRICE: 415.74								
	BROKER COMMISSION: 0.68 OTHER CHARGES: 0.31								
	BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	HUBSPOT INC COM	-78.000	52,270.69	0.00	0.00	-41,299.39	10,971.30	0.00	10,971.30
10 Apr 24	SEDOL : BR4T3B3 /HUBS	670.15							
Settled	CABRERA CAPITAL MARKETS LLC / 0.59								
	HUBSPOT INC COM USD0.001 PRICE: 670.15								
	BROKER COMMISSION: 0.59 OTHER CHARGES: 0.42								
	BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	HUDSON PACIFIC PROPERTIES INC	-616.000	3,009.07	0.00	0.00	-7,882.60	-4,873.53	0.00	-4,873.53
24 Jun 24	COM	4.89							
Settled	SEDOL : B64B9P8 /HPP								
	WILLIAMS CAPITAL GROUP L.P.,THE / 3.08								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

HUDSON PACIFIC PROPERTIES INC COM PRICE:
4.89 BROKER COMMISSION: 3.08 OTHER
CHARGES: 0.09 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	HUMANA INC COM	-946.000	299,872.50	0.00	0.00	-392,879.32	-93,006.82	0.00	-93,006.82
10 Apr 24	SEDOL : 2445063 /HUM	317.00							
Settled	CABRERA CAPITAL MARKETS LLC / 7.10 HUMANA INC COM USD0.166 PRICE: 317.0 BROKER COMMISSION: 7.10 OTHER CHARGES: 2.40 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	HUMANA INC COM	-7,465.000	2,789,207.01	0.00	0.00	-3,100,258.05	-311,051.04	0.00	-311,051.04
01 Jul 24	SEDOL : 2445063 /HUM	373.65							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 12.69 HUMANA INC COM USD0.166 PRICE: 373.65 BROKER COMMISSION: 12.69 OTHER CHARGES: 77.55 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	HUNT J B TRANS SVCS INC COM	-139.000	27,087.06	0.00	0.00	-26,538.00	549.06	0.00	549.06
10 Apr 24	SEDOL : 2445416 /JBHT	194.88							
Settled	CABRERA CAPITAL MARKETS LLC / 1.04 HUNT(JB)TRANSPORT COM USD0.01 PRICE: 194.88 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	HUNTINGTON BANCSHARES INC	-2,500.000	35,005.96	0.00	0.00	-38,025.33	-3,019.37	0.00	-3,019.37
10 Apr 24	COM	14.01							
Settled	SEDOL : 2445966 /HBAN CABRERA CAPITAL MARKETS LLC / 18.75								

◆ 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

HUNTINGTON BANC SHS COM USD0.01 PRICE:
14.01 BROKER COMMISSION: 18.75 OTHER
CHARGES: 0.29 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24 10 Apr 24 Settled	HUNTINGTON INGALLS INDS INC COM SEDOL : B40SSC9 /HII CABRERA CAPITAL MARKETS LLC / 0.50 HUNTINGTON INGALLS COM USD0.01 PRICE: 285.68 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC	-66.000 285.68	18,854.22	0.00	0.00	-12,976.77	5,877.45	0.00	5,877.45
08 Apr 24 10 Apr 24 Settled	HUNTSMAN CORP COM STK SEDOL : B0650B9 /HUN CABRERA CAPITAL MARKETS LLC / 4.50 HUNTSMAN CORP COM USD0.01 PRICE: 25.62 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC	-600.000 25.62	15,367.37	0.00	0.00	-20,639.71	-5,272.34	0.00	-5,272.34
08 Apr 24 10 Apr 24 Settled	HYATT HOTELS CORP COM CL A COM CL A SEDOL : B5B82X4 /H CABRERA CAPITAL MARKETS LLC / 1.60 HYATT HOTELS CORP COM USD0.01 CLASS 'A' PRICE: 157.29 BROKER COMMISSION: 1.60 OTHER CHARGES: 0.27 BROKER: CABRERA CAPITAL MARKETS LLC	-213.000 157.29	33,500.90	0.00	0.00	-18,366.33	15,134.57	0.00	15,134.57
08 Apr 24 10 Apr 24 Settled	IAC INC COM NEW SEDOL : BNDYF48 /IAC CABRERA CAPITAL MARKETS LLC / 1.50	-200.000 51.48	10,294.41	0.00	0.00	-24,459.39	-14,164.98	0.00	-14,164.98

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

IAC INC PRICE: 51.48 BROKER COMMISSION: 1.50
 OTHER CHARGES: 0.09 BROKER: CABRERA
 CAPITAL MARKETS LLC

21 Jun 24	IAC INC COM NEW	-312.000	14,721.31	0.00	0.00	-17,267.24	-2,545.93	0.00	-2,545.93
24 Jun 24	SEDOL : BNDYF48 /IAC	47.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.56								
	IAC INC PRICE: 47.19 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ICHOR HOLDINGS LTD COM	-17.000	645.82	0.00	0.00	-655.66	-9.84	0.00	-9.84
04 Apr 24	USD0.0001	38.00							
Settled	SEDOL : BD2B5Y0 /ICHR WILLIAMS CAPITAL GROUP L.P.,THE / 0.17								
	ICHOR HOLDINGS LTD COM USD0.0001 PRICE: 38.0 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ICU MED INC COM	-11.000	1,128.26	0.00	0.00	-931.10	197.16	0.00	197.16
04 Apr 24	SEDOL : 2451918 /ICUI	102.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11								
	ICU MEDICAL INC COM USD0.10 PRICE: 102.58 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ICU MED INC COM	-65.000	7,545.96	0.00	0.00	-5,501.92	2,044.04	0.00	2,044.04
24 Jun 24	SEDOL : 2451918 /ICUI	116.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33								
	ICU MEDICAL INC COM USD0.10 PRICE: 116.1 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.21 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

28 Jun 24	ICU MED INC COM	-1,398.000	166,005.50	0.00	0.00	-310,707.43	-144,701.93	0.00	-144,701.93
01 Jul 24	SEDOL : 2451918 /ICUI	118.75							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.38 ICU MEDICAL INC COM USD0.10 PRICE: 118.75 BROKER COMMISSION: 2.38 OTHER CHARGES: 4.62 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	IDACORP INC COM	-100.000	9,318.17	0.00	0.00	-10,605.95	-1,287.78	0.00	-1,287.78
10 Apr 24	SEDOL : 2296937 /IDA	93.19							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 IDACORP INC COM NPV PRICE: 93.19 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	IDEX CORP COM	-128.000	30,576.71	0.00	0.00	-27,228.96	3,347.75	0.00	3,347.75
10 Apr 24	SEDOL : 2456612 /IEX	238.89							
Settled	CABRERA CAPITAL MARKETS LLC / 0.96 IDEX CORP COM USD0.01 PRICE: 238.89 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	IDEXX LABS INC COM	-139.000	71,541.68	0.00	0.00	-71,879.53	-337.85	0.00	-337.85
10 Apr 24	SEDOL : 2459202 /IDXX	514.70							
Settled	CABRERA CAPITAL MARKETS LLC / 1.04 IDEXX LABORATORIES COM USD0.10 PRICE: 514.7 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.58 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ILL TOOL WKS INC COM	-1,944.000	509,387.10	0.00	0.00	-437,045.43	72,341.67	0.00	72,341.67
10 Apr 24	SEDOL : 2457552 /ITW	262.04							
Settled	CABRERA CAPITAL MARKETS LLC / 14.58								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

ILLINOIS TOOL COM NPV PRICE: 262.04 BROKER
COMMISSION: 14.58 OTHER CHARGES: 4.08
BROKER: CABRERA CAPITAL MARKETS LLC

28 Jun 24	ILL TOOL WKS INC COM	-428.000	101,415.33	0.00	0.00	-96,221.94	5,193.39	0.00	5,193.39
01 Jul 24	SEDOL : 2457552 /ITW	236.96							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.73								
	ILLINOIS TOOL COM NPV PRICE: 236.96 BROKER COMMISSION: 0.73 OTHER CHARGES: 2.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ILLUMINA INC COM	-218.000	28,364.29	0.00	0.00	-43,586.99	-15,222.70	0.00	-15,222.70
10 Apr 24	SEDOL : 2613990 /ILMN	130.12							
Settled	CABRERA CAPITAL MARKETS LLC / 1.64								
	ILLUMINA INC COM USD0.01 PRICE: 130.12 BROKER COMMISSION: 1.64 OTHER CHARGES: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	INARI MED INC COM	-30.000	1,385.08	0.00	0.00	-1,439.55	-54.47	0.00	-54.47
04 Apr 24	SEDOL : BLDRF10 /NARI	46.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30								
	INARI MEDICAL INC COM USD0.001 PRICE: 46.18 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INARI MED INC COM	-163.000	7,496.97	0.00	0.00	-7,821.56	-324.59	0.00	-324.59
24 Jun 24	SEDOL : BLDRF10 /NARI	46.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82								
	INARI MEDICAL INC COM USD0.001 PRICE: 46.0 BROKER COMMISSION: 0.82 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

08 Apr 24	INCYTE CORP COM	-200.000	11,008.41	0.00	0.00	-14,245.05	-3,236.64	0.00	-3,236.64
10 Apr 24	SEDOL : 2471950 /INCY	55.05							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 INCYTE CORP COM USD0.001 PRICE: 55.05 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	INDEPENDENT BK CORP MASS COM	-24.000	1,200.23	0.00	0.00	-2,005.58	-805.35	0.00	-805.35
04 Apr 24	COM STK USD0.01	50.02							
Settled	SEDOL : 2447821 /INDB WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 IND BANK CORP MASS COM USD0.01 PRICE: 50.02 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INDEPENDENT BK CORP MASS COM	-249.000	11,559.49	0.00	0.00	-20,807.90	-9,248.41	0.00	-9,248.41
24 Jun 24	COM STK USD0.01	46.43							
Settled	SEDOL : 2447821 /INDB WILLIAMS CAPITAL GROUP L.P.,THE / 1.25 IND BANK CORP MASS COM USD0.01 PRICE: 46.43 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	INDEPENDENT BK GROUP INC COM	-20.000	858.79	0.00	0.00	-1,473.03	-614.24	0.00	-614.24
04 Apr 24	SEDOL : B9M9ZZ7 /IBTX	42.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 INDEPENDENT BANK G COM USD0.01 PRICE: 42.95 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INDEPENDENT BK GROUP INC COM	-150.000	6,470.07	0.00	0.00	-11,047.76	-4,577.69	0.00	-4,577.69
24 Jun 24	SEDOL : B9M9ZZ7 /IBTX	43.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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: 43.14 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	INGERSOLL RAND INC COM	-700.000	65,801.22	0.00	0.00	-38,068.46	27,732.76	0.00	27,732.76
10 Apr 24	SEDOL : BL5GZ82 /IR	94.01							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 INGERSOLL RAND INC COM USD1.00 PRICE: 94.01 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.53 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	INGEVITY CORP COM	-19.000	877.03	0.00	0.00	-1,033.51	-156.48	0.00	-156.48
04 Apr 24	SEDOL : BD4LHG4 /NGVT	46.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 INGEVITY CORP COM USD0.01 PRICE: 46.17 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INGEVITY CORP COM	-139.000	6,101.23	0.00	0.00	-7,560.90	-1,459.67	0.00	-1,459.67
24 Jun 24	SEDOL : BD4LHG4 /NGVT	43.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 INGEVITY CORP COM USD0.01 PRICE: 43.9 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	INGREDION INC COM	-109.000	12,345.51	0.00	0.00	-10,317.17	2,028.34	0.00	2,028.34
10 Apr 24	SEDOL : B7K24P7 /INGR	113.27							
Settled	CABRERA CAPITAL MARKETS LLC / 0.82 INGREDION INC COM USD0.01 PRICE: 113.27 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.10 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									
02 Apr 24	INNOSPEC INC COM STK	-14.000	1,757.12	0.00	0.00	-1,309.54	447.58	0.00	447.58
04 Apr 24	SEDOL : 2245597 /IOSP	125.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 INNOSPEC INC COM USD0.01 PRICE: 125.52 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INNOSPEC INC COM STK	-103.000	12,692.84	0.00	0.00	-9,634.47	3,058.37	0.00	3,058.37
24 Jun 24	SEDOL : 2245597 /IOSP	123.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 INNOSPEC INC COM USD0.01 PRICE: 123.24 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	INNOVATIVE INDL PPTYS INC	-16.000	1,589.10	0.00	0.00	-3,140.86	-1,551.76	0.00	-1,551.76
04 Apr 24	SEDOL : BD0NN55 /IIPR	99.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 INNOVATIVE INDL PP COM USD0.001 PRICE: 99.33 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INNOVATIVE INDL PPTYS INC	-86.000	9,264.09	0.00	0.00	-16,882.15	-7,618.06	0.00	-7,618.06
24 Jun 24	SEDOL : BD0NN55 /IIPR	107.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 INNOVATIVE INDL PP COM USD0.001 PRICE: 107.73 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	INNOVIVA INC COM	-32.000	473.27	0.00	0.00	-517.15	-43.88	0.00	-43.88
04 Apr 24	SEDOL : BDDXF67 /INVA	14.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32								

◆ 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

	INNOVIVA INC COM USD0.01 PRICE: 14.8 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	INNOVIVA INC COM		-454.000	7,216.12	0.00	0.00	-7,337.11	-120.99	0.00	-120.99
24 Jun 24	SEDOL : BDDXF67 /INVA		15.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.27									
	INNOVIVA INC COM USD0.01 PRICE: 15.9 BROKER COMMISSION: 2.27 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	INSIGHT ENTERPRISES INC COM		-16.000	2,929.73	0.00	0.00	-1,648.65	1,281.08	0.00	1,281.08
04 Apr 24	SEDOL : 2475060 /NSIT		183.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16									
	INSIGHT ENTERPRISE COM USD0.01 PRICE: 183.12 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	INSIGHT ENTERPRISES INC COM		-127.000	25,623.43	0.00	0.00	-13,086.18	12,537.25	0.00	12,537.25
24 Jun 24	SEDOL : 2475060 /NSIT		201.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64									
	INSIGHT ENTERPRISE COM USD0.01 PRICE: 201.77 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	INSPIRE MED SYS INC COM		-39.000	8,896.31	0.00	0.00	-12,123.77	-3,227.46	0.00	-3,227.46
10 Apr 24	SEDOL : BDT5KT5 /INSP		228.12							
Settled	CABRERA CAPITAL MARKETS LLC / 0.29									
	INSPIRE MEDICAL SY COM USD0.001 PRICE: 228.12 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.08 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>								

Sales

Equities

Common stock

United States - USD

02 Apr 24	INSTALLED BLDG PRODS INC COM	-13.000	3,290.79	0.00	0.00	-1,428.72	1,862.07	0.00	1,862.07
04 Apr 24	SEDOL : BJSP4C9 /IBP	253.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 INSTALLED BUILDING COM USD0.01 PRICE: 253.15 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INSTALLED BLDG PRODS INC COM	-102.000	20,187.78	0.00	0.00	-11,209.97	8,977.81	0.00	8,977.81
24 Jun 24	SEDOL : BJSP4C9 /IBP	197.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 INSTALLED BUILDING COM USD0.01 PRICE: 197.93 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INSTEEL INDS INC COM	-95.000	2,921.63	0.00	0.00	-3,596.06	-674.43	0.00	-674.43
24 Jun 24	SEDOL : 2325875 /IIN	30.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 INSTEEL INDS INC COM NPV PRICE: 30.76 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	INSULET CORP COM STK	-116.000	19,723.61	0.00	0.00	-28,689.37	-8,965.76	0.00	-8,965.76
10 Apr 24	SEDOL : B1XGNW4 /PODD	170.04							
Settled	CABRERA CAPITAL MARKETS LLC / 0.87 INSULET CORP COM STK USD0.001 PRICE: 170.04 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	INTEGER HLDGS CORP COM	-18.000	2,062.96	0.00	0.00	-1,469.60	593.36	0.00	593.36
04 Apr 24	SEDOL : BD06LM7 /ITGR	114.62							
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								

Sales

Equities

Common stock

United States - USD

	INTEGER HOLDINGS C COM NPV PRICE: 114.62 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INTEGER HLDGS CORP COM	-126.000	14,617.48	0.00	0.00	-10,287.18	4,330.30	0.00	4,330.30
24 Jun 24	SEDOL : BD06LM7 /ITGR	116.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 INTEGER HOLDINGS C COM NPV PRICE: 116.02 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	INTEGRA LIFESCENCES HLDG	-200.000	6,886.44	0.00	0.00	-13,094.15	-6,207.71	0.00	-6,207.71
10 Apr 24	CORP COM DESP	34.44							
Settled	SEDOL : 2248693 /IART CABRERA CAPITAL MARKETS LLC / 1.50 INTEGRA LIFESCI HL COM STK USD0.01 PRICE: 34.44 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	INTEGRA LIFESCENCES HLDG	-4,739.000	138,082.56	0.00	0.00	-310,265.84	-172,183.28	0.00	-172,183.28
01 Jul 24	CORP COM DESP	29.14							
Pending	SEDOL : 2248693 /IART INSTINET INVESTMENT SERVICES LIMITE / 8.06 INTEGRA LIFESCI HL COM STK USD0.01 PRICE: 29.14 BROKER COMMISSION: 8.06 OTHER CHARGES: 3.84 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	INTEL CORP COM	-27,400.000	1,040,438.17	0.00	0.00	-1,315,613.64	-275,175.47	0.00	-275,175.47
10 Apr 24	SEDOL : 2463247 /INTC	37.98							
Settled	CABRERA CAPITAL MARKETS LLC / 205.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	INTEL CORP COM USD0.001 PRICE: 37.98 BROKER COMMISSION: 205.50 OTHER CHARGES: 8.33 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	INTEL CORP COM	-660.000	20,438.51	0.00	0.00	-31,689.96	-11,251.45	0.00	-11,251.45
01 Jul 24	SEDOL : 2463247 /INTC	30.97							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.12 INTEL CORP COM USD0.001 PRICE: 30.97 BROKER COMMISSION: 1.12 OTHER CHARGES: 0.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	INTERACTIVE BROKERS GROUP	-104.000	11,893.60	0.00	0.00	-7,133.73	4,759.87	0.00	4,759.87
10 Apr 24	INC CL COM	114.37							
Settled	SEDOL : B1WT4X2 /IBKR CABRERA CAPITAL MARKETS LLC / 0.78 INTERACTIVE BRO GR COM USD0.01 CL A PRICE: 114.37 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	INTERCONTINENTAL EXCHANGE	-3,455.000	472,890.70	0.00	0.00	-423,499.66	49,391.04	0.00	49,391.04
10 Apr 24	INC COM	136.88							
Settled	SEDOL : BFSSDS9 /ICE CABRERA CAPITAL MARKETS LLC / 25.91 INTERCONTINENTAL EXCHANGE INC COM PRICE: 136.88 BROKER COMMISSION: 25.91 OTHER CHARGES: 3.79 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	INTERCONTINENTAL EXCHANGE	-309.000	42,297.30	0.00	0.00	-37,875.95	4,421.35	0.00	4,421.35
01 Jul 24	INC COM	136.89							
Pending	SEDOL : BFSSDS9 /ICE INSTINET INVESTMENT SERVICES LIMITE / 0.53								

◆ 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

INTERCONTINENTAL EXCHANGE INC COM PRICE:
136.89 BROKER COMMISSION: 0.53 OTHER
CHARGES: 1.18 BROKER: INSTINET INVESTMENT
SERVICES LIMITE

02 Apr 24	INTERDIGITAL INC COM	-14.000	1,351.68	0.00	0.00	-942.13	409.55	0.00	409.55
04 Apr 24	SEDOL : 2465737 /IDCC	96.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14								
	INTERDIGITAL INC COM STK USD0.01 PRICE: 96.56 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INTERDIGITAL INC COM	-181.000	21,282.28	0.00	0.00	-12,180.40	9,101.88	0.00	9,101.88
24 Jun 24	SEDOL : 2465737 /IDCC	117.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.91								
	INTERDIGITAL INC COM STK USD0.01 PRICE: 117.59 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.60 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	INTERFACE INC COM	-248.000	3,636.81	0.00	0.00	-3,447.71	189.10	0.00	189.10
24 Jun 24	SEDOL : B86V808 /TILE	14.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.24								
	INTERFACE INC COM PRICE: 14.67 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	INTERNATIONAL BUSINESS MACHS	-5,879.000	1,115,898.76	0.00	0.00	-771,087.25	344,811.51	0.00	344,811.51
10 Apr 24	CORP COM	189.82							
Settled	SEDOL : 2005973 /IBM CABRERA CAPITAL MARKETS LLC / 44.09								
	INTL BUSINESS MCHN COM USD0.20 PRICE: 189.82 BROKER COMMISSION: 44.09 OTHER CHARGES: 8.93 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>									

Sales

Equities

Common stock

United States - USD

28 Jun 24	INTERNATIONAL BUSINESS MACHS	-174.000		30,092.16	0.00	0.00	-22,821.77	7,270.39	0.00	7,270.39
01 Jul 24	CORP COM	172.95								
Pending	SEDOL : 2005973 /IBM INSTINET INVESTMENT SERVICES LIMITE / 0.30 INTL BUSINESS MCHN COM USD0.20 PRICE: 172.95 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.84 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
02 Apr 24	INTERPARFUMS INC	-10.000		1,350.98	0.00	0.00	-954.62	396.36	0.00	396.36
04 Apr 24	SEDOL : 2473150 /IPAR	135.11								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 INTER PARFUMS INC COM USD0.001 PRICE: 135.11 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	INTERPARFUMS INC	-78.000		8,775.14	0.00	0.00	-7,446.04	1,329.10	0.00	1,329.10
24 Jun 24	SEDOL : 2473150 /IPAR	112.51								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 INTER PARFUMS INC COM USD0.001 PRICE: 112.51 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	INTERPUBLIC GROUP COMPANIES	-700.000		22,023.57	0.00	0.00	-25,069.22	-3,045.65	0.00	-3,045.65
10 Apr 24	INC COM	31.47								
Settled	SEDOL : 2466321 /IPG CABRERA CAPITAL MARKETS LLC / 5.25 INTERPUBLIC GROUP COM USD0.10 PRICE: 31.47 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.18 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									
08 Apr 24	INTL FLAVORS & FRAGRANCES INC	-300.000	25,524.54	0.00	0.00	-40,773.82	-15,249.28	0.00	-15,249.28
10 Apr 24	COM	85.09							
Settled	SEDOL : 2464165 /IFF CABRERA CAPITAL MARKETS LLC / 2.25 INTL FLAVORS&FRAG COM USD0.125 PRICE: 85.09 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	INTL PAPER CO COM	-600.000	22,921.31	0.00	0.00	-28,749.07	-5,827.76	0.00	-5,827.76
10 Apr 24	SEDOL : 2465254 /IP	38.21							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 INTL PAPER CO COM USD1.00 PRICE: 38.21 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	INTUIT COM	-1,768.000	1,140,832.65	0.00	0.00	-922,191.77	218,640.88	0.00	218,640.88
10 Apr 24	SEDOL : 2459020 /INTU	645.28							
Settled	CABRERA CAPITAL MARKETS LLC / 13.26 INTUIT INC COM USD0.01 PRICE: 645.28 BROKER COMMISSION: 13.26 OTHER CHARGES: 9.13 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	INTUIT COM	-219.000	143,924.61	0.00	0.00	-114,230.77	29,693.84	0.00	29,693.84
01 Jul 24	SEDOL : 2459020 /INTU	657.21							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.37 INTUIT INC COM USD0.01 PRICE: 657.21 BROKER COMMISSION: 0.37 OTHER CHARGES: 4.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	INTUITIVE SURGICAL INC COM NEW	-2,182.000	844,258.13	0.00	0.00	-625,529.78	218,728.35	0.00	218,728.35
10 Apr 24	STK	386.93							
Settled	SEDOL : 2871301 /ISRG CABRERA CAPITAL MARKETS LLC / 16.37								

◆ 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

	INTUITIVE SURGICAL COM USD0.001 PRICE: 386.93 BROKER COMMISSION: 16.37 OTHER CHARGES: 6.76 BROKER: CABRERA CAPITAL MARKETS LLC									
28 Jun 24	INTUITIVE SURGICAL INC COM NEW		-27.000	12,010.56	0.00	0.00	-7,740.29	4,270.27	0.00	4,270.27
01 Jul 24	STK		444.85							
Pending	SEDOL : 2871301 /ISRG INSTINET INVESTMENT SERVICES LIMITE / 0.05 INTUITIVE SURGICAL COM USD0.001 PRICE: 444.85 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
08 Apr 24	INVESCO LTD COM STK USD0.20		-500.000	8,456.18	0.00	0.00	-10,620.31	-2,164.13	0.00	-2,164.13
10 Apr 24	SEDOL : B28XP76 /IVZ		16.92							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 INVESCO LTD COM STK USD0.20 PRICE: 16.92 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	INVITATION HOMES INC COM		-900.000	31,798.99	0.00	0.00	-35,999.67	-4,200.68	0.00	-4,200.68
10 Apr 24	SEDOL : BD81GW9 /INVH		35.34							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 INVITATION HOMES I COM USD0.01 PRICE: 35.34 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC									
21 Jun 24	INVITATION HOMES INC COM		-1,200.000	42,499.81	0.00	0.00	-45,775.35	-3,275.54	0.00	-3,275.54
24 Jun 24	SEDOL : BD81GW9 /INVH		35.42							
Settled	LOOP CAPITAL MARKETS LLC / 3.00 INVITATION HOMES I COM USD0.01 PRICE: 35.42 BROKER COMMISSION: 3.00 OTHER CHARGES: 1.19 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

08 Apr 24	IONIS PHARMACEUTICALS INC COM	-200.000	8,446.43	0.00	0.00	-6,570.12	1,876.31	0.00	1,876.31
10 Apr 24	SEDOL : BDJ0LS6 /IONS	42.24							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 IONIS PHARMACEUTIC COM USD0.001 PRICE: 42.24 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	IQVIA HLDGS INC COM USD0.01	-284.000	68,583.32	0.00	0.00	-67,920.49	662.83	0.00	662.83
10 Apr 24	SEDOL : BDR73G1 /IQV	241.50							
Settled	CABRERA CAPITAL MARKETS LLC / 2.13 IQVIA HOLDINGS INC COM USD0.01 PRICE: 241.5 BROKER COMMISSION: 2.13 OTHER CHARGES: 0.55 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	IRIDIUM COMMUNICATIONS INC	-200.000	5,082.45	0.00	0.00	-12,342.34	-7,259.89	0.00	-7,259.89
10 Apr 24	COM STK	25.42							
Settled	SEDOL : B2QH310 /IRDM CABRERA CAPITAL MARKETS LLC / 1.50 IRIDIUM COMMUNICAT COM USD0.001 PRICE: 25.42 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	IRON MTN INC NEW COM	-400.000	31,492.74	0.00	0.00	-18,656.19	12,836.55	0.00	12,836.55
10 Apr 24	SEDOL : BVFTF03 /IRM	78.74							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 IRON MTN INC NEW COM NPV PRICE: 78.74 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	IRON MTN INC NEW COM	-100.000	8,885.50	0.00	0.00	-5,055.76	3,829.74	0.00	3,829.74
24 Jun 24	SEDOL : BVFTF03 /IRM	88.86							
Settled	LOOP CAPITAL MARKETS LLC / 0.25								

◆ 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

IRON MTN INC NEW COM NPV PRICE: 88.86
 BROKER COMMISSION: 0.25 OTHER CHARGES:
 0.25 BROKER: LOOP CAPITAL MARKETS LLC

21 Jun 24	IRON MTN INC NEW COM	-300.000	26,658.00	0.00	0.00	-15,167.28	11,490.72	0.00	11,490.72
24 Jun 24	SEDOL : BVFTF03 /IRM	88.860001							
Settled	STATE STREET BANK AND TRUST CO.								

IRON MTN INC NEW COM NPV PRICE: 88.86 NET
 BROKER: STATE STREET BANK AND TRUST CO.

02 Apr 24	IRONWOOD PHARMACEUTICALS	-78.000	640.37	0.00	0.00	-893.80	-253.43	0.00	-253.43
04 Apr 24	INC COM CLA	8.22							
Settled	SEDOL : B3MZ6K5 /IRWD								

WILLIAMS CAPITAL GROUP L.P.,THE / 0.78
 IRONWOOD PHARMACEU COM CLA USD0.001
 PRICE: 8.22 BROKER COMMISSION: 0.78 OTHER
 CHARGES: 0.01 BROKER: WILLIAMS CAPITAL
 GROUP L.P.,THE

02 Apr 24	ITRON INC COM STK NPV	-26.000	2,341.54	0.00	0.00	-1,601.99	739.55	0.00	739.55
04 Apr 24	SEDOL : 2471949 /ITRI	90.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.26
 ITRON INC COM NPV PRICE: 90.07 BROKER
 COMMISSION: 0.26 OTHER CHARGES: 0.02
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	ITRON INC COM STK NPV	-252.000	24,976.28	0.00	0.00	-15,640.87	9,335.41	0.00	9,335.41
24 Jun 24	SEDOL : 2471949 /ITRI	99.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 1.26
 ITRON INC COM NPV PRICE: 99.12 BROKER
 COMMISSION: 1.26 OTHER CHARGES: 0.70
 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

08 Apr 24	ITT INC COM	-83.000	11,030.82	0.00	0.00	-7,725.61	3,305.21	0.00	3,305.21
10 Apr 24	SEDOL : BZBY209 /ITT	132.91							
Settled	CABRERA CAPITAL MARKETS LLC / 0.62								
	ITT INC COM USD1.00 PRICE: 132.91 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	J & J SNACK FOODS CORP COM	-8.000	1,114.31	0.00	0.00	-1,230.70	-116.39	0.00	-116.39
04 Apr 24	STK NPV	139.30							
Settled	SEDOL : 2469171 /JJSF								
	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 J & J SNACK FOODS COM NPV PRICE: 139.3 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	J & J SNACK FOODS CORP COM	-69.000	11,509.22	0.00	0.00	-10,614.77	894.45	0.00	894.45
24 Jun 24	STK NPV	166.81							
Settled	SEDOL : 2469171 /JJSF								
	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 J & J SNACK FOODS COM NPV PRICE: 166.81 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	JABIL INC COM USD0.001	-297.000	41,155.70	0.00	0.00	-17,716.94	23,438.76	0.00	23,438.76
10 Apr 24	SEDOL : 2471789 /JBL	138.58							
Settled	CABRERA CAPITAL MARKETS LLC / 2.23								
	JABIL INC COM USD0.001 PRICE: 138.58 BROKER COMMISSION: 2.23 OTHER CHARGES: 0.33 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	JABIL INC COM USD0.001	-309.000	33,614.64	0.00	0.00	-18,432.78	15,181.86	0.00	15,181.86
01 Jul 24	SEDOL : 2471789 /JBL	108.79							
Pending	INSTINET INVESTMENT SERVICES								
	LIMITE / 0.53								

◆ 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								

Sales

Equities

Common stock

United States - USD

JABIL INC COM USD0.001 PRICE: 108.79 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.94 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
08 Apr 24	JACK HENRY & ASSOC INC COM	-122.000	20,930.45	0.00	0.00	-20,842.65	87.80	0.00	87.80
10 Apr 24	SEDOL : 2469193 /JKHY	171.57							
Settled	CABRERA CAPITAL MARKETS LLC / 0.92								
JACK HENRY & ASSOC INC COM USD0.01 PRICE: 171.57 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC									
02 Apr 24	JACK IN THE BOX INC COM	-11.000	716.75	0.00	0.00	-962.73	-245.98	0.00	-245.98
04 Apr 24	SEDOL : 2344922 /JACK	65.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11								
JACK IN THE BOX COM STK USD0.01 PRICE: 65.17 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	JACK IN THE BOX INC COM	-111.000	5,568.15	0.00	0.00	-9,714.82	-4,146.67	0.00	-4,146.67
24 Jun 24	SEDOL : 2344922 /JACK	50.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56								
JACK IN THE BOX COM STK USD0.01 PRICE: 50.17 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	JACKSON FINANCIAL INC CL A COM	-40.000	2,630.37	0.00	0.00	-1,524.35	1,106.02	0.00	1,106.02
04 Apr 24	SEDOL : BMFX6P4 /JXN	65.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40								
JACKSON FINANCIAL COM USD0.01 CL A PRICE: 65.77 BROKER COMMISSION: 0.40 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

21 Jun 24	JACKSON FINANCIAL INC CL A COM	-818.000	59,372.87	0.00	0.00	-31,404.67	27,968.20	0.00	27,968.20
24 Jun 24	SEDOL : BMFX6P4 /JXN	72.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.09 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 72.59 BROKER COMMISSION: 4.09 OTHER CHARGES: 1.66 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	JACOBS SOLUTIONS INC COM	-212.000	30,975.60	0.00	0.00	-28,665.63	2,309.97	0.00	2,309.97
10 Apr 24	SEDOL : BNGC0D3 /J	146.12							
Settled	CABRERA CAPITAL MARKETS LLC / 1.59 JACOBS SOLUTIONS INC COM PRICE: 146.12 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	JAZZ PHARMACEUTICALS PLC COM	-62.000	7,135.05	0.00	0.00	-8,469.91	-1,334.86	0.00	-1,334.86
10 Apr 24	USD0.0001	115.09							
Settled	SEDOL : B4Q5ZN4 /JAZZ CABRERA CAPITAL MARKETS LLC / 0.47 JAZZ PHARMA PLC COM USD0.0001 PRICE: 115.09 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	JBG SMITH PROPERTIES COM	-49.000	751.65	0.00	0.00	-701.92	49.73	0.00	49.73
04 Apr 24	USD0.01 WI	15.35							
Settled	SEDOL : BD3BX01 /JBGS WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 JBG SMITH PPTYS COM USD0.01 PRICE: 15.35 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	JBG SMITH PROPERTIES COM	-1,800.000	26,400.76	0.00	0.00	-43,610.08	-17,209.32	0.00	-17,209.32
24 Jun 24	USD0.01 WI	14.67							
Settled	SEDOL : BD3BX01 /JBGS LOOP CAPITAL MARKETS LLC / 4.50 JBG SMITH PPTYS COM USD0.01 PRICE: 14.67 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.74 BROKER: LOOP CAPITAL MARKETS LLC								
21 Jun 24	JBG SMITH PROPERTIES COM	-871.000	12,772.85	0.00	0.00	-12,477.08	295.77	0.00	295.77
24 Jun 24	USD0.01 WI	14.67							
Settled	SEDOL : BD3BX01 /JBGS WILLIAMS CAPITAL GROUP L.P.,THE / 4.36 JBG SMITH PPTYS COM USD0.01 PRICE: 14.67 BROKER COMMISSION: 4.36 OTHER CHARGES: 0.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	JEFFERIES FINL GROUP INC COM	-200.000	8,888.42	0.00	0.00	-6,902.98	1,985.44	0.00	1,985.44
10 Apr 24	SEDOL : BG0Q4Z2 /JEF	44.45							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 JEFFERIES FINL GRP COM USD1.00 PRICE: 44.45 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	JETBLUE AWYS CORP COM	-189.000	1,300.30	0.00	0.00	-940.28	360.02	0.00	360.02
04 Apr 24	SEDOL : 2852760 /JBLU	6.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.89 JETBLUE AIRWAYS CO COM USD0.01 PRICE: 6.89 BROKER COMMISSION: 1.89 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	JETBLUE AWYS CORP COM	-551.000	3,159.89	0.00	0.00	-2,741.22	418.67	0.00	418.67
24 Jun 24	SEDOL : 2852760 /JBLU	5.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.76								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

JETBLUE AIRWAYS CO COM USD0.01 PRICE: 5.74 BROKER COMMISSION: 2.76 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	JOHN BEAN TECHNOLOGIES CORP	-18.000	1,778.02	0.00	0.00	-2,434.48	-656.46	0.00	-656.46
04 Apr 24	COM STK	98.79							
Settled	SEDOL : B3BRJZ8 /JBT WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 JOHN BEAN TECH COR COM USD0.01 PRICE: 98.79 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	JOHN BEAN TECHNOLOGIES CORP	-145.000	14,372.72	0.00	0.00	-19,611.11	-5,238.39	0.00	-5,238.39
24 Jun 24	COM STK	99.13							
Settled	SEDOL : B3BRJZ8 /JBT WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 JOHN BEAN TECH COR COM USD0.01 PRICE: 99.13 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	JOHNSON & JOHNSON COM USD1	-15,595.000	2,363,910.17	0.00	0.00	-2,614,403.98	-250,493.81	0.00	-250,493.81
10 Apr 24	SEDOL : 2475833 /JNJ	151.59							
Settled	CABRERA CAPITAL MARKETS LLC / 116.96 JOHNSON & JOHNSON COM USD1 PRICE: 151.59 BROKER COMMISSION: 116.96 OTHER CHARGES: 18.92 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	JOHNSON & JOHNSON COM USD1	-1,723.000	251,823.74	0.00	0.00	-288,850.15	-37,026.41	0.00	-37,026.41
01 Jul 24	SEDOL : 2475833 /JNJ	146.16							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.93 JOHNSON & JOHNSON COM USD1 PRICE: 146.16 BROKER COMMISSION: 2.93 OTHER CHARGES: 7.01 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Apr 24	JOHNSON CTLS INTL PLC COM	-4,000.000	259,367.92	0.00	0.00	-293,301.38	-33,933.46	0.00	-33,933.46
10 Apr 24	USD0.01	64.85							
Settled	SEDOL : BY7QL61 /JCI CABRERA CAPITAL MARKETS LLC / 30.00 JOHNSON CTLS INTL COM USD1.00 PRICE: 64.85 BROKER COMMISSION: 30.00 OTHER CHARGES: 2.08 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	JOHNSON CTLS INTL PLC COM	-456.000	30,308.69	0.00	0.00	-33,436.36	-3,127.67	0.00	-3,127.67
01 Jul 24	USD0.01	66.47							
Pending	SEDOL : BY7QL61 /JCI INSTINET INVESTMENT SERVICES LIMITE / 0.78 JOHNSON CTLS INTL COM USD1.00 PRICE: 66.47 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.85 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	JONES LANG LASALLE INC COM STK	-47.000	9,284.42	0.00	0.00	-11,239.23	-1,954.81	0.00	-1,954.81
10 Apr 24	SEDOL : 2040640 /JLL	197.55							
Settled	CABRERA CAPITAL MARKETS LLC / 0.35 JONES LANG LASALLE COM USD0.01 PRICE: 197.55 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	JPMORGAN CHASE & CO COM	-18,679.000	3,707,238.17	0.00	0.00	-2,810,422.91	896,815.26	0.00	896,815.26
10 Apr 24	SEDOL : 2190385 /JPM	198.48							
Settled	CABRERA CAPITAL MARKETS LLC / 140.09 JPMORGAN CHASE &CO COM USD1.00 PRICE: 198.48 BROKER COMMISSION: 140.09 OTHER CHARGES: 29.66 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

28 Jun 24	JPMORGAN CHASE & CO COM	-3,466.000	701,007.78	0.00	0.00	-521,490.75	179,517.03	0.00	179,517.03
01 Jul 24	SEDOL : 2190385 /JPM	202.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.89 JPMORGAN CHASE &CO COM USD1.00 PRICE: 202.26 BROKER COMMISSION: 5.89 OTHER CHARGES: 19.49 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	JUNIPER NETWORKS INC COM	-600.000	22,273.32	0.00	0.00	-18,583.19	3,690.13	0.00	3,690.13
10 Apr 24	SEDOL : 2431846 /JNPR	37.13							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 JUNIPER NETWORKS COM USD0.00001 PRICE: 37.13 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	KAISER ALUM CORP COM PAR \$0.01	-9.000	817.91	0.00	0.00	-870.27	-52.36	0.00	-52.36
04 Apr 24	COM PAR \$0.01	90.89							
Settled	SEDOL : B15CJ33 /KALU WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 KAISER ALUMINUM CO COM USD0.01 PRICE: 90.89 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	KAISER ALUM CORP COM PAR \$0.01	-68.000	6,026.33	0.00	0.00	-6,575.36	-549.03	0.00	-549.03
24 Jun 24	COM PAR \$0.01	88.63							
Settled	SEDOL : B15CJ33 /KALU WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 KAISER ALUMINUM CO COM USD0.01 PRICE: 88.63 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.17 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

08 Apr 24	KBR INC COM	-200.000	12,866.39	0.00	0.00	-9,635.76	3,230.63	0.00	3,230.63
10 Apr 24	SEDOL : B1HHB18 /KBR	64.34							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 KBR INC COM USD0.001 PRICE: 64.34 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	KELLANOVA COM USD0.25	-400.000	22,988.81	0.00	0.00	-24,623.41	-1,634.60	0.00	-1,634.60
10 Apr 24	SEDOL : 2486813 /K	57.48							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 KELLANOVA COM USD0.25 PRICE: 57.48 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	KELLY SERVICES INC CL A COM	-128.000	2,811.44	0.00	0.00	-2,342.28	469.16	0.00	469.16
24 Jun 24	SEDOL : 2487117 /KELYA	21.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 KELLY SERVICES INC CLASS'A'NON-VTG USD1 PRICE: 21.97 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	KENNAMETAL INC CAP	-45.000	1,083.59	0.00	0.00	-1,116.14	-32.55	0.00	-32.55
04 Apr 24	SEDOL : 2488121 /KMT	24.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 KENNAMETAL INC CAP USD1.25 PRICE: 24.09 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	KENNAMETAL INC CAP	-440.000	10,421.11	0.00	0.00	-10,913.41	-492.30	0.00	-492.30
24 Jun 24	SEDOL : 2488121 /KMT	23.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.20								

◆ 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

	KENNAMETAL INC CAP USD1.25 PRICE: 23.69 BROKER COMMISSION: 2.20 OTHER CHARGES: 0.29 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	KENNEDY-WILSON HLDGS INC COM	-67.000	558.10	0.00	0.00	-1,093.20	-535.10	0.00	-535.10
04 Apr 24	SEDOL : B298495 /KW	8.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 8.34 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	KENNEDY-WILSON HLDGS INC COM	-753.000	7,322.71	0.00	0.00	-12,286.32	-4,963.61	0.00	-4,963.61
24 Jun 24	SEDOL : B298495 /KW	9.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.77 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 9.73 BROKER COMMISSION: 3.77 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	KENVUE INC COM	-9,600.000	192,502.45	0.00	0.00	-224,250.63	-31,748.18	0.00	-31,748.18
10 Apr 24	SEDOL : BQ84ZQ6 /KVUE	20.06							
Settled	CABRERA CAPITAL MARKETS LLC / 72.00 KENVUE INC COM USD0.01 PRICE: 20.06 BROKER COMMISSION: 72.00 OTHER CHARGES: 1.55 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	KENVUE INC COM	-105,877.000	1,924,610.35	0.00	0.00	-2,473,227.53	-548,617.18	0.00	-548,617.18
01 Jul 24	SEDOL : BQ84ZQ6 /KVUE	18.18							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 179.99 KENVUE INC COM USD0.01 PRICE: 18.18 BROKER COMMISSION: 179.99 OTHER CHARGES: 53.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

08 Apr 24	KEURIG DR PEPPER INC COM	-5,000.000	153,961.26	0.00	0.00	-179,981.14	-26,019.88	0.00	-26,019.88
10 Apr 24	SEDOL : BD3W133 /KDP	30.80							
Settled	CABRERA CAPITAL MARKETS LLC / 37.50 KEURIG DR PEPPER COM USD0.01 PRICE: 30.8 BROKER COMMISSION: 37.50 OTHER CHARGES: 1.24 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	KEYCORP NEW COM	-1,600.000	24,707.80	0.00	0.00	-36,816.66	-12,108.86	0.00	-12,108.86
10 Apr 24	SEDOL : 2490911 /KEY	15.45							
Settled	CABRERA CAPITAL MARKETS LLC / 12.00 KEYCORP COM USD1.00 PRICE: 15.45 BROKER COMMISSION: 12.00 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	KEYSIGHT TECHNOLOGIES INC	-393.000	62,385.30	0.00	0.00	-66,703.59	-4,318.29	0.00	-4,318.29
10 Apr 24	COM	158.75							
Settled	SEDOL : BQZJ0Q9 /KEYS CABRERA CAPITAL MARKETS LLC / 2.95 KEYSIGHT TECHNOLOGIES INC COM PRICE: 158.75 BROKER COMMISSION: 2.95 OTHER CHARGES: 0.50 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	KIMBERLY-CLARK CORP COM	-2,105.000	265,317.33	0.00	0.00	-284,801.68	-19,484.35	0.00	-19,484.35
10 Apr 24	SEDOL : 2491839 /KMB	126.05							
Settled	CABRERA CAPITAL MARKETS LLC / 15.79 KIMBERLY-CLARK CP COM USD1.25 PRICE: 126.05 BROKER COMMISSION: 15.79 OTHER CHARGES: 2.13 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	KIMBERLY-CLARK CORP COM	-296.000	40,905.56	0.00	0.00	-40,048.12	857.44	0.00	857.44
01 Jul 24	SEDOL : 2491839 /KMB	138.20							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

KIMBERLY-CLARK CP COM USD1.25 PRICE: 138.2
 BROKER COMMISSION: 0.50 OTHER CHARGES:
 1.14 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

08 Apr 24	KIMCO REALTY CORPORATION	-1,000.000	18,652.35	0.00	0.00	-22,772.37	-4,120.02	0.00	-4,120.02
10 Apr 24	SEDOL : 2491594 /KIM	18.66							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50 KIMCO REALTY CORPORATION PRICE: 18.66 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	KINDER MORGAN INC DEL COM	-12,700.000	233,074.88	0.00	0.00	-219,165.83	13,909.05	0.00	13,909.05
10 Apr 24	SEDOL : B3NQ4P8 /KMI	18.36							
Settled	CABRERA CAPITAL MARKETS LLC / 95.25 KINDER MORGAN INC DEL COM PRICE: 18.36 BROKER COMMISSION: 95.25 OTHER CHARGES: 1.87 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	KINDER MORGAN INC DEL COM	-119,748.000	2,379,123.04	0.00	0.00	-2,066,509.44	312,613.60	0.00	312,613.60
01 Jul 24	SEDOL : B3NQ4P8 /KMI	19.87							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 203.57 KINDER MORGAN INC DEL COM PRICE: 19.87 BROKER COMMISSION: 203.57 OTHER CHARGES: 66.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	KINSALE CAP GROUP INC COM	-22.000	10,100.16	0.00	0.00	-7,874.93	2,225.23	0.00	2,225.23
10 Apr 24	SEDOL : BD1MGQ3 /KNSL	459.11							
Settled	CABRERA CAPITAL MARKETS LLC / 0.17 KINSALE CAPITAL GR COM USD0.01 PRICE: 459.11 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

08 Apr 24	KKR & CO INC CL A CLA	-1,118.000	113,635.40	0.00	0.00	-71,581.61	42,053.79	0.00	42,053.79
10 Apr 24	SEDOL : BG1FRR1 /KKR	101.65							
Settled	CABRERA CAPITAL MARKETS LLC / 8.39 KKR & CO INC COM USD0.01 PRICE: 101.65 BROKER COMMISSION: 8.39 OTHER CHARGES: 0.91 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	KKR & CO INC CL A CLA	-46,112.000	4,852,613.58	0.00	0.00	-2,956,049.21	1,896,564.37	0.00	1,896,564.37
01 Jul 24	SEDOL : BG1FRR1 /KKR	105.24							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 78.39 KKR & CO INC COM USD0.01 PRICE: 105.24 BROKER COMMISSION: 78.39 OTHER CHARGES: 134.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	KKR REAL ESTATE FIN TR INC COM	-64.000	624.63	0.00	0.00	-1,295.92	-671.29	0.00	-671.29
04 Apr 24	SEDOL : BF0YMC2 /KREF	9.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 KKR REAL ESTATE FI COM USD0.01 PRICE: 9.77 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	KKR REAL ESTATE FIN TR INC COM	-262.000	2,466.66	0.00	0.00	-5,305.18	-2,838.52	0.00	-2,838.52
24 Jun 24	SEDOL : BF0YMC2 /KREF	9.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.31 KKR REAL ESTATE FI COM USD0.01 PRICE: 9.42 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	KLA CORPORATION COM USD0.001	-917.000	633,469.99	0.00	0.00	-333,598.57	299,871.42	0.00	299,871.42
10 Apr 24	SEDOL : 2480138 /KLAC	690.82							
Settled	CABRERA CAPITAL MARKETS LLC / 6.88								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	KLA-TENCOR CORP COM USD0.001 PRICE: 690.82 BROKER COMMISSION: 6.88 OTHER CHARGES: 5.07 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	KLA CORPORATION COM USD0.001	-136.000	112,130.01	0.00	0.00	-49,475.91	62,654.10	0.00	62,654.10
01 Jul 24	SEDOL : 2480138 /KLAC	824.51							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23 KLA-TENCOR CORP COM USD0.001 PRICE: 824.51 BROKER COMMISSION: 0.23 OTHER CHARGES: 3.12 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	KNIGHT-SWIFT TRANSN HLDGS INC	-200.000	10,626.41	0.00	0.00	-10,946.04	-319.63	0.00	-319.63
10 Apr 24	CL A CLASSA COMMON STOCK	53.14							
Settled	USD0.01 SEDOL : BFOLKD0 /KNX CABRERA CAPITAL MARKETS LLC / 1.50 KNIGHT SWIFT TRANS COM USD0.01 CLASS A PRICE: 53.14 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	KNOWLES CORP COM	-50.000	804.49	0.00	0.00	-1,027.30	-222.81	0.00	-222.81
04 Apr 24	SEDOL : BJTD9L6 /KN	16.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.50 KNOWLES CORP COM USD1.0 PRICE: 16.1 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	KNOWLES CORP COM	-311.000	5,303.95	0.00	0.00	-6,389.79	-1,085.84	0.00	-1,085.84
24 Jun 24	SEDOL : BJTD9L6 /KN	17.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.56								

◆ 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

	KNOWLES CORP COM USD1.0 PRICE: 17.06 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	KOHL'S CORP COM	-63.000	1,737.52	0.00	0.00	-1,299.37	438.15	0.00	438.15	
04 Apr 24	SEDOL : 2496113 /KSS WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 KOHL'S CORPORATION COM USD0.01 PRICE: 27.59 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	27.59								
21 Jun 24	KOHL'S CORP COM	-471.000	10,769.11	0.00	0.00	-9,714.38	1,054.73	0.00	1,054.73	
24 Jun 24	SEDOL : 2496113 /KSS WILLIAMS CAPITAL GROUP L.P.,THE / 2.36 KOHL'S CORPORATION COM USD0.01 PRICE: 22.87 BROKER COMMISSION: 2.36 OTHER CHARGES: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	22.87								
02 Apr 24	KONTOOR BRANDS INC COM NPV	-28.000	1,602.42	0.00	0.00	-1,325.49	276.93	0.00	276.93	
04 Apr 24	WI SEDOL : BJTJGC4 /KTB WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 KONTOOR BRANDS INC COM NPV PRICE: 57.24 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	57.24								
21 Jun 24	KONTOOR BRANDS INC COM NPV	-268.000	18,098.87	0.00	0.00	-12,686.88	5,411.99	0.00	5,411.99	
24 Jun 24	WI SEDOL : BJTJGC4 /KTB WILLIAMS CAPITAL GROUP L.P.,THE / 1.34 KONTOOR BRANDS INC COM NPV PRICE: 67.54 BROKER COMMISSION: 1.34 OTHER CHARGES: 0.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	67.54								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

02 Apr 24	KOPPERS HLDGS INC COM	-12.000	653.03	0.00	0.00	-365.80	287.23	0.00	287.23
04 Apr 24	SEDOL : BOX46B1 /KOP	54.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 KOPPERS HLDGS INC COM STK USD0.01 PRICE: 54.43 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	KORN FERRY COM	-29.000	1,864.97	0.00	0.00	-1,960.37	-95.40	0.00	-95.40
04 Apr 24	SEDOL : 2386849 /KFY	64.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 KORN FERRY COM PRICE: 64.32 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	KORN FERRY COM	-287.000	19,591.50	0.00	0.00	-19,400.93	190.57	0.00	190.57
24 Jun 24	SEDOL : 2386849 /KFY	68.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.44 KORN FERRY COM PRICE: 68.27 BROKER COMMISSION: 1.44 OTHER CHARGES: 0.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	KRAFT HEINZ CO COM	-4,200.000	155,577.25	0.00	0.00	-154,249.30	1,327.95	0.00	1,327.95
10 Apr 24	SEDOL : BYRY499 /KHC	37.05							
Settled	CABRERA CAPITAL MARKETS LLC / 31.50 KRAFT HEINZ CO COM USD0.01 PRICE: 37.05 BROKER COMMISSION: 31.50 OTHER CHARGES: 1.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	KROGER CO COM	-1,100.000	60,898.26	0.00	0.00	-48,817.23	12,081.03	0.00	12,081.03
10 Apr 24	SEDOL : 2497406 /KR	55.37							
Settled	CABRERA CAPITAL MARKETS LLC / 8.25								

◆ 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

	KROGER CO COM USD1.00 PRICE: 55.37 BROKER COMMISSION: 8.25 OTHER CHARGES: 0.49 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	KULICKE & SOFFA INDS INC COM	-32.000	1,575.02	0.00	0.00	-1,708.33	-133.31	0.00	-133.31
04 Apr 24	SEDOL : 2498001 /KLIC	49.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 KULICKE&SOFFA INDS COM NPV PRICE: 49.23 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	KULICKE & SOFFA INDS INC COM	-375.000	17,513.88	0.00	0.00	-20,019.46	-2,505.58	0.00	-2,505.58
24 Jun 24	SEDOL : 2498001 /KLIC	46.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.88 KULICKE&SOFFA INDS COM NPV PRICE: 46.71 BROKER COMMISSION: 1.88 OTHER CHARGES: 0.49 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	L3HARRIS TECHNOLOGIES INC	-1,182.000	246,436.15	0.00	0.00	-269,484.40	-23,048.25	0.00	-23,048.25
10 Apr 24	COM	208.50							
Settled	SEDOL : BK9DTN5 /LHX CABRERA CAPITAL MARKETS LLC / 8.87 L3 HARRIS TECHNOLO COM USD1.00 PRICE: 208.5 BROKER COMMISSION: 8.87 OTHER CHARGES: 1.98 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	L3HARRIS TECHNOLOGIES INC	-11,550.000	2,593,807.24	0.00	0.00	-2,633,286.62	-39,479.38	0.00	-39,479.38
01 Jul 24	COM	224.58							
Pending	SEDOL : BK9DTN5 /LHX INSTINET INVESTMENT SERVICES LIMITE / 19.64 L3 HARRIS TECHNOLO COM USD1.00 PRICE: 224.58 BROKER COMMISSION: 19.64 OTHER CHARGES: 72.12 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	LA Z BOY INC COM	-24.000	858.23	0.00	0.00	-777.13	81.10	0.00	81.10
04 Apr 24	SEDOL : 2508405 /LZB	35.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 LA-Z-BOY INC COM USD1 PRICE: 35.77 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	LA Z BOY INC COM	-212.000	8,031.39	0.00	0.00	-6,864.68	1,166.71	0.00	1,166.71
24 Jun 24	SEDOL : 2508405 /LZB	37.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.06 LA-Z-BOY INC COM USD1 PRICE: 37.89 BROKER COMMISSION: 1.06 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	LAKELAND FINL CORP COM STK	-14.000	886.75	0.00	0.00	-1,078.52	-191.77	0.00	-191.77
04 Apr 24	SEDOL : 2537528 /LKFN	63.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 LAKELAND FINANCIAL COM NPV PRICE: 63.35 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	LAKELAND FINL CORP COM STK	-105.000	6,212.14	0.00	0.00	-8,088.89	-1,876.75	0.00	-1,876.75
24 Jun 24	SEDOL : 2537528 /LKFN	59.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 LAKELAND FINANCIAL COM NPV PRICE: 59.17 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	LAMAR ADVERTISING CO NEW CLA	-87.000	10,029.49	0.00	0.00	-9,424.45	605.04	0.00	605.04
10 Apr 24	CL A	115.29							
Settled	SEDOL : BSPHGN6 /LAMR 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

LAMAR ADVERTISING COM USD0.001 CLA PRICE:
115.29 BROKER COMMISSION: 0.65 OTHER
CHARGES: 0.09 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	LAMB WESTON HLDGS INC COM	-200.000	15,558.37	0.00	0.00	-13,104.31	2,454.06	0.00	2,454.06
10 Apr 24	USD5	77.80							
Settled	SEDOL : BDQZFJ3 /LW CABRERA CAPITAL MARKETS LLC / 1.50 LAMB WESTON HLDGS COM USD1.00 PRICE: 77.8 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	LANDSTAR SYS INC COM	-49.000	9,097.38	0.00	0.00	-8,220.34	877.04	0.00	877.04
10 Apr 24	SEDOL : 2503994 /LSTR	185.67							
Settled	CABRERA CAPITAL MARKETS LLC / 0.37 LANDSTAR SYSTEM IN COM USD0.01 PRICE: 185.67 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	LAS VEGAS SANDS CORP COM STK	-2,300.000	120,593.78	0.00	0.00	-129,265.90	-8,672.12	0.00	-8,672.12
10 Apr 24	SEDOL : B02T2J7 /LVS	52.44							
Settled	CABRERA CAPITAL MARKETS LLC / 17.25 LAS VEGAS SANDS CO COM USD0.001 PRICE: 52.44 BROKER COMMISSION: 17.25 OTHER CHARGES: 0.97 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	LAS VEGAS SANDS CORP COM STK	-22,456.000	993,612.19	0.00	0.00	-1,262,084.84	-268,472.65	0.00	-268,472.65
01 Jul 24	SEDOL : B02T2J7 /LVS	44.25							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 38.18								

◆ 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>		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

LAS VEGAS SANDS CO COM USD0.001 PRICE:
44.25 BROKER COMMISSION: 38.18 OTHER
CHARGES: 27.63 BROKER: INSTINET INVESTMENT
SERVICES LIMITE

08 Apr 24 10 Apr 24 Settled	LATTICE SEMICONDUCTOR CORP COM SEDOL : 2506658 /LSCC CABRERA CAPITAL MARKETS LLC / 1.50 LATTICE SEMICONDUCT COM USD0.01 PRICE: 75.73 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC	-200.000 75.73	15,144.37	0.00	0.00	-10,583.15	4,561.22	0.00	4,561.22
08 Apr 24 10 Apr 24 Settled	LAZARD INC COM USD0.01 SEDOL : BRT46K3 /LAZ CABRERA CAPITAL MARKETS LLC / 1.50 LAZARD INC COM USD0.01 PRICE: 41.23 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC	-200.000 41.23	8,244.43	0.00	0.00	-8,051.11	193.32	0.00	193.32
02 Apr 24 04 Apr 24 Settled	LCI INDUSTRIES COM SEDOL : BYQ44Y5 /LCII WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 LCI INDUSTRIES COM USD0.01 PRICE: 116.39 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-14.000 116.39	1,629.30	0.00	0.00	-1,963.92	-334.62	0.00	-334.62
21 Jun 24 24 Jun 24 Settled	LCI INDUSTRIES COM SEDOL : BYQ44Y5 /LCII WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 LCI INDUSTRIES COM USD0.01 PRICE: 100.59 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-97.000 100.59	9,756.46	0.00	0.00	-13,607.17	-3,850.71	0.00	-3,850.71

◆ 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

08 Apr 24 10 Apr 24 Settled	LEAR CORP COM NEW COM NEW SEDOL : B570P91 /LEA CABRERA CAPITAL MARKETS LLC / 0.74 LEAR CORP COM USD0.01 PRICE: 141.44 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC	-98.000 141.44	13,860.26	0.00	0.00	-16,023.99	-2,163.73	0.00	-2,163.73
08 Apr 24 10 Apr 24 Settled	LEIDOS HLDGS INC COM SEDOL : BDV82B8 /LDOS CABRERA CAPITAL MARKETS LLC / 1.73 LEIDOS HLDGS INC COM USD0.0001 PRICE: 129.24 BROKER COMMISSION: 1.73 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC	-230.000 129.24	29,723.23	0.00	0.00	-22,075.38	7,647.85	0.00	7,647.85
02 Apr 24 04 Apr 24 Settled	LEMAITRE VASCULAR INC COM STK SEDOL : B1G6TJ0 /LMAT WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 LEMAITRE VASCULAR COM STK USD0.01 PRICE: 64.03 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-11.000 64.03	704.21	0.00	0.00	-514.01	190.20	0.00	190.20
21 Jun 24 24 Jun 24 Settled	LEMAITRE VASCULAR INC COM STK SEDOL : B1G6TJ0 /LMAT WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 LEMAITRE VASCULAR COM STK USD0.01 PRICE: 81.5 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-66.000 81.50	5,378.52	0.00	0.00	-3,084.06	2,294.46	0.00	2,294.46
08 Apr 24 10 Apr 24 Settled	LENNAR CORP CL A CL A SEDOL : 2511920 /LEN CABRERA CAPITAL MARKETS LLC / 3.06	-408.000 165.01	67,320.48	0.00	0.00	-41,734.03	25,586.45	0.00	25,586.45

◆ 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

LENNAR CORP COM USD0.10 CLASS A PRICE:
165.01 BROKER COMMISSION: 3.06 OTHER
CHARGES: 0.54 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	LENNAR CORP CL B CL B	-49.000	7,355.94	0.00	0.00	-3,887.03	3,468.91	0.00	3,468.91
10 Apr 24	SEDOL : 2578293 /LEN/B	150.13							
Settled	CABRERA CAPITAL MARKETS LLC / 0.37								

LENNAR CORP COM USD0.10 CLASS B PRICE:
150.13 BROKER COMMISSION: 0.37 OTHER
CHARGES: 0.06 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	LENNOX INTL INC COM	-53.000	25,691.67	0.00	0.00	-15,172.77	10,518.90	0.00	10,518.90
10 Apr 24	SEDOL : 2442053 /LII	484.76							
Settled	CABRERA CAPITAL MARKETS LLC / 0.40								

LENNOX INTL INC COM USD0.01 PRICE: 484.76
BROKER COMMISSION: 0.40 OTHER CHARGES:
0.21 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	LESLIES INC COM	-105.000	603.74	0.00	0.00	-1,349.98	-746.24	0.00	-746.24
04 Apr 24	SEDOL : BNG3RZ7 /LESL	5.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.05								

LESLIES INC COM USD0.001 PRICE: 5.76 BROKER
COMMISSION: 1.05 OTHER CHARGES: 0.01
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	LESLIES INC COM	-798.000	3,491.15	0.00	0.00	-10,259.86	-6,768.71	0.00	-6,768.71
24 Jun 24	SEDOL : BNG3RZ7 /LESL	4.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.99								

LESLIES INC COM USD0.001 PRICE: 4.38 BROKER
COMMISSION: 3.99 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	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Equities

Common stock

United States - USD

02 Apr 24	LGI HOMES INC COM	-12.000	1,264.18	0.00	0.00	-1,579.75	-315.57	0.00	-315.57
04 Apr 24	SEDOL : BG3G1B4 /LGIH	105.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12								
	LGI HOMES INC COM USD0.01 PRICE: 105.36								
	BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	LGI HOMES INC COM	-91.000	8,192.04	0.00	0.00	-11,979.80	-3,787.76	0.00	-3,787.76
24 Jun 24	SEDOL : BG3G1B4 /LGIH	90.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46								
	LGI HOMES INC COM USD0.01 PRICE: 90.03								
	BROKER COMMISSION: 0.46 OTHER CHARGES: 0.23								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	LIBERTY BROADBAND CORP COM	-200.000	10,480.41	0.00	0.00	-30,795.57	-20,315.16	0.00	-20,315.16
10 Apr 24	SER C COM SERC	52.41							
Settled	SEDOL : BRTLCO6 /LBRDK								
	CABRERA CAPITAL MARKETS LLC / 1.50								
	LIBERTY BROADBAND COM USD0.01 CLASS C								
	PRICE: 52.41 BROKER COMMISSION: 1.50 OTHER								
	CHARGES: 0.09 BROKER: CABRERA CAPITAL								
	MARKETS LLC								
02 Apr 24	LIBERTY ENERGY INC COM	-86.000	1,862.74	0.00	0.00	-1,564.20	298.54	0.00	298.54
04 Apr 24	USD0.01 CL A	21.67							
Settled	SEDOL : BDCWFT8 /LBRT								
	WILLIAMS CAPITAL GROUP L.P.,THE / 0.86								
	LIBERTY ENERGY INC COM USD0.01 CL A PRICE:								
	21.67 BROKER COMMISSION: 0.86 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

21 Jun 24	LIBERTY ENERGY INC COM	-686.000	13,723.04	0.00	0.00	-12,477.25	1,245.79	0.00	1,245.79
24 Jun 24	USD0.01 CL A	20.01							
Settled	SEDOL : BDCWFT8 /LBRT WILLIAMS CAPITAL GROUP L.P.,THE / 3.43 LIBERTY ENERGY INC COM USD0.01 CL A PRICE: 20.01 BROKER COMMISSION: 3.43 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	LIBERTY MEDIA CORP DEL COM	-300.000	20,490.58	0.00	0.00	-17,478.95	3,011.63	0.00	3,011.63
10 Apr 24	LIBERTY FORMULA ONE SER C	68.31							
Settled	SEDOL : BPLYVN5 /FWONK CABRERA CAPITAL MARKETS LLC / 2.25 LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C PRICE: 68.31 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	LIGAND PHARMACEUTICALS	-9.000	658.79	0.00	0.00	-636.17	22.62	0.00	22.62
04 Apr 24	INCORPORATED CL BCOMMON	73.21							
Settled	STOCK SEDOL : 2501578 /LGND WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STO PRICE: 73.21 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	LINCOLN ELEC HLDGS INC COM	-94.000	23,173.86	0.00	0.00	-12,841.24	10,332.62	0.00	10,332.62
10 Apr 24	SEDOL : 2516851 /LECO	246.54							
Settled	CABRERA CAPITAL MARKETS LLC / 0.71								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

LINCOLN ELEC HLDGS COM NPV PRICE: 246.54
 BROKER COMMISSION: 0.71 OTHER CHARGES:
 0.19 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	LINCOLN NATL CORP COM	-97.000	3,013.76	0.00	0.00	-2,525.25	488.51	0.00	488.51
04 Apr 24	SEDOL : 2516378 /LNC	31.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.97 LINCOLN NATL CORP COM NPV PRICE: 31.08 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	LINCOLN NATL CORP COM	-300.000	9,264.67	0.00	0.00	-19,884.43	-10,619.76	0.00	-10,619.76
10 Apr 24	SEDOL : 2516378 /LNC	30.89							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 LINCOLN NATL CORP COM NPV PRICE: 30.89 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	LINCOLN NATL CORP COM	-712.000	22,758.44	0.00	0.00	-18,535.86	4,222.58	0.00	4,222.58
24 Jun 24	SEDOL : 2516378 /LNC	31.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.56 LINCOLN NATL CORP COM NPV PRICE: 31.97 BROKER COMMISSION: 3.56 OTHER CHARGES: 0.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	LINDE PLC	-3,137.000	1,448,223.67	0.00	0.00	-954,934.84	493,288.83	0.00	493,288.83
10 Apr 24	SEDOL : BNZHB81 /LIN	461.67							
Settled	CABRERA CAPITAL MARKETS LLC / 23.53 LINDE PLC COM EUR0.001 PRICE: 461.67 BROKER COMMISSION: 23.53 OTHER CHARGES: 11.59 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>									

Sales

Equities

Common stock

United States - USD

28 Jun 24	LINDE PLC	-629.000		276,002.74	0.00	0.00	-191,474.02	84,528.72	0.00	84,528.72
01 Jul 24	SEDOL : BNZHB81 /LIN	438.81								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.07 LINDE PLC COM EUR0.001 PRICE: 438.81 BROKER COMMISSION: 1.07 OTHER CHARGES: 7.68 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
02 Apr 24	LINDSAY CORPORATION COM	-6.000		688.67	0.00	0.00	-831.99	-143.32	0.00	-143.32
04 Apr 24	SEDOL : 2516613 /LNN	114.79								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.06 LINDSAY CORPORATION COM PRICE: 114.79 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	LINDSAY CORPORATION COM	-49.000		5,590.98	0.00	0.00	-6,794.56	-1,203.58	0.00	-1,203.58
24 Jun 24	SEDOL : 2516613 /LNN	114.11								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 LINDSAY CORPORATION COM PRICE: 114.11 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	LIQUIDITY SVCS INC COM STK	-93.000		1,773.92	0.00	0.00	-1,749.77	24.15	0.00	24.15
24 Jun 24	SEDOL : B0ZN8Z4 /LQDT	19.08								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 LIQUIDITY SVCS INC COM STK USD0.001 PRICE: 19.08 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	LITHIA MTRS INC COM CL A	-37.000		10,327.44	0.00	0.00	-11,113.48	-786.04	0.00	-786.04
10 Apr 24	SEDOL : 2515030 /LAD	279.13								
Settled	CABRERA CAPITAL MARKETS LLC / 0.28									

◆ 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								

Sales

Equities

Common stock

United States - USD

LITHIA MOTORS INC COM NPV PRICE: 279.13
 BROKER COMMISSION: 0.28 OTHER CHARGES:
 0.09 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	LITTELFUSE INC COM	-33.000	7,770.19	0.00	0.00	-8,962.37	-1,192.18	0.00	-1,192.18
10 Apr 24	SEDOL : 2531832 /LFUS	235.47							
Settled	CABRERA CAPITAL MARKETS LLC / 0.25 LITTELFUSE INC COM USD0.01 PRICE: 235.47 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	LIVE NATION ENTERTAINMENT INC	-263.000	27,034.21	0.00	0.00	-26,466.41	567.80	0.00	567.80
10 Apr 24	SEDOL : B0T7YX2 /LYV	102.80							
Settled	CABRERA CAPITAL MARKETS LLC / 1.97 LIVE NATION ENTERTAINMENT INC PRICE: 102.8 BROKER COMMISSION: 1.97 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	LIVERAMP HOLDINGS INC	-24.000	811.67	0.00	0.00	-631.45	180.22	0.00	180.22
04 Apr 24	SEDOL : BGLN838 /RAMP	33.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 LIVERAMP HOLDINGS INC PRICE: 33.83 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	LIVERAMP HOLDINGS INC	-298.000	8,988.92	0.00	0.00	-7,840.50	1,148.42	0.00	1,148.42
24 Jun 24	SEDOL : BGLN838 /RAMP	30.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.49 LIVERAMP HOLDINGS INC PRICE: 30.17 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.25 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								

Sales

Equities

Common stock

United States - USD

08 Apr 24	LKQ CORP COM LKQ CORP	-400.000	20,596.83	0.00	0.00	-21,636.22	-1,039.39	0.00	-1,039.39
10 Apr 24	SEDOL : 2971029 /LKQ	51.50							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 LKQ CORP COM USD0.01 PRICE: 51.5 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	LOCKHEED MARTIN CORP COM	-1,396.000	631,506.95	0.00	0.00	-527,972.33	103,534.62	0.00	103,534.62
10 Apr 24	SEDOL : 2522096 /LMT	452.38							
Settled	CABRERA CAPITAL MARKETS LLC / 10.47 LOCKHEED MARTIN CO COM USD1 PRICE: 452.38 BROKER COMMISSION: 10.47 OTHER CHARGES: 5.06 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	LOCKHEED MARTIN CORP COM	-304.000	141,993.93	0.00	0.00	-114,973.92	27,020.01	0.00	27,020.01
01 Jul 24	SEDOL : 2522096 /LMT	467.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.52 LOCKHEED MARTIN CO COM USD1 PRICE: 467.1 BROKER COMMISSION: 0.52 OTHER CHARGES: 3.95 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	LOEWS CORP COM	-400.000	30,420.75	0.00	0.00	-23,365.38	7,055.37	0.00	7,055.37
10 Apr 24	SEDOL : 2523022 /L	76.06							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 LOEWS CORP COM USD0.01 PRICE: 76.06 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	LOUISIANA-PACIFIC CORP COM	-100.000	7,881.18	0.00	0.00	-6,572.60	1,308.58	0.00	1,308.58
10 Apr 24	SEDOL : 2535243 /LPX	78.82							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

LOUISIANA PACIFIC COM USD1 PRICE: 78.82
 BROKER COMMISSION: 0.75 OTHER CHARGES:
 0.07 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	LOWES COS INC COM	-3,931.000	953,584.18	0.00	0.00	-890,724.40	62,859.78	0.00	62,859.78
10 Apr 24	SEDOL : 2536763 /LOW	242.59							
Settled	CABRERA CAPITAL MARKETS LLC / 29.48 LOWE'S COS INC COM USD0.50 PRICE: 242.59 BROKER COMMISSION: 29.48 OTHER CHARGES: 7.63 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	LOWES COS INC COM	-745.000	164,236.86	0.00	0.00	-168,809.38	-4,572.52	0.00	-4,572.52
01 Jul 24	SEDOL : 2536763 /LOW	220.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.27 LOWE'S COS INC COM USD0.50 PRICE: 220.46 BROKER COMMISSION: 1.27 OTHER CHARGES: 4.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	LPL FINL HLDGS INC COM	-197.000	51,474.20	0.00	0.00	-33,978.02	17,496.18	0.00	17,496.18
10 Apr 24	SEDOL : B75JX34 /LPLA	261.30							
Settled	CABRERA CAPITAL MARKETS LLC / 1.48 LPL FINL HLDGS INC COM PRICE: 261.3 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.42 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	LTC PPTYS INC COM	-23.000	729.09	0.00	0.00	-824.10	-95.01	0.00	-95.01
04 Apr 24	SEDOL : 2498788 /LTC	31.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 LTC PROPERTIES INC COM USD0.01 PRICE: 31.71 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

08 Apr 24	LULULEMON ATHLETICA INC COM	-646.000	232,850.44	0.00	0.00	-242,034.27	-9,183.83	0.00	-9,183.83
10 Apr 24	SEDOL : B23FN39 /LULU	360.46							
Settled	CABRERA CAPITAL MARKETS LLC / 4.85 LULULEMON ATHLETIC COM USD0.005 PRICE: 360.46 BROKER COMMISSION: 4.85 OTHER CHARGES: 1.87 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	LUMEN TECHNOLOGIES INC	-573.000	802.19	0.00	0.00	-1,403.78	-601.59	0.00	-601.59
04 Apr 24	SEDOL : BMDH249 /LUMN	1.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.73 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 1.41 BROKER COMMISSION: 5.73 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	LUMEN TECHNOLOGIES INC	-3,687.000	3,926.54	0.00	0.00	-9,032.67	-5,106.13	0.00	-5,106.13
24 Jun 24	SEDOL : BMDH249 /LUMN	1.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 18.44 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 1.07 BROKER COMMISSION: 18.44 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	LUMENTUM HLDGS INC COM	-100.000	4,588.21	0.00	0.00	-9,037.64	-4,449.43	0.00	-4,449.43
10 Apr 24	SEDOL : BYM9ZP2 /LITE	45.89							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 LUMENTUM HLDGS INC COM USD0.001 PRICE: 45.89 BROKER COMMISSION: 0.75 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		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 Apr 24	LXP INDUSTRIAL TRUST COM	-166.000	1,445.84	0.00	0.00	-2,298.45	-852.61	0.00	-852.61
04 Apr 24	USD0.0001	8.72							
Settled	SEDOL : 2139151 /LXP WILLIAMS CAPITAL GROUP L.P.,THE / 1.66 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 8.72 BROKER COMMISSION: 1.66 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	LXP INDUSTRIAL TRUST COM	-1,083.000	9,611.35	0.00	0.00	-14,995.30	-5,383.95	0.00	-5,383.95
24 Jun 24	USD0.0001	8.88							
Settled	SEDOL : 2139151 /LXP WILLIAMS CAPITAL GROUP L.P.,THE / 5.42 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 8.88 BROKER COMMISSION: 5.42 OTHER CHARGES: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	LYFT INC CL A CL A	-500.000	8,911.17	0.00	0.00	-15,742.92	-6,831.75	0.00	-6,831.75
10 Apr 24	SEDOL : BJT1RW7 /LYFT	17.83							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 LYFT INC COM USD0.00001 CLASS A PRICE: 17.83 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	LYONDELLBASELL IND N V COM	-435.000	45,162.42	0.00	0.00	-40,848.46	4,313.96	0.00	4,313.96
10 Apr 24	USD0.01 CL 'A'	103.83							
Settled	SEDOL : B3SPXZ3 /LYB CABRERA CAPITAL MARKETS LLC / 3.26 LYONDELLBASELL IND COM USD0.01 CLASS 'A' PRICE: 103.83 BROKER COMMISSION: 3.26 OTHER CHARGES: 0.37 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

08 Apr 24	M & T BK CORP COM	-228.000	32,047.99	0.00	0.00	-36,827.19	-4,779.20	0.00	-4,779.20
10 Apr 24	SEDOL : 2340168 /MTB	140.57							
Settled	CABRERA CAPITAL MARKETS LLC / 1.71 M & T BANK CORP COM USD5 PRICE: 140.57 BROKER COMMISSION: 1.71 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	M / I HOMES INC	-16.000	1,983.82	0.00	0.00	-859.76	1,124.06	0.00	1,124.06
04 Apr 24	SEDOL : 2549385 /MHO	124.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 M/I HOME INC COM USD0.01 PRICE: 124.0 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	M / I HOMES INC	-139.000	16,741.38	0.00	0.00	-7,469.15	9,272.23	0.00	9,272.23
24 Jun 24	SEDOL : 2549385 /MHO	120.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 M/I HOME INC COM USD0.01 PRICE: 120.45 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.47 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MACERICH CO REIT	-123.000	1,993.81	0.00	0.00	-1,397.50	596.31	0.00	596.31
04 Apr 24	SEDOL : 2543967 /MAC	16.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.23 MACERICH CO REIT USD 0.01 PRICE: 16.22 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MACERICH CO REIT	-1,003.000	14,708.58	0.00	0.00	-11,395.88	3,312.70	0.00	3,312.70
24 Jun 24	SEDOL : 2543967 /MAC	14.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.02								

◆ 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								

Sales

Equities

Common stock

United States - USD

MACERICH CO REIT USD 0.01 PRICE: 14.67
 BROKER COMMISSION: 5.02 OTHER CHARGES:
 0.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	MACYS INC COM STK	-400.000	7,816.93	0.00	0.00	-8,342.75	-525.82	0.00	-525.82
10 Apr 24	SEDOL : 2345022 /M	19.55							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 MACY'S INC COM USD0.01 PRICE: 19.55 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	MADDEN STEVEN LTD COM	-40.000	1,660.78	0.00	0.00	-1,716.38	-55.60	0.00	-55.60
04 Apr 24	SEDOL : 2553911 /SHOO	41.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40 MADDEN(STEVEN)LTD COM USD0.0001 PRICE: 41.53 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MADDEN STEVEN LTD COM	-476.000	20,736.36	0.00	0.00	-20,424.94	311.42	0.00	311.42
24 Jun 24	SEDOL : 2553911 /SHOO	43.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.38 MADDEN(STEVEN)LTD COM USD0.0001 PRICE: 43.57 BROKER COMMISSION: 2.38 OTHER CHARGES: 0.58 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MADISON SQUARE GARDEN	-10.000	1,813.18	0.00	0.00	-2,123.51	-310.33	0.00	-310.33
04 Apr 24	SPORTS CORP	181.33							
Settled	SEDOL : BYQCZ35 /MSGS WILLIAMS CAPITAL GROUP L.P.,THE / 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

MADISON SQUARE GARDEN SPORTS CORP PRICE:
181.33 BROKER COMMISSION: 0.10 OTHER
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

21 Jun 24	MADISON SQUARE GARDEN	-75.000	14,136.72	0.00	0.00	-15,926.30	-1,789.58	0.00	-1,789.58
24 Jun 24	SPORTS CORP	188.50							
Settled	SEDOL : BYQCZ35 /MSGG WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 MADISON SQUARE GARDEN SPORTS CORP PRICE: 188.5 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MAGNOLIA OIL & GAS CORP CL A	-105.000	2,753.07	0.00	0.00	-2,505.83	247.24	0.00	247.24
04 Apr 24	CL A	26.23							
Settled	SEDOL : BF2GC59 /MGY WILLIAMS CAPITAL GROUP L.P.,THE / 1.05 MAGNOLIA OIL & GAS COM USD0.0001 CLASS A PRICE: 26.23 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MAGNOLIA OIL & GAS CORP CL A	-1,428.000	35,520.51	0.00	0.00	-34,079.22	1,441.29	0.00	1,441.29
24 Jun 24	CL A	24.88							
Settled	SEDOL : BF2GC59 /MGY WILLIAMS CAPITAL GROUP L.P.,THE / 7.14 MAGNOLIA OIL & GAS COM USD0.0001 CLASS A PRICE: 24.88 BROKER COMMISSION: 7.14 OTHER CHARGES: 0.99 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Sales									
Equities									
Common stock									
United States - USD									
08 Apr 24	MANHATTAN ASSOCS INC COM	-104.000	25,176.37	0.00	0.00	-15,600.17	9,576.20	0.00	9,576.20
10 Apr 24	SEDOL : 2239471 /MANH	242.09							
Settled	CABRERA CAPITAL MARKETS LLC / 0.78 MANHATTAN ASSOCIAT COM USD0.01 PRICE: 242.09 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MANPOWERGROUP INC	-100.000	7,538.18	0.00	0.00	-9,850.44	-2,312.26	0.00	-2,312.26
10 Apr 24	SEDOL : 2562490 /MAN	75.39							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 MANPOWERGROUP INC PRICE: 75.39 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MARATHON PETE CORP COM	-2,379.000	516,173.45	0.00	0.00	-204,613.72	311,559.73	0.00	311,559.73
10 Apr 24	SEDOL : B3K3L40 /MPC	216.98							
Settled	CABRERA CAPITAL MARKETS LLC / 17.84 MARATHON PETROLEUM COM USD0.01 PRICE: 216.98 BROKER COMMISSION: 17.84 OTHER CHARGES: 4.13 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MARATHON PETE CORP COM	-1,225.000	212,505.01	0.00	0.00	-105,360.15	107,144.86	0.00	107,144.86
01 Jul 24	SEDOL : B3K3L40 /MPC	173.48							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.08 MARATHON PETROLEUM COM USD0.01 PRICE: 173.48 BROKER COMMISSION: 2.08 OTHER CHARGES: 5.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

28 Jun 24	MARAVAI LIFESCIENCES HLDGS INC	-7,596.000	54,372.93	0.00	0.00	-237,169.14	-182,796.21	0.00	-182,796.21
01 Jul 24	CL A CLA	7.16							
Pending	SEDOL : BMCWKZ2 /MRVI INSTINET INVESTMENT SERVICES LIMITE / 12.91 MARAVAI LIFESCIENC COM USD0.01 CLASS A PRICE: 7.16 BROKER COMMISSION: 12.91 OTHER CHARGES: 1.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	MARCUS & MILLICHAP INC COM	-96.000	3,061.83	0.00	0.00	-4,373.44	-1,311.61	0.00	-1,311.61
24 Jun 24	SEDOL : BFWGXV2 /MMI	31.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 MARCUS & MILLICHAP COM USD0.0001 PRICE: 31.9 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MARCUS CORP DEL COM	-3,500.000	38,481.42	0.00	0.00	-60,289.59	-21,808.17	0.00	-21,808.17
24 Jun 24	SEDOL : 2564827 /MCS	11.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 17.50 MARCUS CORP COM USD1 PRICE: 11.0 BROKER COMMISSION: 17.50 OTHER CHARGES: 1.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MARINEMAX INC COM	-102.000	3,401.09	0.00	0.00	-4,583.70	-1,182.61	0.00	-1,182.61
24 Jun 24	SEDOL : 2250353 /HZO	33.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 MARINEMAX INC COM STK USD0.001 PRICE: 33.35 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MARKEL GROUP INC	-18.000	27,149.40	0.00	0.00	-22,479.85	4,669.55	0.00	4,669.55
10 Apr 24	SEDOL : 2566436 /MKL	1,508.32							
Settled	CABRERA CAPITAL MARKETS LLC / 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

MARKEL GROUP INC PRICE: 1508.32 BROKER
 COMMISSION: 0.14 OTHER CHARGES: 0.22
 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	MARKETAXESS HLDGS INC COM STK	-37.000	8,299.49	0.00	0.00	-13,170.08	-4,870.59	0.00	-4,870.59
10 Apr 24	SEDOL : B03Q9D0 /MKTX	224.32							
Settled	CABRERA CAPITAL MARKETS LLC / 0.28								
	MARKETAXESS HLDGS COM USD0.003 PRICE: 224.32 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MARRIOTT INTL INC NEW COM STK	-1,552.000	395,248.55	0.00	0.00	-245,679.48	149,569.07	0.00	149,569.07
10 Apr 24	CL A	254.68							
Settled	SEDOL : 2210614 /MAR CABRERA CAPITAL MARKETS LLC / 11.64								
	MARRIOTT INTL INC COM USD0.01 CLASS 'A' PRICE: 254.68 BROKER COMMISSION: 11.64 OTHER CHARGES: 3.17 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MARRIOTT INTL INC NEW COM STK	-489.000	118,221.41	0.00	0.00	-77,408.03	40,813.38	0.00	40,813.38
01 Jul 24	CL A	241.77							
Pending	SEDOL : 2210614 /MAR INSTINET INVESTMENT SERVICES LIMITE / 0.83								
	MARRIOTT INTL INC COM USD0.01 CLASS 'A' PRICE: 241.77 BROKER COMMISSION: 0.83 OTHER CHARGES: 3.29 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MARRIOTT VACATIONS WORLDWIDE	-100.000	10,306.16	0.00	0.00	-15,542.78	-5,236.62	0.00	-5,236.62
10 Apr 24	CORP COM	103.07							
Settled	SEDOL : B45K9N8 /VAC CABRERA CAPITAL MARKETS LLC / 0.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

MARRIOTT VACATIONS WORLDWIDE CORP COM
 PRICE: 103.07 BROKER COMMISSION: 0.75 OTHER
 CHARGES: 0.09 BROKER: CABRERA CAPITAL
 MARKETS LLC

08 Apr 24	MARSH & MCLENNAN CO'S INC	-3,202.000	654,075.30	0.00	0.00	-515,935.58	138,139.72	0.00	138,139.72
10 Apr 24	COM	204.28							
Settled	SEDOL : 2567741 /MMC CABRERA CAPITAL MARKETS LLC / 24.02 MARSH & MCLENNAN COM USD1.00 PRICE: 204.28 BROKER COMMISSION: 24.02 OTHER CHARGES: 5.24 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MARSH & MCLENNAN CO'S INC	-499.000	105,145.50	0.00	0.00	-80,403.45	24,742.05	0.00	24,742.05
01 Jul 24	COM	210.72							
Pending	SEDOL : 2567741 /MMC INSTINET INVESTMENT SERVICES LIMITE / 0.85 MARSH & MCLENNAN COM USD1.00 PRICE: 210.72 BROKER COMMISSION: 0.85 OTHER CHARGES: 2.93 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	MARTEN TRANS LTD COM	-32.000	570.87	0.00	0.00	-538.01	32.86	0.00	32.86
04 Apr 24	SEDOL : 2568357 /MRTN	17.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 MARTEN TRANSPORT COM USD0.01 PRICE: 17.85 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MARTEN TRANS LTD COM	-255.000	4,491.69	0.00	0.00	-4,287.30	204.39	0.00	204.39
24 Jun 24	SEDOL : 2568357 /MRTN	17.62							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.28								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	MARTEN TRANSPORT COM USD0.01 PRICE: 17.62 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MARTIN MARIETTA MATLS INC COM	-104.000	64,637.82	0.00	0.00	-42,256.93	22,380.89	0.00	22,380.89
10 Apr 24	SEDOL : 2572079 /MLM CABRERA CAPITAL MARKETS LLC / 0.78	621.53							
	MARTIN MAR MATERIA COM USD0.01 PRICE: 621.53 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.52 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MARVELL TECHNOLOGY INC COM	-1,400.000	100,676.69	0.00	0.00	-81,070.44	19,606.25	0.00	19,606.25
10 Apr 24	SEDOL : BNKJSM5 /MRVL CABRERA CAPITAL MARKETS LLC / 10.50	71.92							
	MARVELL TECH INC COM PRICE: 71.92 BROKER COMMISSION: 10.50 OTHER CHARGES: 0.81 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MARVELL TECHNOLOGY INC COM	-59,427.000	4,153,730.79	0.00	0.00	-3,442,825.08	710,905.71	0.00	710,905.71
01 Jul 24	SEDOL : BNKJSM5 /MRVL INSTINET INVESTMENT SERVICES LIMITE / 101.03	69.90							
	MARVELL TECH INC COM PRICE: 69.9 BROKER COMMISSION: 101.03 OTHER CHARGES: 115.48 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MASCO CORP COM	-400.000	30,844.75	0.00	0.00	-25,527.04	5,317.71	0.00	5,317.71
10 Apr 24	SEDOL : 2570200 /MAS CABRERA CAPITAL MARKETS LLC / 3.00	77.12							
	MASCO CORP COM USD1 PRICE: 77.12 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.25 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

08 Apr 24	MASIMO CORP COM STK	-293.000	41,934.55	0.00	0.00	-65,322.31	-23,387.76	0.00	-23,387.76
10 Apr 24	SEDOL : B1YWR63 /MASI	143.13							
Settled	CABRERA CAPITAL MARKETS LLC / 2.20 MASIMO CORPORATION COM STK USD0.001 PRICE: 143.13 BROKER COMMISSION: 2.20 OTHER CHARGES: 0.34 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MASTEC INC COM	-100.000	9,415.17	0.00	0.00	-8,800.78	614.39	0.00	614.39
10 Apr 24	SEDOL : 2155306 /MTZ	94.16							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 MASTEC INC COM USD0.10 PRICE: 94.16 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	MASTERBRAND INC COM	-72.000	1,299.58	0.00	0.00	-667.69	631.89	0.00	631.89
04 Apr 24	SEDOL : BPDJN76 /MBC	18.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 MASTERBRAND INC COM USD0.01 PRICE: 18.06 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MASTERBRAND INC COM	-536.000	7,988.85	0.00	0.00	-4,970.58	3,018.27	0.00	3,018.27
24 Jun 24	SEDOL : BPDJN76 /MBC	14.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.68 MASTERBRAND INC COM USD0.01 PRICE: 14.91 BROKER COMMISSION: 2.68 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MASTERCARD INC CLA	-5,373.000	2,572,800.16	0.00	0.00	-1,858,692.41	714,107.75	0.00	714,107.75
10 Apr 24	SEDOL : B121557 /MA	478.85							
Settled	CABRERA CAPITAL MARKETS LLC / 40.30								

◆ 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

	MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 478.85 BROKER COMMISSION: 40.30 OTHER CHARGES: 20.59 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MASTERCARD INC CL A	-877.000	386,885.07	0.00	0.00	-303,382.33	83,502.74	0.00	83,502.74
01 Jul 24	SEDOL : B121557 /MA	441.16							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.49								
	MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 441.16 BROKER COMMISSION: 1.49 OTHER CHARGES: 10.76 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MATCH GROUP INC NEW COM	-600.000	20,425.33	0.00	0.00	-70,987.40	-50,562.07	0.00	-50,562.07
10 Apr 24	SEDOL : BK80XH9 /MTCH	34.05							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 MATCH GROUP INC COM USD0.001 PRICE: 34.05 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	MATERION CORP COM	-11.000	1,360.68	0.00	0.00	-945.63	415.05	0.00	415.05
04 Apr 24	SEDOL : 2149622 /MTRN	123.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 MATERION CORP COM NPV PRICE: 123.71 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MATERION CORP COM	-81.000	8,642.04	0.00	0.00	-6,963.31	1,678.73	0.00	1,678.73
24 Jun 24	SEDOL : 2149622 /MTRN	106.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 MATERION CORP COM NPV PRICE: 106.7 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.25 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

02 Apr 24	MATIV HOLDINGS INC	-30.000	559.19	0.00	0.00	-943.27	-384.08	0.00	-384.08
04 Apr 24	SEDOL : 2782038 /MATV	18.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30								
	MATIV HOLDINGS INC PRICE: 18.65 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MATIV HOLDINGS INC	-227.000	3,898.61	0.00	0.00	-7,137.39	-3,238.78	0.00	-3,238.78
24 Jun 24	SEDOL : 2782038 /MATV	17.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.14								
	MATIV HOLDINGS INC PRICE: 17.18 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.11								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MATSON INC COM	-19.000	2,039.82	0.00	0.00	-1,668.29	371.53	0.00	371.53
04 Apr 24	SEDOL : B8GNC91 /MATX	107.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19								
	MATSON INC COM NPV PRICE: 107.37 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MATSON INC COM	-264.000	33,301.35	0.00	0.00	-23,180.48	10,120.87	0.00	10,120.87
24 Jun 24	SEDOL : B8GNC91 /MATX	126.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.32								
	MATSON INC COM NPV PRICE: 126.15 BROKER COMMISSION: 1.32 OTHER CHARGES: 0.93								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MATTEL INC COM STOCK 1.00 PAR	-500.000	9,671.17	0.00	0.00	-10,349.76	-678.59	0.00	-678.59
10 Apr 24	SEDOL : 2572303 /MAT	19.35							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								

◆ 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

MATTEL INC COM USD1.00 PRICE: 19.35 BROKER
COMMISSION: 3.75 OTHER CHARGES: 0.08
BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	MATTHEWS INTL CORP CL A CL A	-25.000	724.99	0.00	0.00	-856.76	-131.77	0.00	-131.77
04 Apr 24	SEDOL : 2568090 /MATW	29.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 MATTHEWS INTL CORP CLASS'A'COM USD1 PRICE: 29.01 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MATTHEWS INTL CORP CL A CL A	-134.000	3,347.89	0.00	0.00	-4,592.25	-1,244.36	0.00	-1,244.36
24 Jun 24	SEDOL : 2568090 /MATW	24.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 MATTHEWS INTL CORP CLASS'A'COM USD1 PRICE: 24.99 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MAXLINEAR INC COMMON STOCK	-43.000	874.61	0.00	0.00	-2,373.43	-1,498.82	0.00	-1,498.82
04 Apr 24	SEDOL : B3RDWC8 /MXL	20.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 MAXLINEAR INC COMMON STOCK PRICE: 20.35 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MAXLINEAR INC COMMON STOCK	-192.000	3,869.65	0.00	0.00	-10,597.64	-6,727.99	0.00	-6,727.99
24 Jun 24	SEDOL : B3RDWC8 /MXL	20.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.96 MAXLINEAR INC COMMON STOCK PRICE: 20.16 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

08 Apr 24	MC CORMICK & CO INC COM	-300.000	22,686.56	0.00	0.00	-26,757.61	-4,071.05	0.00	-4,071.05
10 Apr 24	NON-VTG	75.63							
Settled	SEDOL : 2550161 /MCK CABRERA CAPITAL MARKETS LLC / 2.25 MCCORMICK & CO INC COM N/VTG NPV PRICE: 75.63 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MC DONALDS CORP COM	-4,720.000	1,262,837.69	0.00	0.00	-1,175,202.30	87,635.39	0.00	87,635.39
10 Apr 24	SEDOL : 2550707 /MCD	267.56							
Settled	CABRERA CAPITAL MARKETS LLC / 35.40 MCDONALD'S CORP COM USD0.01 PRICE: 267.56 BROKER COMMISSION: 35.40 OTHER CHARGES: 10.11 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MC DONALDS CORP COM	-1,091.000	278,020.86	0.00	0.00	-271,641.04	6,379.82	0.00	6,379.82
01 Jul 24	SEDOL : 2550707 /MCD	254.84							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.85 MCDONALD'S CORP COM USD0.01 PRICE: 254.84 BROKER COMMISSION: 1.85 OTHER CHARGES: 7.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MCKESSON CORP	-946.000	503,478.45	0.00	0.00	-303,235.21	200,243.24	0.00	200,243.24
10 Apr 24	SEDOL : 2378534 /MCK	532.23							
Settled	CABRERA CAPITAL MARKETS LLC / 7.10 MCKESSON CORP COM USD0.01 PRICE: 532.23 BROKER COMMISSION: 7.10 OTHER CHARGES: 4.03 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

28 Jun 24	MCKESSON CORP	-206.000	120,308.54	0.00	0.00	-66,032.19	54,276.35	0.00	54,276.35
01 Jul 24	SEDOL : 2378534 /MCK	584.04							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.35 MCKESSON CORP COM USD0.01 PRICE: 584.04 BROKER COMMISSION: 0.35 OTHER CHARGES: 3.35 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MDU RES GROUP INC COM	-400.000	10,056.91	0.00	0.00	-7,987.88	2,069.03	0.00	2,069.03
10 Apr 24	SEDOL : 2547323 /MDU	25.15							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 MDU RES GROUP INC COM USD1.00 PRICE: 25.15 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	MEDICAL PPTYS TR INC COM REIT	-340.000	1,461.98	0.00	0.00	-1,497.70	-35.72	0.00	-35.72
04 Apr 24	SEDOL : B0JL5L9 /MPW	4.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.40 MED PPTYS TR INC REIT PRICE: 4.31 BROKER COMMISSION: 3.40 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MEDICAL PPTYS TR INC COM REIT	-2,514.000	12,054.29	0.00	0.00	-11,074.17	980.12	0.00	980.12
24 Jun 24	SEDOL : B0JL5L9 /MPW	4.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 12.57 MED PPTYS TR INC REIT PRICE: 4.8 BROKER COMMISSION: 12.57 OTHER CHARGES: 0.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MEDIFAST INC COM	-1,548.000	30,997.83	0.00	0.00	-295,173.47	-264,175.64	0.00	-264,175.64
24 Jun 24	SEDOL : 2934033 /MED	20.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.74								

◆ 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								

Sales

Equities

Common stock

United States - USD

MEDIFAST INC COM STK PRICE: 20.03 BROKER
COMMISSION: 7.74 OTHER CHARGES: 0.87
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	MEDPACE HLDGS INC COM	-31.000	12,669.67	0.00	0.00	-7,042.62	5,627.05	0.00	5,627.05
10 Apr 24	SEDOL : BDCBC61 /MEDP	408.71							
Settled	CABRERA CAPITAL MARKETS LLC / 0.23 MEDPACE HOLDINGS COM USD0.01 PRICE: 408.71 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MEDTRONIC PLC COMMON STOCK	-8,300.000	688,085.24	0.00	0.00	-885,882.87	-197,797.63	0.00	-197,797.63
10 Apr 24	STOCK	82.91							
Settled	SEDOL : BTN1Y11 /MDT CABRERA CAPITAL MARKETS LLC / 62.25 MEDTRONIC PLC COMMON STOCK PRICE: 82.91 BROKER COMMISSION: 62.25 OTHER CHARGES: 5.51 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MEDTRONIC PLC COMMON STOCK	-981.000	77,210.69	0.00	0.00	-104,704.95	-27,494.26	0.00	-27,494.26
01 Jul 24	STOCK	78.71							
Pending	SEDOL : BTN1Y11 /MDT INSTINET INVESTMENT SERVICES LIMITE / 1.67 MEDTRONIC PLC COMMON STOCK PRICE: 78.71 BROKER COMMISSION: 1.67 OTHER CHARGES: 2.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MERCK & CO INC NEW COM	-16,437.000	2,080,126.79	0.00	0.00	-1,344,122.58	736,004.21	0.00	736,004.21
10 Apr 24	SEDOL : 2778844 /MRK	126.56							
Settled	CABRERA CAPITAL MARKETS LLC / 123.28 MERCK & CO INC COM USD0.50 PRICE: 126.56 BROKER COMMISSION: 123.28 OTHER CHARGES: 16.65 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

28 Jun 24	MERCK & CO INC NEW COM	-2,224.000	275,319.76	0.00	0.00	-181,865.83	93,453.93	0.00	93,453.93
01 Jul 24	SEDOL : 2778844 /MRK	123.80							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.78 MERCK & CO INC COM USD0.50 PRICE: 123.8 BROKER COMMISSION: 3.78 OTHER CHARGES: 7.66 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	MERCURY GEN CORP NEW COM	-15.000	792.59	0.00	0.00	-483.06	309.53	0.00	309.53
04 Apr 24	SEDOL : 2578464 /MCY	52.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 MERCURY GENERAL CP COM NPV PRICE: 52.85 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MERCURY GEN CORP NEW COM	-120.000	6,293.22	0.00	0.00	-3,864.52	2,428.70	0.00	2,428.70
24 Jun 24	SEDOL : 2578464 /MCY	52.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 MERCURY GENERAL CP COM NPV PRICE: 52.45 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MERCURY SYSTEMS INC	-30.000	842.99	0.00	0.00	-1,123.93	-280.94	0.00	-280.94
04 Apr 24	SEDOL : 2144047 /MRCY	28.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 MERCURY SYSTEMS INC PRICE: 28.11 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MERCURY SYSTEMS INC	-100.000	2,923.22	0.00	0.00	-5,325.96	-2,402.74	0.00	-2,402.74
10 Apr 24	SEDOL : 2144047 /MRCY	29.24							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

MERCURY SYSTEMS INC PRICE: 29.24 BROKER
COMMISSION: 0.75 OTHER CHARGES: 0.03
BROKER: CABRERA CAPITAL MARKETS LLC

21 Jun 24	MERCURY SYSTEMS INC	-237.000	6,691.50	0.00	0.00	-8,879.03	-2,187.53	0.00	-2,187.53
24 Jun 24	SEDOL : 2144047 /MRCY	28.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 1.19
MERCURY SYSTEMS INC PRICE: 28.24 BROKER
COMMISSION: 1.19 OTHER CHARGES: 0.19
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

28 Jun 24	MERCURY SYSTEMS INC	-3,675.000	99,179.24	0.00	0.00	-195,729.00	-96,549.76	0.00	-96,549.76
01 Jul 24	SEDOL : 2144047 /MRCY	26.99							
Pending	INSTINET INVESTMENT SERVICES								

LIMITE / 6.25
MERCURY SYSTEMS INC PRICE: 26.99 BROKER
COMMISSION: 6.25 OTHER CHARGES: 2.76
BROKER: INSTINET INVESTMENT SERVICES LIMITE

02 Apr 24	MERIT MED SYS INC COM	-33.000	2,385.22	0.00	0.00	-2,051.66	333.56	0.00	333.56
04 Apr 24	SEDOL : 2580555 /MMSI	72.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.33
MERIT MEDICAL SYST COM NPV PRICE: 72.29
BROKER COMMISSION: 0.33 OTHER CHARGES:
0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	MERIT MED SYS INC COM	-311.000	25,565.03	0.00	0.00	-19,376.58	6,188.45	0.00	6,188.45
24 Jun 24	SEDOL : 2580555 /MMSI	82.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 1.56
MERIT MEDICAL SYST COM NPV PRICE: 82.21
BROKER COMMISSION: 1.56 OTHER CHARGES:
0.72 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 Apr 24	MERITAGE HOMES CORP COM	-20.000	3,260.97	0.00	0.00	-2,029.58	1,231.39	0.00	1,231.39
04 Apr 24	SEDOL : 2601326 /MTH	163.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 MERITAGE CORP COM USD0.01 PRICE: 163.06 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MERITAGE HOMES CORP COM	-183.000	29,318.52	0.00	0.00	-18,570.68	10,747.84	0.00	10,747.84
24 Jun 24	SEDOL : 2601326 /MTH	160.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.92 MERITAGE CORP COM USD0.01 PRICE: 160.22 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.82 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MESA LABS INC COM	-9.000	894.50	0.00	0.00	-2,493.19	-1,598.69	0.00	-1,598.69
04 Apr 24	SEDOL : 2553814 /MLAB	99.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 MESA LABORATORIES COM NPV PRICE: 99.4 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MESA LABS INC COM	-23.000	2,132.84	0.00	0.00	-6,371.49	-4,238.65	0.00	-4,238.65
24 Jun 24	SEDOL : 2553814 /MLAB	92.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 MESA LABORATORIES COM NPV PRICE: 92.74 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	META FINL GROUP INC COM	-15.000	736.79	0.00	0.00	-854.69	-117.90	0.00	-117.90
04 Apr 24	SEDOL : 2420316 /CASH	49.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 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

	PATHWARD FINANCIAL COM USD0.01 PRICE: 49.13 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	META FINL GROUP INC COM	-145.000	7,891.40	0.00	0.00	-8,261.78	-370.38	0.00	-370.38
24 Jun 24	SEDOL : 2420316 /CASH	54.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 PATHWARD FINANCIAL COM USD0.01 PRICE: 54.43 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	META PLATFORMS INC COM	-14,313.000	7,431,858.44	0.00	0.00	-4,119,152.47	3,312,705.97	0.00	3,312,705.97
10 Apr 24	USD0.000006 CL 'A'	519.25							
Settled	SEDOL : B7TL820 /META CABRERA CAPITAL MARKETS LLC / 107.35 META PLATFORMS INC COM USD0.000006 CL 'A' PRICE: 519.25 BROKER COMMISSION: 107.35 OTHER CHARGES: 59.46 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	META PLATFORMS INC COM	-2,960.000	1,492,444.67	0.00	0.00	-851,861.34	640,583.33	0.00	640,583.33
01 Jul 24	USD0.000006 CL 'A'	504.22							
Pending	SEDOL : B7TL820 /META INSTINET INVESTMENT SERVICES LIMITE / 5.03 META PLATFORMS INC COM USD0.000006 CL 'A' PRICE: 504.22 BROKER COMMISSION: 5.03 OTHER CHARGES: 41.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	METALLUS INC	-22.000	487.51	0.00	0.00	-340.13	147.38	0.00	147.38
04 Apr 24	SEDOL : BNBPMX1 /MTUS	22.17							
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

METALLUS INC PRICE: 22.17 BROKER
 COMMISSION: 0.22 OTHER CHARGES: 0.01
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	METALLUS INC	-86.000	1,801.21	0.00	0.00	-1,329.62	471.59	0.00	471.59
24 Jun 24	SEDOL : BNBPMX1 /MTUS	20.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.43
 METALLUS INC PRICE: 20.95 BROKER
 COMMISSION: 0.43 OTHER CHARGES: 0.06
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	METHODE ELECTRS INC COM	-5,113.000	52,227.83	0.00	0.00	-225,866.60	-173,638.77	0.00	-173,638.77
24 Jun 24	SEDOL : 2583297 /MEI	10.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 25.57
 METHODE ELEC INC COM USD0.50 PRICE: 10.22
 BROKER COMMISSION: 25.57 OTHER CHARGES:
 1.46 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	METLIFE INC COM STK USD0.01	-4,800.000	354,105.16	0.00	0.00	-311,162.01	42,943.15	0.00	42,943.15
10 Apr 24	SEDOL : 2573209 /MET	73.78							
Settled	CABRERA CAPITAL MARKETS LLC /								

36.00
 METLIFE INC COM STK USD0.01 PRICE: 73.78
 BROKER COMMISSION: 36.00 OTHER CHARGES:
 2.84 BROKER: CABRERA CAPITAL MARKETS LLC

28 Jun 24	METLIFE INC COM STK USD0.01	-2,101.000	147,461.52	0.00	0.00	-136,198.20	11,263.32	0.00	11,263.32
01 Jul 24	SEDOL : 2573209 /MET	70.19							
Pending	INSTINET INVESTMENT SERVICES								

LIMITE / 3.57
 METLIFE INC COM STK USD0.01 PRICE: 70.19
 BROKER COMMISSION: 3.57 OTHER CHARGES:
 4.10 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

◆ 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

08 Apr 24	METTLER-TOLEDO INTL INC COM	-48.000	62,604.09	0.00	0.00	-67,799.43	-5,195.34	0.00	-5,195.34
10 Apr 24	SEDOL : 2126249 /MTD	1,304.27							
Settled	CABRERA CAPITAL MARKETS LLC / 0.36 METTLER TOLEDO COM USD0.01 PRICE: 1304.27 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.51 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	MGE ENERGY INC COM .	-21.000	1,666.12	0.00	0.00	-1,577.00	89.12	0.00	89.12
04 Apr 24	SEDOL : 2554163 /MGEE	79.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 MGE ENERGY INC COM USD1 PRICE: 79.35 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MGE ENERGY INC COM .	-161.000	12,160.79	0.00	0.00	-12,090.29	70.50	0.00	70.50
24 Jun 24	SEDOL : 2554163 /MGEE	75.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.81 MGE ENERGY INC COM USD1 PRICE: 75.54 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MGIC INVT CORP WIS COM	-900.000	18,713.10	0.00	0.00	-13,590.75	5,122.35	0.00	5,122.35
10 Apr 24	SEDOL : 2548616 /MTG	20.80							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 MGIC INVESTMENT CP COM USD1.00 PRICE: 20.8 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MGM RESORTS INTERNATIONAL	-800.000	37,033.70	0.00	0.00	-33,888.35	3,145.35	0.00	3,145.35
10 Apr 24	COM	46.30							
Settled	SEDOL : 2547419 /MGM CABRERA CAPITAL MARKETS LLC / 6.00								

◆ 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

	MGM RESORTS INTERNATIONAL COM PRICE: 46.3 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.30 BROKER: CABRERA CAPITAL MARKETS LLC									
28 Jun 24	MGM RESORTS INTERNATIONAL		-1,743.000	77,453.80	0.00	0.00	-73,834.25	3,619.55	0.00	3,619.55
01 Jul 24	COM		44.44							
Pending	SEDOL : 2547419 /MGM INSTINET INVESTMENT SERVICES LIMITE / 2.96 MGM RESORTS INTERNATIONAL COM PRICE: 44.44 BROKER COMMISSION: 2.96 OTHER CHARGES: 2.16 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
02 Apr 24	MGP INGREDIENTS INC NEW COM		-9.000	744.29	0.00	0.00	-790.13	-45.84	0.00	-45.84
04 Apr 24	SEDOL : B6ZJTH3 /MGPI		82.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 MGP INGREDIENTS COM NPV PRICE: 82.71 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	MGP INGREDIENTS INC NEW COM		-71.000	5,258.46	0.00	0.00	-6,233.29	-974.83	0.00	-974.83
24 Jun 24	SEDOL : B6ZJTH3 /MGPI		74.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 MGP INGREDIENTS COM NPV PRICE: 74.07 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	MICROCHIP TECHNOLOGY INC		-1,000.000	89,141.78	0.00	0.00	-79,436.75	9,705.03	0.00	9,705.03
10 Apr 24	COM		89.15							
Settled	SEDOL : 2592174 /MCHP CABRERA CAPITAL MARKETS LLC / 7.50									

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

MICROCHIP TECHNLOGY COM USD0.001 PRICE:
89.15 BROKER COMMISSION: 7.50 OTHER
CHARGES: 0.72 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	MICRON TECH INC COM	-7,071.000	869,319.46	0.00	0.00	-546,833.38	322,486.08	0.00	322,486.08
10 Apr 24	SEDOL : 2588184 /MU	122.95							
Settled	CABRERA CAPITAL MARKETS LLC / 53.03 MICRON TECHNOLOGY COM USD0.10 PRICE: 122.95 BROKER COMMISSION: 53.03 OTHER CHARGES: 6.96 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MICRON TECH INC COM	-273.000	35,906.23	0.00	0.00	-21,112.36	14,793.87	0.00	14,793.87
01 Jul 24	SEDOL : 2588184 /MU	131.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.46 MICRON TECHNOLOGY COM USD0.10 PRICE: 131.53 BROKER COMMISSION: 0.46 OTHER CHARGES: 1.00 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MICROSOFT CORP COM	-48,163.000	20,449,003.35	0.00	0.00	-14,288,932.68	6,160,070.67	0.00	6,160,070.67
10 Apr 24	SEDOL : 2588173 /MSFT	424.59							
Settled	CABRERA CAPITAL MARKETS LLC / 361.22 MICROSOFT CORP COM USD0.00000625 PRICE: 424.59 BROKER COMMISSION: 361.22 OTHER CHARGES: 163.60 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MICROSOFT CORP COM	-6,059.000	2,707,984.46	0.00	0.00	-1,797,575.80	910,408.66	0.00	910,408.66
01 Jul 24	SEDOL : 2588173 /MSFT	446.95							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 10.30								

◆ 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

MICROSOFT CORP COM USD0.00000625 PRICE:
446.95 BROKER COMMISSION: 10.30 OTHER
CHARGES: 75.29 BROKER: INSTINET INVESTMENT
SERVICES LIMITE

08 Apr 24	MID-AMER APT CMNTYS INC COM	-196.000	26,011.44	0.00	0.00	-38,243.99	-12,232.55	0.00	-12,232.55
10 Apr 24	SEDOL : 2589132 /MAA	132.72							
Settled	CABRERA CAPITAL MARKETS LLC / 1.47								
	MID-AMER APARTMENT COM USD0.01 PRICE: 132.72 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	MID-AMER APT CMNTYS INC COM	-200.000	28,192.00	0.00	0.00	-36,983.91	-8,791.91	0.00	-8,791.91
24 Jun 24	SEDOL : 2589132 /MAA	140.960007							
Settled	CREDIT SUISSE (LUXEMBOURG) S.A, PRI								
	MID-AMER APARTMENT COM USD0.01 PRICE: 140.96 NET BROKER: CREDIT SUISSE (LUXEMBOURG) S.A, PRI								
21 Jun 24	MID-AMER APT CMNTYS INC COM	-100.000	14,095.35	0.00	0.00	-18,491.96	-4,396.61	0.00	-4,396.61
24 Jun 24	SEDOL : 2589132 /MAA	140.96							
Settled	LOOP CAPITAL MARKETS LLC / 0.25								
	MID-AMER APARTMENT COM USD0.01 PRICE: 140.96 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.40 BROKER: LOOP CAPITAL MARKETS LLC								
08 Apr 24	MIDDLEBY CORP COM	-72.000	10,917.45	0.00	0.00	-12,596.88	-1,679.43	0.00	-1,679.43
10 Apr 24	SEDOL : 2590930 /MIDD	151.64							
Settled	CABRERA CAPITAL MARKETS LLC / 0.54								
	MIDDLEBY CORP COM USD0.01 PRICE: 151.64 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.09 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

02 Apr 24	MIDDLESEX WTR CO COM	-10.000	496.29	0.00	0.00	-1,022.64	-526.35	0.00	-526.35
04 Apr 24	SEDOL : 2589466 /MSEX	49.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.10								
	MIDDLESEX WATER CO COM NPV PRICE: 49.64								
	BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MIDDLESEX WTR CO COM	-77.000	3,957.29	0.00	0.00	-7,874.36	-3,917.07	0.00	-3,917.07
24 Jun 24	SEDOL : 2589466 /MSEX	51.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39								
	MIDDLESEX WATER CO COM NPV PRICE: 51.4								
	BROKER COMMISSION: 0.39 OTHER CHARGES: 0.12								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MILLERKNOLL INC COM STK	-41.000	1,064.76	0.00	0.00	-734.18	330.58	0.00	330.58
04 Apr 24	USD0.20	25.98							
Settled	SEDOL : 2594222 /MLKN								
	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41								
	MILLERKNOLL INC COM STK USD0.20 PRICE: 25.98								
	BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MILLERKNOLL INC COM STK	-491.000	12,566.79	0.00	0.00	-8,792.31	3,774.48	0.00	3,774.48
24 Jun 24	USD0.20	25.60							
Settled	SEDOL : 2594222 /MLKN								
	WILLIAMS CAPITAL GROUP L.P.,THE / 2.46								
	MILLERKNOLL INC COM STK USD0.20 PRICE: 25.6								
	BROKER COMMISSION: 2.46 OTHER CHARGES: 0.35								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

Accounting Statements

Account number ILFRAL

01 Apr 24 - 30 Jun 24

IL FIREFIGHTERS PENSION ALL

Page 963 of 1516

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	MINERALS TECHNOLOGIES INC	-19.000	1,409.02	0.00	0.00	-1,052.35	356.67	0.00	356.67
04 Apr 24	COM	74.17							
Settled	SEDOL : 2595612 /MTX WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 MINERALS TECHNLOGS COM USD0.10 PRICE: 74.17 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MINERALS TECHNOLOGIES INC	-187.000	15,682.31	0.00	0.00	-10,357.30	5,325.01	0.00	5,325.01
24 Jun 24	COM	83.87							
Settled	SEDOL : 2595612 /MTX WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 MINERALS TECHNLOGS COM USD0.10 PRICE: 83.87 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MISTER CAR WASH INC COM	-243.000	1,753.19	0.00	0.00	-2,040.60	-287.41	0.00	-287.41
24 Jun 24	SEDOL : BNRRP65 /MCW	7.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.22 MISTER CAR WASH IN COM USD0.01 PRICE: 7.22 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	MISTER CAR WASH INC COM	-5,175.000	36,836.17	0.00	0.00	-85,304.41	-48,468.24	0.00	-48,468.24
01 Jul 24	SEDOL : BNRRP65 /MCW	7.12							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 8.80 MISTER CAR WASH IN COM USD0.01 PRICE: 7.12 BROKER COMMISSION: 8.80 OTHER CHARGES: 1.03 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

08 Apr 24	MKS INSTRS INC COM	-91.000	11,687.26	0.00	0.00	-12,448.26	-761.00	0.00	-761.00
10 Apr 24	SEDOL : 2404871 /MKS	128.44							
Settled	CABRERA CAPITAL MARKETS LLC / 0.68 MKS INSTRUMENTS IN COM NPV PRICE: 128.44 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MODERNA INC COM	-1,979.000	207,956.60	0.00	0.00	-394,044.98	-186,088.38	0.00	-186,088.38
10 Apr 24	SEDOL : BGSXTS3 /MRNA	105.09							
Settled	CABRERA CAPITAL MARKETS LLC / 14.84 MODERNA INC COM USD0.0001 PRICE: 105.09 BROKER COMMISSION: 14.84 OTHER CHARGES: 1.67 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MODERNA INC COM	-815.000	96,777.16	0.00	0.00	-162,277.24	-65,500.08	0.00	-65,500.08
01 Jul 24	SEDOL : BGSXTS3 /MRNA	118.75							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.39 MODERNA INC COM USD0.0001 PRICE: 118.75 BROKER COMMISSION: 1.39 OTHER CHARGES: 2.70 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	MODIVCARE INC COM	-1,772.000	38,133.13	0.00	0.00	-223,973.73	-185,840.60	0.00	-185,840.60
04 Apr 24	SEDOL : BNDL420 /MODV	21.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 17.72 MODIVCARE INC COM USD0.001 PRICE: 21.53 BROKER COMMISSION: 17.72 OTHER CHARGES: 0.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MOELIS & CO CL A CL A	-38.000	2,118.10	0.00	0.00	-1,726.52	391.58	0.00	391.58
04 Apr 24	SEDOL : BLG38Q1 /MC	55.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

MOELIS & COMPANY COM USD0.01 CL'A' PRICE:
55.75 BROKER COMMISSION: 0.38 OTHER
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	MOHAWK INDS INC COM	-72.000	8,876.26	0.00	0.00	-11,341.88	-2,465.62	0.00	-2,465.62
10 Apr 24	SEDOL : 2598699 /MHK	123.29							
Settled	CABRERA CAPITAL MARKETS LLC / 0.54 MOHAWK INDS COM USD0.01 PRICE: 123.29 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MOLINA HEALTHCARE INC COM	-79.000	30,142.40	0.00	0.00	-22,706.47	7,435.93	0.00	7,435.93
10 Apr 24	SEDOL : 2212706 /MOH	381.56							
Settled	CABRERA CAPITAL MARKETS LLC / 0.59 MOLINA HEALTHCARE COM USD0.001 PRICE: 381.56 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MOLSON COORS BEVERAGE	-300.000	19,986.59	0.00	0.00	-14,844.11	5,142.48	0.00	5,142.48
10 Apr 24	COMPANY COM USD0.01 CLASS B	66.63							
Settled	SEDOL : B067BM3 /TAP CABRERA CAPITAL MARKETS LLC / 2.25 MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B PRICE: 66.63 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	MONARCH CASINO & RESORT INC	-7.000	511.27	0.00	0.00	-490.36	20.91	0.00	20.91
04 Apr 24	COM	73.05							
Settled	SEDOL : 2599197 /MCRI WILLIAMS CAPITAL GROUP L.P.,THE / 0.07								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

MONARCH CASINO RES COM USD0.01 PRICE:
73.05 BROKER COMMISSION: 0.07 OTHER
CHARGES: 0.01 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

21 Jun 24	MONARCH CASINO & RESORT INC	-93.000	6,341.95	0.00	0.00	-6,514.82	-172.87	0.00	-172.87
24 Jun 24	COM	68.20							
Settled	SEDOL : 2599197 /MCRI WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 MONARCH CASINO RES COM USD0.01 PRICE: 68.2 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MONDELEZ INTL INC COM	-8,300.000	561,013.26	0.00	0.00	-535,529.89	25,483.37	0.00	25,483.37
10 Apr 24	SEDOL : B8CKK03 /MDLZ	67.60							
Settled	CABRERA CAPITAL MARKETS LLC / 62.25 MONDELEZ INTL INC COM PRICE: 67.6 BROKER COMMISSION: 62.25 OTHER CHARGES: 4.49 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MONDELEZ INTL INC COM	-2,308.000	151,027.40	0.00	0.00	-148,916.02	2,111.38	0.00	2,111.38
01 Jul 24	SEDOL : B8CKK03 /MDLZ	65.44							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 3.92 MONDELEZ INTL INC COM PRICE: 65.44 BROKER COMMISSION: 3.92 OTHER CHARGES: 4.20 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MONGODB INC CL A CL A	-93.000	33,787.78	0.00	0.00	-36,302.36	-2,514.58	0.00	-2,514.58
10 Apr 24	SEDOL : BF2FJ99 /MDB	363.32							
Settled	CABRERA CAPITAL MARKETS LLC / 0.70 MONGODB INC COM USD0.001 CL A PRICE: 363.32 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.28 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

08 Apr 24	MONOLITHIC PWR SYS INC COM	-77.000	52,460.64	0.00	0.00	-33,902.43	18,558.21	0.00	18,558.21
10 Apr 24	SEDOL : B01Z7J1 /MPWR	681.32							
Settled	CABRERA CAPITAL MARKETS LLC / 0.58 MONOLITHIC PWR SYS COM STK USD0.001 PRICE: 681.32 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.42 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	MONRO INC COM USD0.01	-17.000	510.33	0.00	0.00	-938.83	-428.50	0.00	-428.50
04 Apr 24	SEDOL : 2600088 /MNRO	30.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 MONRO INC COM USD0.01 PRICE: 30.03 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MONRO INC COM USD0.01	-135.000	3,119.08	0.00	0.00	-7,455.41	-4,336.33	0.00	-4,336.33
24 Jun 24	SEDOL : 2600088 /MNRO	23.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68 MONRO INC COM USD0.01 PRICE: 23.11 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MONSTER BEVERAGE CORP NEW	-4,700.000	261,517.65	0.00	0.00	-208,773.45	52,744.20	0.00	52,744.20
10 Apr 24	COM	55.65							
Settled	SEDOL : BZ07BW4 /MNST CABRERA CAPITAL MARKETS LLC / 35.25 MONSTER BEV CORP COM USD0.005 PRICE: 55.65 BROKER COMMISSION: 35.25 OTHER CHARGES: 2.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MOODYS CORP COM	-991.000	392,494.79	0.00	0.00	-335,987.33	56,507.46	0.00	56,507.46
10 Apr 24	SEDOL : 2252058 /MCO	396.07							
Settled	CABRERA CAPITAL MARKETS LLC / 7.43								

◆ 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

	MOODYS CORP COM USD0.01 PRICE: 396.07 BROKER COMMISSION: 7.43 OTHER CHARGES: 3.15 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MOODYS CORP COM	-163.000	68,609.40	0.00	0.00	-55,263.30	13,346.10	0.00	13,346.10
01 Jul 24	SEDOL : 2252058 /MCO	420.93							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.28 MOODYS CORP COM USD0.01 PRICE: 420.93 BROKER COMMISSION: 0.28 OTHER CHARGES: 1.91 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	MOOG INC CL A	-17.000	2,645.85	0.00	0.00	-1,357.53	1,288.32	0.00	1,288.32
04 Apr 24	SEDOL : 2601218 /MOG/A	155.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 MOOG INC CLASS'A'L/VTG COM USD1 PRICE: 155.65 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MOOG INC CL A	-128.000	21,504.04	0.00	0.00	-10,221.40	11,282.64	0.00	11,282.64
24 Jun 24	SEDOL : 2601218 /MOG/A	168.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 MOOG INC CLASS'A'L/VTG COM USD1 PRICE: 168.01 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.60 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MORGAN STANLEY COM STK	-7,600.000	708,333.33	0.00	0.00	-732,929.06	-24,595.73	0.00	-24,595.73
10 Apr 24	USD0.01	93.21							
Settled	SEDOL : 2262314 /MS CABRERA CAPITAL MARKETS LLC / 57.00								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	MORGAN STANLEY COM USD0.01 PRICE: 93.21 BROKER COMMISSION: 57.00 OTHER CHARGES: 5.67 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MORGAN STANLEY COM STK	-1,404.000	136,448.57	0.00	0.00	-135,399.00	1,049.57	0.00	1,049.57
01 Jul 24	USD0.01	97.19							
Pending	SEDOL : 2262314 /MS INSTINET INVESTMENT SERVICES LIMITE / 2.39 MORGAN STANLEY COM USD0.01 PRICE: 97.19 BROKER COMMISSION: 2.39 OTHER CHARGES: 3.80 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	MORNINGSTAR INC COM STK	-36.000	11,309.39	0.00	0.00	-9,822.44	1,486.95	0.00	1,486.95
10 Apr 24	SEDOL : B081VR8 /MORN	314.16							
Settled	CABRERA CAPITAL MARKETS LLC / 0.27 MORNINGSTAR INC COM NPV PRICE: 314.16 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MOSAIC CO/THE	-700.000	22,786.56	0.00	0.00	-30,141.15	-7,354.59	0.00	-7,354.59
10 Apr 24	SEDOL : B3NPHP6 /MOS	32.56							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 MOSAIC CO/THE PRICE: 32.56 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MOTOROLA SOLUTIONS INC	-1,068.000	375,957.02	0.00	0.00	-298,494.70	77,462.32	0.00	77,462.32
10 Apr 24	SEDOL : B5BKPQ4 /MSI	352.03							
Settled	CABRERA CAPITAL MARKETS LLC / 8.01 MOTOROLA SOLUTIONS COMSTK PRICE: 352.03 BROKER COMMISSION: 8.01 OTHER CHARGES: 3.01 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

28 Jun 24	MOTOROLA SOLUTIONS INC	-152.000	58,677.70	0.00	0.00	-42,482.39	16,195.31	0.00	16,195.31
01 Jul 24	SEDOL : B5BKPQ4 /MSI	386.05							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.26 MOTOROLA SOLUTIONS COMSTK PRICE: 386.05 BROKER COMMISSION: 0.26 OTHER CHARGES: 1.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	MOVADO GROUP INC COM	-73.000	1,812.16	0.00	0.00	-2,683.06	-870.90	0.00	-870.90
24 Jun 24	SEDOL : 2643168 /MOV	24.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 MOVADO GROUP INC COM USD0.01 PRICE: 24.83 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MR COOPER GROUP INC COM	-37.000	2,805.68	0.00	0.00	-1,596.66	1,209.02	0.00	1,209.02
04 Apr 24	USD0.01	75.84							
Settled	SEDOL : BGHKHS1 /COOP WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 MR COOPER GROUP COM USD0.01 PRICE: 75.84 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MR COOPER GROUP INC COM	-374.000	30,530.64	0.00	0.00	-16,278.97	14,251.67	0.00	14,251.67
24 Jun 24	USD0.01	81.64							
Settled	SEDOL : BGHKHS1 /COOP WILLIAMS CAPITAL GROUP L.P.,THE / 1.87 MR COOPER GROUP COM USD0.01 PRICE: 81.64 BROKER COMMISSION: 1.87 OTHER CHARGES: 0.85 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

08 Apr 24	MSA SAFETY INC COM	-50.000	9,688.04	0.00	0.00	-6,994.86	2,693.18	0.00	2,693.18
10 Apr 24	SEDOL : BKM4S16 /MSA	193.77							
Settled	CABRERA CAPITAL MARKETS LLC / 0.38 MSA SAFETY INC COM NPV PRICE: 193.77 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MSC INDL DIRECT INC CL A COM	-100.000	9,441.17	0.00	0.00	-8,273.13	1,168.04	0.00	1,168.04
10 Apr 24	SEDOL : 2567655 /MSM	94.42							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 MSC INDUSTRIAL DIR CL A COM USD0.001 PRICE: 94.42 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	MSCI INC COM USD0.01	-130.000	71,376.24	0.00	0.00	-69,399.78	1,976.46	0.00	1,976.46
10 Apr 24	SEDOL : B2972D2 /MSCI	549.06							
Settled	CABRERA CAPITAL MARKETS LLC / 0.98 MSCI INC COM USD0.01 PRICE: 549.06 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.58 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	MUELLER INDS INC COM	-65.000	3,395.57	0.00	0.00	-1,800.82	1,594.75	0.00	1,594.75
04 Apr 24	SEDOL : 2609717 /MLI	52.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.65 MUELLER INDS INC COM USD0.01 PRICE: 52.25 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MUELLER INDS INC COM	-501.000	27,892.39	0.00	0.00	-13,880.20	14,012.19	0.00	14,012.19
24 Jun 24	SEDOL : 2609717 /MLI	55.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.51								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	MUELLER INDS INC COM USD0.01 PRICE: 55.68 BROKER COMMISSION: 2.51 OTHER CHARGES: 0.78 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	MURPHY USA INC COM	-17.000	7,116.52	0.00	0.00	-4,972.36	2,144.16	0.00	2,144.16
10 Apr 24	SEDOL : BCZWJ63 /MUSA	418.63							
Settled	CABRERA CAPITAL MARKETS LLC / 0.13 MURPHY USA INC COM USD0.01 PRICE: 418.63 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	MYERS INDS INC COM	-127.000	1,782.39	0.00	0.00	-2,471.07	-688.68	0.00	-688.68
24 Jun 24	SEDOL : 2613086 /MYE	14.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 MYERS INDS INC COM NPV PRICE: 14.04 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	MYR GROUP INC DEL COM STK	-10.000	1,704.78	0.00	0.00	-959.08	745.70	0.00	745.70
04 Apr 24	SEDOL : B3CLS18 /MYRG	170.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 MYR GRP INC COM USD0.01 PRICE: 170.49 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MYR GROUP INC DEL COM STK	-67.000	9,387.43	0.00	0.00	-6,425.86	2,961.57	0.00	2,961.57
24 Jun 24	SEDOL : B3CLS18 /MYRG	140.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 MYR GRP INC COM USD0.01 PRICE: 140.12 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.27 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

02 Apr 24	MYRIAD GENETICS INC COM	-50.000	999.49	0.00	0.00	-1,286.48	-286.99	0.00	-286.99
04 Apr 24	SEDOL : 2614153 /MYGN	20.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.50								
	MYRIAD GENETICS IN COM USD0.01 PRICE: 20.0								
	BROKER COMMISSION: 0.50 OTHER CHARGES:								
	0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	MYRIAD GENETICS INC COM	-125.000	3,031.78	0.00	0.00	-3,216.21	-184.43	0.00	-184.43
24 Jun 24	SEDOL : 2614153 /MYGN	24.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.63								
	MYRIAD GENETICS IN COM USD0.01 PRICE: 24.26								
	BROKER COMMISSION: 0.63 OTHER CHARGES:								
	0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	N-ABLE INC COM	-243.000	3,592.65	0.00	0.00	-3,211.25	381.40	0.00	381.40
24 Jun 24	SEDOL : BMBR683 /NABL	14.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 1.22								
	N ABLE INC COM USD0.001 PRICE: 14.79 BROKER								
	COMMISSION: 1.22 OTHER CHARGES: 0.10								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NABORS INDUSTRIES LTD SHS NEW	-35.000	2,358.40	0.00	0.00	-4,215.56	-1,857.16	0.00	-1,857.16
24 Jun 24	SEDOL : BK953M8 /NBR	67.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.18								
	NABORS INDS LTD COM USD0.05(POST REV SPLIT)								
	PRICE: 67.39 BROKER COMMISSION: 0.18 OTHER								
	CHARGES: 0.07 BROKER: WILLIAMS CAPITAL								
	GROUP L.P.,THE								
08 Apr 24	NATERA INC COM	-100.000	9,542.17	0.00	0.00	-6,784.34	2,757.83	0.00	2,757.83
10 Apr 24	SEDOL : BYQRG48 /NTRA	95.43							
Settled	CABRERA CAPITAL MARKETS LLC /								
	0.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

NATERA INC COM USD0.0001 PRICE: 95.43
 BROKER COMMISSION: 0.75 OTHER CHARGES:
 0.08 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	NATIONAL BEVERAGE CORP COM	-13.000	645.18	0.00	0.00	-641.73	3.45	0.00	3.45
04 Apr 24	SEDOL : 2638625 /FIZZ	49.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 49.64 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NATIONAL BEVERAGE CORP COM	-100.000	4,868.36	0.00	0.00	-4,936.35	-67.99	0.00	-67.99
24 Jun 24	SEDOL : 2638625 /FIZZ	48.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.50 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 48.69 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	NATIONAL BK HLDGS CORP CL A	-21.000	733.73	0.00	0.00	-902.03	-168.30	0.00	-168.30
04 Apr 24	COM STK	34.95							
Settled	SEDOL : B888DV3 /NBHC WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 NATIONAL BANK HOLD COM USD0.01 PRICE: 34.95 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NATIONAL BK HLDGS CORP CL A	-165.000	6,117.19	0.00	0.00	-7,087.40	-970.21	0.00	-970.21
24 Jun 24	COM STK	37.08							
Settled	SEDOL : B888DV3 /NBHC WILLIAMS CAPITAL GROUP L.P.,THE / 0.83								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

	NATIONAL BANK HOLD COM USD0.01 PRICE: 37.08 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	NATIONAL HEALTHCARE CORP COM	-7.000	627.19	0.00	0.00	-659.51	-32.32	0.00	-32.32
04 Apr 24	SEDOL : 2139731 /NHC	89.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.07 NATL HEALTHCARE COM USD0.01 PRICE: 89.61 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NATIONAL HEALTHCARE CORP COM	-52.000	5,520.94	0.00	0.00	-4,899.18	621.76	0.00	621.76
24 Jun 24	SEDOL : 2139731 /NHC	106.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 NATL HEALTHCARE COM USD0.01 PRICE: 106.18 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NATIONAL PRESTO INDS INC COM	-25.000	1,836.31	0.00	0.00	-2,022.68	-186.37	0.00	-186.37
24 Jun 24	SEDOL : 2626802 /NPK	73.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 NATL PRESTO INDS COM USD1 PRICE: 73.46 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NATIONAL STORAGE AFFILIATES TR	-300.000	11,574.65	0.00	0.00	-14,954.60	-3,379.95	0.00	-3,379.95
10 Apr 24	COM SHS BEN INT COM SHS BEN	38.59							
Settled	INT SEDOL : BWWCK85 /NSA CABRERA CAPITAL MARKETS LLC / 2.25 NATIONAL STORAGE A USD0.01(BEN OF INT) PRICE: 38.59 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.10 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

21 Jun 24	NATIONAL STORAGE AFFILIATES TR	-600.000	25,347.79	0.00	0.00	-31,107.95	-5,760.16	0.00	-5,760.16
24 Jun 24	COM SHS BEN INT COM SHS BEN	42.25							
Settled	INT SEDOL : BWWCK85 /NSA LOOP CAPITAL MARKETS LLC / 1.50 NATIONAL STORAGE A USD0.01(BEN OF INT) PRICE: 42.25 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.71 BROKER: LOOP CAPITAL MARKETS LLC								
02 Apr 24	NATIONAL VISION HLDGS INC COM	-44.000	920.47	0.00	0.00	-1,255.38	-334.91	0.00	-334.91
04 Apr 24	SEDOL : BYP71H7 /EYE	20.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 NATIONAL VISION HL COM USD0.01 PRICE: 20.93 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NATIONAL VISION HLDGS INC COM	-309.000	4,015.33	0.00	0.00	-8,816.21	-4,800.88	0.00	-4,800.88
24 Jun 24	SEDOL : BYP71H7 /EYE	13.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.55 NATIONAL VISION HL COM USD0.01 PRICE: 13.0 BROKER COMMISSION: 1.55 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NATL FUEL GAS CO COM	-100.000	5,339.20	0.00	0.00	-6,021.29	-682.09	0.00	-682.09
10 Apr 24	SEDOL : 2626103 /NFG	53.40							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 NATL FUEL GAS CO COM USD1 PRICE: 53.4 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	NAVIENT CORP COM	-47.000	783.48	0.00	0.00	-865.04	-81.56	0.00	-81.56
04 Apr 24	SEDOL : BLP5GX1 /NAVI	16.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

	NAVIENT CORP COM USD0.01 PRICE: 16.68 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NAVIENT CORP COM	-586.000	8,511.41	0.00	0.00	-10,785.33	-2,273.92	0.00	-2,273.92
24 Jun 24	SEDOL : BLP5GX1 /NAVI	14.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.93 NAVIENT CORP COM USD0.01 PRICE: 14.53 BROKER COMMISSION: 2.93 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	NBT BANCORP INC COM	-27.000	961.19	0.00	0.00	-1,047.32	-86.13	0.00	-86.13
04 Apr 24	SEDOL : 2626459 /NBTB	35.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 NBT BANCORP INC COM USD0.01 PRICE: 35.61 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NBT BANCORP INC COM	-203.000	7,347.37	0.00	0.00	-7,874.33	-526.96	0.00	-526.96
24 Jun 24	SEDOL : 2626459 /NBTB	36.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.02 NBT BANCORP INC COM USD0.01 PRICE: 36.2 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	NCR ATLEOS CORPORATION COM	-38.000	733.39	0.00	0.00	-811.49	-78.10	0.00	-78.10
04 Apr 24	USD0.01 WI	19.31							
Settled	SEDOL : BRRD6G8 /NATL WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 NCR ATLEOS CORPORA COM USD0.01 PRICE: 19.31 BROKER COMMISSION: 0.38 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

21 Jun 24	NCR ATLEOS CORPORATION COM	-78.000	2,156.25	0.00	0.00	-1,665.69	490.56	0.00	490.56
24 Jun 24	USD0.01 WI	27.65							
Settled	SEDOL : BRRD6G8 /NATL WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 NCR ATLEOS CORPORA COM USD0.01 PRICE: 27.65 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	NCR ATLEOS CORPORATION COM	-4,410.000	119,147.38	0.00	0.00	-135,913.32	-16,765.94	0.00	-16,765.94
01 Jul 24	USD0.01 WI	27.02							
Pending	SEDOL : BRRD6G8 /NATL INSTINET INVESTMENT SERVICES LIMITE / 7.50 NCR ATLEOS CORPORA COM USD0.01 PRICE: 27.02 BROKER COMMISSION: 7.50 OTHER CHARGES: 3.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	NCR VOYIX CORP COM STK	-76.000	924.15	0.00	0.00	-1,286.30	-362.15	0.00	-362.15
04 Apr 24	USD0.01	12.17							
Settled	SEDOL : 2632650 /VYX WILLIAMS CAPITAL GROUP L.P.,THE / 0.76 NCR VOYIX CORP COM STK USD0.01 PRICE: 12.17 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	NCR VOYIX CORP COM STK	-8,821.000	108,921.32	0.00	0.00	-212,339.47	-103,418.15	0.00	-103,418.15
01 Jul 24	USD0.01	12.35							
Pending	SEDOL : 2632650 /VYX INSTINET INVESTMENT SERVICES LIMITE / 15.00								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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

NCR VOYIX CORP COM STK USD0.01 PRICE: 12.35
 BROKER COMMISSION: 15.00 OTHER CHARGES:
 3.03 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

02 Apr 24	NEOGENOMICS INC COM NEW COM	-72.000	1,065.59	0.00	0.00	-1,851.62	-786.03	0.00	-786.03
04 Apr 24	NEW	14.81							
Settled	SEDOL : 2598246 /NEO WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 NEOGENOMICS INC COM NPV PRICE: 14.81 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NEOGENOMICS INC COM NEW COM	-539.000	7,095.73	0.00	0.00	-13,861.40	-6,765.67	0.00	-6,765.67
24 Jun 24	NEW	13.17							
Settled	SEDOL : 2598246 /NEO WILLIAMS CAPITAL GROUP L.P.,THE / 2.70 NEOGENOMICS INC COM NPV PRICE: 13.17 BROKER COMMISSION: 2.70 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	NET LEASE OFFICE PPTYS COM	-996.000	24,519.14	0.00	0.00	-14,637.92	9,881.22	0.00	9,881.22
01 Jul 24	SEDOL : BS44H79 /NLOP	24.62							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.69 NET LEASE OFFICE COM USD0.001 PRICE: 24.62 BROKER COMMISSION: 1.69 OTHER CHARGES: 0.69 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	NETAPP INC COM STK	-508.000	53,752.31	0.00	0.00	-43,535.09	10,217.22	0.00	10,217.22
10 Apr 24	SEDOL : 2630643 /NTAP	105.82							
Settled	CABRERA CAPITAL MARKETS LLC / 3.81								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

NETAPP INC COM USD0.001 PRICE: 105.82 BROKER
COMMISSION: 3.81 OTHER CHARGES: 0.44
BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	NETFLIX INC COM STK	-2,762.000	1,735,633.81	0.00	0.00	-1,200,986.96	534,646.85	0.00	534,646.85
10 Apr 24	SEDOL : 2857817 /NFLX	628.41							
Settled	CABRERA CAPITAL MARKETS LLC / 20.72								
	NETFLIX INC COM USD0.001 PRICE: 628.41 BROKER COMMISSION: 20.72 OTHER CHARGES: 13.89 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	NETFLIX INC COM STK	-270.000	182,212.07	0.00	0.00	-117,402.78	64,809.29	0.00	64,809.29
01 Jul 24	SEDOL : 2857817 /NFLX	674.88							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.46								
	NETFLIX INC COM USD0.001 PRICE: 674.88 BROKER COMMISSION: 0.46 OTHER CHARGES: 5.07 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	NETSCOUT SYS INC COM	-40.000	838.39	0.00	0.00	-1,256.09	-417.70	0.00	-417.70
04 Apr 24	SEDOL : 2447285 /NTCT	20.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40								
	NETSCOUT SYSTEMS COM USD0.001 PRICE: 20.97 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NETSCOUT SYS INC COM	-267.000	5,076.85	0.00	0.00	-8,384.42	-3,307.57	0.00	-3,307.57
24 Jun 24	SEDOL : 2447285 /NTCT	19.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.34								
	NETSCOUT SYSTEMS COM USD0.001 PRICE: 19.02 BROKER COMMISSION: 1.34 OTHER CHARGES: 0.15 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

08 Apr 24	NEUROCRINE BIOSCIENCES INC	-162.000	22,587.87	0.00	0.00	-14,333.47	8,254.40	0.00	8,254.40
10 Apr 24	COM	139.44							
Settled	SEDOL : 2623911 /NBIX CABRERA CAPITAL MARKETS LLC / 1.22 NEUROCRINE BIOSCIE COM USD0.001 PRICE: 139.44 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	NEW YORK MORTGAGE TRUST INC	-165.000	1,179.74	0.00	0.00	-2,446.97	-1,267.23	0.00	-1,267.23
04 Apr 24	SEDOL : BR4NQJ4 /NYMT	7.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.65 NEW YORK MTG TRUST COM USD0.04(POST REV SPLIT) PRICE: 7.16 BROKER COMMISSION: 1.65 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NEW YORK MORTGAGE TRUST INC	-332.000	2,069.96	0.00	0.00	-4,923.60	-2,853.64	0.00	-2,853.64
24 Jun 24	SEDOL : BR4NQJ4 /NYMT	6.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.66 NEW YORK MTG TRUST COM USD0.04(POST REV SPLIT) PRICE: 6.24 BROKER COMMISSION: 1.66 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NEW YORK TIMES CO CL A ISIN	-200.000	8,642.43	0.00	0.00	-8,394.83	247.60	0.00	247.60
10 Apr 24	#US6501111073	43.22							
Settled	SEDOL : 2632003 /NYT CABRERA CAPITAL MARKETS LLC / 1.50 NEW YORK TIMES CO CLASS'A'COM USD0.10 PRICE: 43.22 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 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

02 Apr 24	NEWELL BRANDS INC COM	-217.000	1,647.01	0.00	0.00	-2,058.47	-411.46	0.00	-411.46
04 Apr 24	SEDOL : 2635701 /NWL	7.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.17 NEWELL BRANDS INC COM USD1 PRICE: 7.6 BROKER COMMISSION: 2.17 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NEWELL BRANDS INC COM	-1,586.000	10,617.97	0.00	0.00	-15,044.86	-4,426.89	0.00	-4,426.89
24 Jun 24	SEDOL : 2635701 /NWL	6.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.93 NEWELL BRANDS INC COM USD1 PRICE: 6.7 BROKER COMMISSION: 7.93 OTHER CHARGES: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NEWMONT CORPORATION	-6,700.000	263,927.63	0.00	0.00	-363,523.68	-99,596.05	0.00	-99,596.05
10 Apr 24	SEDOL : 2636607 /NEM	39.40							
Settled	CABRERA CAPITAL MARKETS LLC / 50.25 NEWMONT CORPORATIO COM USD1.60 PRICE: 39.4 BROKER COMMISSION: 50.25 OTHER CHARGES: 2.12 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	NEWMONT CORPORATION	-840.000	35,168.39	0.00	0.00	-45,576.10	-10,407.71	0.00	-10,407.71
01 Jul 24	SEDOL : 2636607 /NEM	41.87							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.43 NEWMONT CORPORATIO COM USD1.60 PRICE: 41.87 BROKER COMMISSION: 1.43 OTHER CHARGES: 0.98 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	NEWS CORP COM CL A	-400.000	10,292.91	0.00	0.00	-8,621.45	1,671.46	0.00	1,671.46
10 Apr 24	SEDOL : BBGVT40 /NWSA	25.74							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								

◆ 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								

Sales

Equities

Common stock

United States - USD

NEWS CORP COM CL A PRICE: 25.74 BROKER
 COMMISSION: 3.00 OTHER CHARGES: 0.09
 BROKER: CABRERA CAPITAL MARKETS LLC

21 Jun 24	NEXPOINT RESIDENTIAL	-164.000	6,108.01	0.00	0.00	-11,738.17	-5,630.16	0.00	-5,630.16
24 Jun 24	SEDOL : BWC6PW6 /NXRT	37.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 37.25 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NEXSTAR MEDIA GROUP INC	-127.000	21,059.29	0.00	0.00	-20,346.47	712.82	0.00	712.82
10 Apr 24	COMMON STOCK	165.83							
Settled	SEDOL : 2949758 /NXST CABRERA CAPITAL MARKETS LLC / 0.95 NEXSTAR MEDIA GROU COM USD0.01 PRICE: 165.83 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	NEXTERA ENERGY INC COM	-13,300.000	862,531.34	0.00	0.00	-1,036,111.55	-173,580.21	0.00	-173,580.21
10 Apr 24	SEDOL : 2328915 /NEE	64.86							
Settled	CABRERA CAPITAL MARKETS LLC / 99.75 NEXTERA ENERGY INC COM USD0.01 PRICE: 64.86 BROKER COMMISSION: 99.75 OTHER CHARGES: 6.91 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	NEXTERA ENERGY INC COM	-1,355.000	95,942.58	0.00	0.00	-105,558.73	-9,616.15	0.00	-9,616.15
01 Jul 24	SEDOL : 2328915 /NEE	70.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.30								

◆ 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

NEXTERA ENERGY INC COM USD0.01 PRICE: 70.81
 BROKER COMMISSION: 2.30 OTHER CHARGES:
 2.67 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

08 Apr 24	NIKE INC CL B	-8,100.000	728,933.41	0.00	0.00	-1,182,856.46	-453,923.05	0.00	-453,923.05
10 Apr 24	SEDOL : 2640147 /NKE	90.00							
Settled	CABRERA CAPITAL MARKETS LLC / 60.75 NIKE INC CLASS'B'COM NPV PRICE: 90.0 BROKER COMMISSION: 60.75 OTHER CHARGES: 5.84 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	NISOURCE INC COM	-500.000	13,721.14	0.00	0.00	-13,466.01	255.13	0.00	255.13
10 Apr 24	SEDOL : 2645409 /NI	27.45							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 NISOURCE INC COM USD0.01 PRICE: 27.45 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	NMI HOLDINGS INC COMMON	-46.000	1,451.74	0.00	0.00	-1,052.99	398.75	0.00	398.75
04 Apr 24	STOCK	31.57							
Settled	SEDOL : BGDW5G5 /NMIH WILLIAMS CAPITAL GROUP L.P.,THE / 0.46 NMI HOLDINGS INC COM USD0.01 CL 'A' PRICE: 31.57 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NMI HOLDINGS INC COMMON	-476.000	15,767.06	0.00	0.00	-10,896.12	4,870.94	0.00	4,870.94
24 Jun 24	STOCK	33.13							
Settled	SEDOL : BGDW5G5 /NMIH WILLIAMS CAPITAL GROUP L.P.,THE / 2.38								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	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

NMI HOLDINGS INC COM USD0.01 PRICE: 33.13
 BROKER COMMISSION: 2.38 OTHER CHARGES:
 0.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24 10 Apr 24 Settled	NNN REIT INC SEDOL : 2211811 /NNN CABRERA CAPITAL MARKETS LLC / 2.25 NNN REIT INC PRICE: 42.02 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC	-300.000 42.02	12,603.64	0.00	0.00	-13,243.19	-639.55	0.00	-639.55
08 Apr 24 10 Apr 24 Settled	NORDSON CORP COM SEDOL : 2641838 /NDSN CABRERA CAPITAL MARKETS LLC / 0.72 NORDSON CORP COM NPV PRICE: 271.25 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC	-96.000 271.25	26,039.07	0.00	0.00	-22,492.23	3,546.84	0.00	3,546.84
08 Apr 24 10 Apr 24 Settled	NORFOLK SOUTHN CORP COM SEDOL : 2641894 /NSC CABRERA CAPITAL MARKETS LLC / 11.03 NORFOLK STHN CORP COM USD1 PRICE: 250.26 BROKER COMMISSION: 11.03 OTHER CHARGES: 2.95 BROKER: CABRERA CAPITAL MARKETS LLC	-1,470.000 250.26	367,868.22	0.00	0.00	-395,541.91	-27,673.69	0.00	-27,673.69
28 Jun 24 01 Jul 24 Pending	NORFOLK SOUTHN CORP COM SEDOL : 2641894 /NSC INSTINET INVESTMENT SERVICES LIMITE / 0.43 NORFOLK STHN CORP COM USD1 PRICE: 214.69 BROKER COMMISSION: 0.43 OTHER CHARGES: 1.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-250.000 214.69	53,670.57	0.00	0.00	-67,269.03	-13,598.46	0.00	-13,598.46

◆ 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

02 Apr 24	NORTHERN OIL & GAS INC COM	-52.000	2,078.94	0.00	0.00	-1,717.16	361.78	0.00	361.78
04 Apr 24	NEW	39.99							
Settled	SEDOL : BN6RJM0 /NOG WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 39.99 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NORTHERN OIL & GAS INC COM	-376.000	13,819.49	0.00	0.00	-12,416.40	1,403.09	0.00	1,403.09
24 Jun 24	NEW	36.76							
Settled	SEDOL : BN6RJM0 /NOG WILLIAMS CAPITAL GROUP L.P.,THE / 1.88 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 36.76 BROKER COMMISSION: 1.88 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NORTHERN TR CORP COM	-400.000	35,200.71	0.00	0.00	-46,291.43	-11,090.72	0.00	-11,090.72
10 Apr 24	SEDOL : 2648668 /NTRS	88.01							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 NORTHERN TRUST CP COM USD1.666 PRICE: 88.01 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	NORTHFIELD BANCORP INC DEL	-80.000	767.99	0.00	0.00	-1,312.28	-544.29	0.00	-544.29
04 Apr 24	COM USD0.01	9.61							
Settled	SEDOL : B8NB2R6 /NFBK WILLIAMS CAPITAL GROUP L.P.,THE / 0.80 NORTHFIELD BANCORP COM USD0.01 PRICE: 9.61 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	NORTHFIELD BANCORP INC DEL	-5,606.000	47,229.23	0.00	0.00	-91,957.68	-44,728.45	0.00	-44,728.45
24 Jun 24	COM USD0.01	8.43							
Settled	SEDOL : B8NB2R6 /NFBK WILLIAMS CAPITAL GROUP L.P.,THE / 28.03 NORTHFIELD BANCORP COM USD0.01 PRICE: 8.43 BROKER COMMISSION: 28.03 OTHER CHARGES: 1.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NORTHROP GRUMMAN CORP COM	-979.000	446,765.52	0.00	0.00	-393,708.64	53,056.88	0.00	53,056.88
10 Apr 24	SEDOL : 2648806 /NOC	456.36							
Settled	CABRERA CAPITAL MARKETS LLC / 7.34 NORTHROP GRUMMAN COM USD1 PRICE: 456.36 BROKER COMMISSION: 7.34 OTHER CHARGES: 3.58 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	NORTHROP GRUMMAN CORP COM	-220.000	95,905.96	0.00	0.00	-88,473.85	7,432.11	0.00	7,432.11
01 Jul 24	SEDOL : 2648806 /NOC	435.95							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.37 NORTHROP GRUMMAN COM USD1 PRICE: 435.95 BROKER COMMISSION: 0.37 OTHER CHARGES: 2.67 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	NORTHWEST BANCSHARES INC MD	-72.000	806.39	0.00	0.00	-1,019.09	-212.70	0.00	-212.70
04 Apr 24	COM	11.21							
Settled	SEDOL : B523Z73 /NWBI WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 NORTHWEST BANCSHAR COM USD0.01 PRICE: 11.21 BROKER COMMISSION: 0.72 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

21 Jun 24	NORTHWEST BANCSHARES INC MD	-550.000	5,986.58	0.00	0.00	-7,784.72	-1,798.14	0.00	-1,798.14
24 Jun 24	COM	10.89							
Settled	SEDOL : B523Z73 /NWBI WILLIAMS CAPITAL GROUP L.P.,THE / 2.75 NORTHWEST BANCSHAR COM USD0.01 PRICE: 10.89 BROKER COMMISSION: 2.75 OTHER CHARGES: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	NORTHWEST NAT HLDG CO COM	-21.000	772.79	0.00	0.00	-1,008.22	-235.43	0.00	-235.43
04 Apr 24	SEDOL : BFNR303 /NWN	36.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 NORTHWEST NATURAL COM NPV PRICE: 36.81 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NORWEGIAN CRUISE LINE HLDGS	-500.000	9,691.17	0.00	0.00	-9,904.78	-213.61	0.00	-213.61
10 Apr 24	LTD COM USD0.001	19.39							
Settled	SEDOL : B9CGTC3 /NCLH CABRERA CAPITAL MARKETS LLC / 3.75 NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 PRICE: 19.39 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	NOV INC COM	-600.000	12,223.40	0.00	0.00	-9,600.92	2,622.48	0.00	2,622.48
10 Apr 24	SEDOL : BN2RYW9 /NOV	20.38							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 NOV INC COM USD0.01 PRICE: 20.38 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.10 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

28 Jun 24	NOVOCURE LTD COM USD0.00	-7,256.000	124,279.48	0.00	0.00	-579,363.81	-455,084.33	0.00	-455,084.33
01 Jul 24	SEDOL : BYSS4X4 /NVCR	17.13							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 12.34 NOVOCURE LTD COM USD0.00 PRICE: 17.13 BROKER COMMISSION: 12.34 OTHER CHARGES: 3.46 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	NRG ENERGY INC COM NEW	-600.000	44,281.14	0.00	0.00	-23,691.85	20,589.29	0.00	20,589.29
10 Apr 24	SEDOL : 2212922 /NRG	73.81							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 NRG ENERGY INC COM USD0.01 PRICE: 73.81 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.36 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	NRG ENERGY INC COM NEW	-402.000	31,298.16	0.00	0.00	-15,873.54	15,424.62	0.00	15,424.62
01 Jul 24	SEDOL : 2212922 /NRG	77.86							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.68 NRG ENERGY INC COM USD0.01 PRICE: 77.86 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.88 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	NU SKIN ENTERPRISES INC CL A	-90.000	1,181.69	0.00	0.00	-3,746.84	-2,565.15	0.00	-2,565.15
04 Apr 24	CL A	13.14							
Settled	SEDOL : 2616870 /NUS WILLIAMS CAPITAL GROUP L.P.,THE / 0.90 NU SKIN ENTERPRISE CLASS'A'COM USD0.001 PRICE: 13.14 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.01 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

21 Jun 24	NU SKIN ENTERPRISES INC CL A	-187.000	2,325.27	0.00	0.00	-7,785.09	-5,459.82	0.00	-5,459.82
24 Jun 24	CL A	12.44							
Settled	SEDOL : 2616870 /NUS WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 NU SKIN ENTERPRISE CLASS'A'COM USD0.001 PRICE: 12.44 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	NUCOR CORP COM	-414.000	83,160.54	0.00	0.00	-43,828.18	39,332.36	0.00	39,332.36
10 Apr 24	SEDOL : 2651086 /NUE	200.88							
Settled	CABRERA CAPITAL MARKETS LLC / 3.11 NUCOR CORP COM USD0.40 PRICE: 200.88 BROKER COMMISSION: 3.11 OTHER CHARGES: 0.67 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	NUTANIX INC CL A CL A	-400.000	26,336.78	0.00	0.00	-11,842.57	14,494.21	0.00	14,494.21
10 Apr 24	SEDOL : BYQBFT8 /NTNX	65.85							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 NUTANIX INC COM USD0.000025 CL A PRICE: 65.85 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	NV5 GLOBAL INC COMMON STOCK	-7.000	661.77	0.00	0.00	-813.97	-152.20	0.00	-152.20
04 Apr 24	SEDOL : BF5ZVB2 /NVEE	94.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.07 NV5 GLOBAL INC COM USD0.01 PRICE: 94.55 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	NV5 GLOBAL INC COMMON STOCK	-30.000	2,770.57	0.00	0.00	-3,488.44	-717.87	0.00	-717.87
24 Jun 24	SEDOL : BF5ZVB2 /NVEE	92.36							
Settled	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

NV5 GLOBAL INC COM USD0.01 PRICE: 92.36
 BROKER COMMISSION: 0.15 OTHER CHARGES:
 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	NVENT ELECTRIC PLC COM	-300.000	23,418.56	0.00	0.00	-10,964.67	12,453.89	0.00	12,453.89
10 Apr 24	USD0.01 WI	78.07							
Settled	SEDOL : BDVJJQ5 /NVT CABRERA CAPITAL MARKETS LLC / 2.25 NVENT ELECTRIC PLC COM USD0.01 PRICE: 78.07 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	NVIDIA CORP COM	-15,377.000	13,398,218.89	0.00	0.00	-3,549,350.96	9,848,867.93	0.00	9,848,867.93
10 Apr 24	SEDOL : 2379504 /NVDA	871.33							
Settled	CABRERA CAPITAL MARKETS LLC / 115.33 NVIDIA CORP COM USD0.001 PRICE: 871.33 BROKER COMMISSION: 115.33 OTHER CHARGES: 107.19 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	NVIDIA CORP COM	-17,052.000	2,106,516.52	0.00	0.00	-393,597.79	1,712,918.73	0.00	1,712,918.73
01 Jul 24	SEDOL : 2379504 /NVDA	123.54							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 28.99 NVIDIA CORP COM USD0.001 PRICE: 123.54 BROKER COMMISSION: 28.99 OTHER CHARGES: 58.57 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	NVR INC COM STK USD0.01	-6.000	47,226.47	0.00	0.00	-29,798.00	17,428.47	0.00	17,428.47
10 Apr 24	SEDOL : 2637785 /NVR	7,871.15							
Settled	CABRERA CAPITAL MARKETS LLC / 0.05 NVR INC COM STK USD0.01 PRICE: 7871.15 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.38 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

08 Apr 24	O REILLY AUTOMOTIVE INC NEW	-434.000	480,535.05	0.00	0.00	-401,346.58	79,188.47	0.00	79,188.47
10 Apr 24	COM USD0.01	1,107.24							
Settled	SEDOL : B65LWX6 /ORLY CABRERA CAPITAL MARKETS LLC / 3.26 OREILLY AUTO NEW USD0.01 PRICE: 1107.24 BROKER COMMISSION: 3.26 OTHER CHARGES: 3.85 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	O REILLY AUTOMOTIVE INC NEW	-79.000	83,426.29	0.00	0.00	-73,056.17	10,370.12	0.00	10,370.12
01 Jul 24	COM USD0.01	1,056.06							
Pending	SEDOL : B65LWX6 /ORLY INSTINET INVESTMENT SERVICES LIMITE / 0.13 OREILLY AUTO NEW USD0.01 PRICE: 1056.06 BROKER COMMISSION: 0.13 OTHER CHARGES: 2.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	OCCIDENTAL PETROLEUM CORP	-4,300.000	295,504.38	0.00	0.00	-246,937.99	48,566.39	0.00	48,566.39
10 Apr 24	SEDOL : 2655408 /OXY	68.73							
Settled	CABRERA CAPITAL MARKETS LLC / 32.25 OCCIDENTAL PETROLEUM CORP USD0.20 PRICE: 68.73 BROKER COMMISSION: 32.25 OTHER CHARGES: 2.37 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	OCCIDENTAL PETROLEUM CORP	-3,493.000	220,151.72	0.00	0.00	-200,594.04	19,557.68	0.00	19,557.68
01 Jul 24	SEDOL : 2655408 /OXY	63.03							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.94 OCCIDENTAL PETROLEUM CORP USD0.20 PRICE: 63.03 BROKER COMMISSION: 5.94 OTHER CHARGES: 6.13 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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 Apr 24	OCEANEERING INTL INC COM	-57.000	1,412.44	0.00	0.00	-795.03	617.41	0.00	617.41
04 Apr 24	SEDOL : 2655583 /OII	24.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.57								
	OCEANEERING INTL COM USD0.25 PRICE: 24.79								
	BROKER COMMISSION: 0.57 OTHER CHARGES: 0.02								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	OCEANEERING INTL INC COM	-361.000	7,947.18	0.00	0.00	-5,035.16	2,912.02	0.00	2,912.02
24 Jun 24	SEDOL : 2655583 /OII	22.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.81								
	OCEANEERING INTL COM USD0.25 PRICE: 22.02								
	BROKER COMMISSION: 1.81 OTHER CHARGES: 0.23								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	OFG BANCORP COM	-26.000	932.09	0.00	0.00	-708.58	223.51	0.00	223.51
04 Apr 24	SEDOL : B87LKR8 /OFG	35.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26								
	OFG BANCORP COM PRICE: 35.86 BROKER COMMISSION: 0.26								
	OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	OFG BANCORP COM	-221.000	8,056.32	0.00	0.00	-6,022.94	2,033.38	0.00	2,033.38
24 Jun 24	SEDOL : B87LKR8 /OFG	36.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.11								
	OFG BANCORP COM PRICE: 36.46 BROKER COMMISSION: 1.11								
	OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	OGE ENERGY CORP COM	-300.000	10,206.66	0.00	0.00	-10,875.25	-668.59	0.00	-668.59
10 Apr 24	SEDOL : 2657802 /OGE	34.03							
Settled	CABRERA CAPITAL MARKETS LLC / 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								

Sales

Equities

Common stock

United States - USD

OGE ENERGY CORP COM USD2.50 PRICE: 34.03
 BROKER COMMISSION: 2.25 OTHER CHARGES:
 0.09 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	O-I GLASS INC COM	-87.000	1,475.50	0.00	0.00	-1,180.80	294.70	0.00	294.70
04 Apr 24	SEDOL : BKLKXD2 /OI	16.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.87								
	O-I GLASS INC COM USD0.01 PRICE: 16.97 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	O-I GLASS INC COM	-559.000	6,201.92	0.00	0.00	-7,586.99	-1,385.07	0.00	-1,385.07
24 Jun 24	SEDOL : BKLKXD2 /OI	11.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.80								
	O-I GLASS INC COM USD0.01 PRICE: 11.1 BROKER COMMISSION: 2.80 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	OKTA INC CL A CL A	-257.000	25,957.43	0.00	0.00	-41,392.82	-15,435.39	0.00	-15,435.39
10 Apr 24	SEDOL : BDFZSP1 /OKTA	101.01							
Settled	CABRERA CAPITAL MARKETS LLC / 1.93								
	OKTA INC COM USD0.0001 CL A PRICE: 101.01 BROKER COMMISSION: 1.93 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	OLAPLEX HLDGS INC COM	-9,009.000	13,858.15	0.00	0.00	-158,777.08	-144,918.93	0.00	-144,918.93
01 Jul 24	SEDOL : BNKJ933 /OLPX	1.54							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 15.32								
	OLAPLEX HLDGS INC COM USD0.001 PRICE: 1.54 BROKER COMMISSION: 15.32 OTHER CHARGES: 0.39 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Apr 24	OLD DOMINION FREIGHT LINE INC	-333.000	74,818.67	0.00	0.00	-51,246.81	23,571.86	0.00	23,571.86
10 Apr 24	COM	224.69							
Settled	SEDOL : 2656423 /ODFL CABRERA CAPITAL MARKETS LLC / 2.50 OLD DOMINION FGHT COM USD0.10 PRICE: 224.69 BROKER COMMISSION: 2.50 OTHER CHARGES: 0.60 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	OLD REPUBLIC INTERNATIONAL	-1,000.000	30,742.25	0.00	0.00	-24,631.39	6,110.86	0.00	6,110.86
10 Apr 24	CORP COM STK USD1	30.75							
Settled	SEDOL : 2659109 /ORI CABRERA CAPITAL MARKETS LLC / 7.50 OLD REPUBLIC INTL COM USD1 PRICE: 30.75 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	OLIN CORP COM	-600.000	35,023.21	0.00	0.00	-31,366.58	3,656.63	0.00	3,656.63
10 Apr 24	SEDOL : 2658526 /OLN	58.38							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 OLIN CORP COM USD1 PRICE: 58.38 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	OLLIES BARGAIN OUTLET HLDGS	-100.000	7,296.19	0.00	0.00	-5,222.69	2,073.50	0.00	2,073.50
10 Apr 24	INC COM	72.97							
Settled	SEDOL : BZ22B38 /OLLI CABRERA CAPITAL MARKETS LLC / 0.75 OLLIES BARGAIN OUT COM USD0.001 PRICE: 72.97 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 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

21 Jun 24	OLYMPIC STL INC COM	-49.000	2,227.22	0.00	0.00	-1,228.95	998.27	0.00	998.27
24 Jun 24	SEDOL : 2659013 /ZEUS	45.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 OLYMPIC STEEL COM NPV PRICE: 45.46 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	OMEGA HEALTHCARE INVS INC	-300.000	9,594.67	0.00	0.00	-8,948.38	646.29	0.00	646.29
10 Apr 24	REIT	31.99							
Settled	SEDOL : 2043274 /OHI CABRERA CAPITAL MARKETS LLC / 2.25 OMEGA HEALTHCARE I REIT USD0.10 PRICE: 31.99 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	OMNICELL INC COM	-26.000	721.23	0.00	0.00	-1,444.43	-723.20	0.00	-723.20
04 Apr 24	SEDOL : 2789523 /OMCL	27.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 OMNICELL INC COM USD0.001 PRICE: 27.75 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	OMNICELL INC COM	-142.000	3,895.66	0.00	0.00	-7,888.81	-3,993.15	0.00	-3,993.15
24 Jun 24	SEDOL : 2789523 /OMCL	27.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 OMNICELL INC COM USD0.001 PRICE: 27.44 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	OMNICOM GROUP INC COM	-300.000	27,921.52	0.00	0.00	-22,049.18	5,872.34	0.00	5,872.34
10 Apr 24	SEDOL : 2279303 /OMC	93.08							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25								

◆ 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

	OMNICOM GROUP INC COM USD0.50 PRICE: 93.08 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ON SEMICONDUCTOR CORP COM	-700.000	48,119.36	0.00	0.00	-38,609.45	9,509.91	0.00	9,509.91
10 Apr 24	SEDOL : 2583576 /ON	68.75							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 ON SEMICONDUCTOR COM USD0.01 PRICE: 68.75 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.39 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ONEMAIN HLDGS INC COM	-200.000	9,942.42	0.00	0.00	-9,982.90	-40.48	0.00	-40.48
10 Apr 24	SEDOL : BYSZB89 /OMF	49.72							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 ONEMAIN HLDGS INC USD0.01 PRICE: 49.72 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ONEOK INC COM STK	-1,000.000	79,971.86	0.00	0.00	-62,701.48	17,270.38	0.00	17,270.38
10 Apr 24	SEDOL : 2130109 /OKE	79.98							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50 ONEOK INC COM NPV PRICE: 79.98 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.64 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	OPENLANE INC	-61.000	1,040.65	0.00	0.00	-919.70	120.95	0.00	120.95
04 Apr 24	SEDOL : B4Y1MH7 /KAR	17.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.61 OPENLANE INC PRICE: 17.07 BROKER COMMISSION: 0.61 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	OPENLANE INC	-447.000	7,149.56	0.00	0.00	-6,739.46	410.10	0.00	410.10
24 Jun 24	SEDOL : B4Y1MH7 /KAR	16.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.24 OPENLANE INC PRICE: 16.0 BROKER COMMISSION: 2.24 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ORACLE CORP COM	-9,983.000	1,241,301.24	0.00	0.00	-858,961.88	382,339.36	0.00	382,339.36
10 Apr 24	SEDOL : 2661568 /ORCL	124.35							
Settled	CABRERA CAPITAL MARKETS LLC / 74.87 ORACLE CORPORATION COM USD0.01 PRICE: 124.35 BROKER COMMISSION: 74.87 OTHER CHARGES: 9.94 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	ORASURE TECHNOLOGIES INC	-10,555.000	46,387.92	0.00	0.00	-88,196.83	-41,808.91	0.00	-41,808.91
24 Jun 24	COM	4.40							
Settled	SEDOL : 2318790 /OSUR WILLIAMS CAPITAL GROUP L.P.,THE / 52.78 ORASURE TECH COM USD0.000001 PRICE: 4.4 BROKER COMMISSION: 52.78 OTHER CHARGES: 1.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	ORGANON & CO COM	-145.000	2,627.37	0.00	0.00	-2,385.18	242.19	0.00	242.19
04 Apr 24	SEDOL : BLDC8J4 /OGN	18.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.45 ORGANON & CO COM USD0.01 PRICE: 18.13 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ORGANON & CO COM	-500.000	9,076.17	0.00	0.00	-15,958.86	-6,882.69	0.00	-6,882.69
10 Apr 24	SEDOL : BLDC8J4 /OGN	18.16							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

ORGANON & CO COM USD0.01 PRICE: 18.16
 BROKER COMMISSION: 3.75 OTHER CHARGES:
 0.08 BROKER: CABRERA CAPITAL MARKETS LLC

21 Jun 24	ORGANON & CO COM	-933.000	19,438.50	0.00	0.00	-15,347.40	4,091.10	0.00	4,091.10
24 Jun 24	SEDOL : BLDC8J4 /OGN	20.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.67								
	ORGANON & CO COM USD0.01 PRICE: 20.84 BROKER COMMISSION: 4.67 OTHER CHARGES: 0.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	OSHKOSH CORPORATION	-89.000	11,298.67	0.00	0.00	-9,553.83	1,744.84	0.00	1,744.84
10 Apr 24	SEDOL : 2663520 /OSK	126.96							
Settled	CABRERA CAPITAL MARKETS LLC / 0.67								
	OSHKOSH CORPORATION PRICE: 126.96 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	OSI SYS INC COM	-9.000	1,244.24	0.00	0.00	-794.76	449.48	0.00	449.48
04 Apr 24	SEDOL : 2111579 /OSIS	138.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09								
	OSI SYSTEMS INC COM NPV PRICE: 138.26 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	OSI SYS INC COM	-70.000	9,532.68	0.00	0.00	-6,181.47	3,351.21	0.00	3,351.21
24 Jun 24	SEDOL : 2111579 /OSIS	136.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35								
	OSI SYSTEMS INC COM NPV PRICE: 136.19 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.27 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

08 Apr 24	OTIS WORLDWIDE CORP COM	-700.000	68,615.20	0.00	0.00	-57,192.63	11,422.57	0.00	11,422.57
10 Apr 24	USD0.01 WI	98.03							
Settled	SEDOL : BK531S8 /OTIS CABRERA CAPITAL MARKETS LLC / 5.25 OTIS WORLDWIDE CORP COM USD0.01 WI PRICE: 98.03 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.55 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	OTTER TAIL CORP	-24.000	2,040.22	0.00	0.00	-1,730.59	309.63	0.00	309.63
04 Apr 24	SEDOL : 2664103 /OTTR	85.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 OTTER TAIL CORP COM USD5 PRICE: 85.02 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	OTTER TAIL CORP	-273.000	23,544.22	0.00	0.00	-19,740.27	3,803.95	0.00	3,803.95
24 Jun 24	SEDOL : 2664103 /OTTR	86.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.37 OTTER TAIL CORP COM USD5 PRICE: 86.25 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.66 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	OUTFRONT MEDIA INC COM	-82.000	1,326.74	0.00	0.00	-1,474.69	-147.95	0.00	-147.95
04 Apr 24	SEDOL : BSP6611 /OUT	16.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82 OUTFRONT MEDIA INC COM NPV PRICE: 16.19 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	OUTFRONT MEDIA INC COM	-552.000	7,498.71	0.00	0.00	-9,927.21	-2,428.50	0.00	-2,428.50
24 Jun 24	SEDOL : BSP6611 /OUT	13.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.76								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

OUTFRONT MEDIA INC COM NPV PRICE: 13.59
 BROKER COMMISSION: 2.76 OTHER CHARGES:
 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	OVINTIV INC COM USD0.01	-300.000	16,602.61	0.00	0.00	-13,830.09	2,772.52	0.00	2,772.52
10 Apr 24	SEDOL : BJ01KB6 /OVV	55.35							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25								
	OVINTIV INC COM USD0.01 PRICE: 55.35 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	OWENS & MINOR INC NEW COM	-44.000	1,183.15	0.00	0.00	-1,686.72	-503.57	0.00	-503.57
04 Apr 24	SEDOL : 2665128 /OMI	26.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44								
	OWENS & MINOR INC COM USD2 PRICE: 26.9 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	OWENS & MINOR INC NEW COM	-788.000	13,368.04	0.00	0.00	-30,207.59	-16,839.55	0.00	-16,839.55
24 Jun 24	SEDOL : 2665128 /OMI	16.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.94								
	OWENS & MINOR INC COM USD2 PRICE: 16.97 BROKER COMMISSION: 3.94 OTHER CHARGES: 0.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	OWENS CORNING NEW COM STK	-101.000	17,303.43	0.00	0.00	-9,004.53	8,298.90	0.00	8,298.90
10 Apr 24	SEDOL : B1FW7Q2 /OC	171.33							
Settled	CABRERA CAPITAL MARKETS LLC / 0.76								
	OWENS CORNING COM USD0.01 PRICE: 171.33 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.14 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									
02 Apr 24	OXFORD INDS INC COM	-8.000	844.23	0.00	0.00	-738.71	105.52	0.00	105.52
04 Apr 24	SEDOL : 2665300 /OXM	105.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 OXFORD INDUSTRIES COM USD1 PRICE: 105.54 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	OXFORD INDS INC COM	-64.000	6,429.58	0.00	0.00	-5,909.65	519.93	0.00	519.93
24 Jun 24	SEDOL : 2665300 /OXM	100.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 OXFORD INDUSTRIES COM USD1 PRICE: 100.47 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PAC PREMIER BANCORP COM	-54.000	1,240.37	0.00	0.00	-2,120.49	-880.12	0.00	-880.12
04 Apr 24	SEDOL : 2767217 /PPBI	22.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.54 PACIFIC PREMIER BA COM USD0.01 PRICE: 22.98 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PAC PREMIER BANCORP COM	-358.000	7,455.14	0.00	0.00	-14,058.06	-6,602.92	0.00	-6,602.92
24 Jun 24	SEDOL : 2767217 /PPBI	20.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.79 PACIFIC PREMIER BA COM USD0.01 PRICE: 20.83 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PACCAR INC COM	-864.000	105,841.31	0.00	0.00	-51,144.94	54,696.37	0.00	54,696.37
10 Apr 24	SEDOL : 2665861 /PCAR	122.51							
Settled	CABRERA CAPITAL MARKETS LLC / 6.48								

◆ 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

	PACCAR INC COM USD1 PRICE: 122.51 BROKER COMMISSION: 6.48 OTHER CHARGES: 0.85 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	PACCAR INC COM	-35,635.000	3,668,104.34	0.00	0.00	-2,112,536.49	1,555,567.85	0.00	1,555,567.85
01 Jul 24	SEDOL : 2665861 /PCAR	102.94							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 60.58 PACCAR INC COM USD1 PRICE: 102.94 BROKER COMMISSION: 60.58 OTHER CHARGES: 101.98 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PACIRA BIOSCIENCES INC COM	-26.000	740.99	0.00	0.00	-1,525.76	-784.77	0.00	-784.77
04 Apr 24	USD0.001	28.51							
Settled	SEDOL : B3X26D8 /PCRX WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 28.51 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PACIRA BIOSCIENCES INC COM	-194.000	5,556.97	0.00	0.00	-11,384.55	-5,827.58	0.00	-5,827.58
24 Jun 24	USD0.001	28.65							
Settled	SEDOL : B3X26D8 /PCRX WILLIAMS CAPITAL GROUP L.P.,THE / 0.97 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 28.65 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PACKAGING CORP AMER COM ISIN	-148.000	28,223.74	0.00	0.00	-20,368.03	7,855.71	0.00	7,855.71
10 Apr 24	US6951561090	190.71							
Settled	SEDOL : 2504566 /PKG CABRERA CAPITAL MARKETS LLC / 1.11								

◆ 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

PACKAGING CORP OF COM USD0.01 PRICE: 190.71
 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.23
 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24 10 Apr 24 Settled	PALANTIR TECHNOLOGIES INC CL A CL A SEDOL : BN78DQ4 /PLTR CABRERA CAPITAL MARKETS LLC / 24.75 PALANTIR TECH INC COM USD0.001 CLASS A PRICE: 23.0 BROKER COMMISSION: 24.75 OTHER CHARGES: 0.61 BROKER: CABRERA CAPITAL MARKETS LLC	-3,300.000 23.00	75,874.64	0.00	0.00	-49,520.20	26,354.44	0.00	26,354.44
08 Apr 24 10 Apr 24 Settled	PALO ALTO NETWORKS INC COM USD0.0001 SEDOL : B87ZMX0 /PANW CABRERA CAPITAL MARKETS LLC / 14.81 PALO ALTO NETWORKS INC COM USD0.0001 PRICE: 268.58 BROKER COMMISSION: 14.81 OTHER CHARGES: 4.25 BROKER: CABRERA CAPITAL MARKETS LLC	-1,974.000 268.58	530,157.86	0.00	0.00	-343,630.09	186,527.77	0.00	186,527.77
28 Jun 24 01 Jul 24 Pending	PALO ALTO NETWORKS INC COM USD0.0001 SEDOL : B87ZMX0 /PANW INSTINET INVESTMENT SERVICES LIMITE / 0.13 PALO ALTO NETWORKS INC COM USD0.0001 PRICE: 339.01 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.70 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-74.000 339.01	25,085.91	0.00	0.00	-12,881.78	12,204.13	0.00	12,204.13
02 Apr 24 04 Apr 24 Settled	PALOMAR HLDGS INC COM SEDOL : BJYLZK6 /PLMR WILLIAMS CAPITAL GROUP L.P.,THE / 0.14	-14.000 81.59	1,142.11	0.00	0.00	-887.02	255.09	0.00	255.09

◆ 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

	PALOMAR HOLDINGS I COM USD0.0001 PRICE: 81.59 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PALOMAR HLDGS INC COM	-85.000	6,642.98	0.00	0.00	-5,385.47	1,257.51	0.00	1,257.51
24 Jun 24	SEDOL : BJYLZK6 /PLMR	78.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43								
	PALOMAR HOLDINGS I COM USD0.0001 PRICE: 78.16 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PAPA JOHNS INTL INC COM	-18.000	1,209.23	0.00	0.00	-1,383.75	-174.52	0.00	-174.52
04 Apr 24	SEDOL : 2696117 /PZZA	67.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18								
	PAPA JOHNS INTL COM USD0.01 PRICE: 67.19 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PAPA JOHNS INTL INC COM	-118.000	5,570.03	0.00	0.00	-9,071.25	-3,501.22	0.00	-3,501.22
24 Jun 24	SEDOL : 2696117 /PZZA	47.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59								
	PAPA JOHNS INTL COM USD0.01 PRICE: 47.21 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PAR PACIFIC HOLDINGS INC COM	-32.000	1,194.55	0.00	0.00	-502.14	692.41	0.00	692.41
04 Apr 24	NEW COM NEW	37.34							
Settled	SEDOL : BJH08C3 /PARR								
	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32								
	PAR PACIFIC HLDGS COM USD0.01 PRICE: 37.34 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 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

21 Jun 24	PAR PACIFIC HOLDINGS INC COM	-577.000	13,740.86	0.00	0.00	-9,054.18	4,686.68	0.00	4,686.68
24 Jun 24	NEW COM NEW	23.82							
Settled	SEDOL : BJH08C3 /PARR WILLIAMS CAPITAL GROUP L.P.,THE / 2.89 PAR PACIFIC HLDGS COM USD0.01 PRICE: 23.82 BROKER COMMISSION: 2.89 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PARAMOUNT GLOBAL OM USD0.001	-600.000	6,631.44	0.00	0.00	-19,189.87	-12,558.43	0.00	-12,558.43
10 Apr 24	CL B	11.06							
Settled	SEDOL : BKTNTR9 /PARA CABRERA CAPITAL MARKETS LLC / 4.50 PARAMOUNT GLOBAL COM USD0.0 PRICE: 11.06 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PARK HOTELS & RESORTS INC COM	-800.000	14,209.88	0.00	0.00	-14,384.06	-174.18	0.00	-174.18
10 Apr 24	SEDOL : BYVMVVO /PK	17.77							
Settled	CABRERA CAPITAL MARKETS LLC / 6.00 PARK HOTELS & RESO COM USD0.01 PRICE: 17.77 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	PARK NATL CORP COM	-8.000	1,032.39	0.00	0.00	-1,063.09	-30.70	0.00	-30.70
04 Apr 24	SEDOL : 2673251 /PRK	129.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 PARK NATIONAL CORP COM NPV PRICE: 129.06 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PARK NATL CORP COM	-61.000	8,274.10	0.00	0.00	-8,106.04	168.06	0.00	168.06
24 Jun 24	SEDOL : 2673251 /PRK	135.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31								

◆ 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								

Sales

Equities

Common stock

United States - USD

PARK NATIONAL CORP COM NPV PRICE: 135.65 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	PARKER-HANNIFIN CORP COM	-215.000	121,672.36	0.00	0.00	-65,986.60	55,685.76	0.00	55,685.76
10 Apr 24	SEDOL : 2671501 /PH	565.93							
Settled	CABRERA CAPITAL MARKETS LLC / 1.61 PARKER-HANNIFIN CP COM USD0.50 PRICE: 565.93 BROKER COMMISSION: 1.61 OTHER CHARGES: 0.98 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	PARKER-HANNIFIN CORP COM	-8,882.000	4,492,464.42	0.00	0.00	-2,729,842.84	1,762,621.58	0.00	1,762,621.58
01 Jul 24	SEDOL : 2671501 /PH	505.81							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 15.10 PARKER-HANNIFIN CP COM USD0.50 PRICE: 505.81 BROKER COMMISSION: 15.10 OTHER CHARGES: 124.90 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PATRICK INDS INC COM	-12.000	1,406.62	0.00	0.00	-860.22	546.40	0.00	546.40
04 Apr 24	SEDOL : 2673154 /PATK	117.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 PATRICK INDS INC COM NPV PRICE: 117.23 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PATRICK INDS INC COM	-59.000	6,369.75	0.00	0.00	-4,229.39	2,140.36	0.00	2,140.36
24 Jun 24	SEDOL : 2673154 /PATK	107.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 PATRICK INDS INC COM NPV PRICE: 107.97 BROKER COMMISSION: 0.30 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

02 Apr 24	PATTERSON COS INC COM	-47.000	1,240.79	0.00	0.00	-1,356.22	-115.43	0.00	-115.43
04 Apr 24	SEDOL : 2672689 /PDCO	26.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 PATTERSON COS INC COM USD0.01 PRICE: 26.41 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PATTERSON COS INC COM	-750.000	18,228.24	0.00	0.00	-21,641.81	-3,413.57	0.00	-3,413.57
24 Jun 24	SEDOL : 2672689 /PDCO	24.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.75 PATTERSON COS INC COM USD0.01 PRICE: 24.31 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PATTERSON-UTI ENERGY INC COM	-182.000	2,167.60	0.00	0.00	-1,966.72	200.88	0.00	200.88
04 Apr 24	SEDOL : 2672537 /PTEN	11.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.82 PATTERSON UTI ENEG COM USD0.01 PRICE: 11.92 BROKER COMMISSION: 1.82 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PATTERSON-UTI ENERGY INC COM	-3,109.000	31,384.47	0.00	0.00	-33,596.27	-2,211.80	0.00	-2,211.80
24 Jun 24	SEDOL : 2672537 /PTEN	10.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 15.55 PATTERSON UTI ENEG COM USD0.01 PRICE: 10.1 BROKER COMMISSION: 15.55 OTHER CHARGES: 0.88 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PAYCHEX INC COM	-543.000	67,245.94	0.00	0.00	-65,404.65	1,841.29	0.00	1,841.29
10 Apr 24	SEDOL : 2674458 /PAYX	123.85							
Settled	CABRERA CAPITAL MARKETS LLC / 4.07								

◆ 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

	PAYCHEX INC COM USD0.01 PRICE: 123.85 BROKER COMMISSION: 4.07 OTHER CHARGES: 0.54 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PAYCOM SOFTWARE INC COM	-71.000	14,331.41	0.00	0.00	-25,566.35	-11,234.94	0.00	-11,234.94
10 Apr 24	SEDOL : BL95MY0 /PAYC	201.86							
Settled	CABRERA CAPITAL MARKETS LLC / 0.53 PAYCOM SOFTWARE IN COM USD0.01 PRICE: 201.86 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PAYLOCITY HLDG CORP COM	-58.000	9,755.66	0.00	0.00	-12,163.98	-2,408.32	0.00	-2,408.32
10 Apr 24	SEDOL : BKM4N88 /PCTY	168.21							
Settled	CABRERA CAPITAL MARKETS LLC / 0.44 PAYLOCITY HLDG COR COM USD0.001 PRICE: 168.21 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	PAYONEER GLOBAL INC COM	-147.000	715.88	0.00	0.00	-1,040.13	-324.25	0.00	-324.25
04 Apr 24	SEDOL : BLSPX60 /PAYO	4.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.47 PAYONEER GLOBAL COM PRICE: 4.88 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PAYONEER GLOBAL INC COM	-2,168.000	11,782.75	0.00	0.00	-15,340.13	-3,557.38	0.00	-3,557.38
24 Jun 24	SEDOL : BLSPX60 /PAYO	5.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 10.84 PAYONEER GLOBAL COM PRICE: 5.44 BROKER COMMISSION: 10.84 OTHER CHARGES: 0.33 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

08 Apr 24	PAYPAL HLDGS INC COM	-7,000.000	464,323.78	0.00	0.00	-1,172,161.51	-707,837.73	0.00	-707,837.73
10 Apr 24	SEDOL : BYW36M8 /PYPL	66.34							
Settled	CABRERA CAPITAL MARKETS LLC / 52.50 PAYPAL HOLDINGS IN COM USD0.0001 PRICE: 66.34 BROKER COMMISSION: 52.50 OTHER CHARGES: 3.72 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	PAYPAL HLDGS INC COM	-2,733.000	158,586.93	0.00	0.00	-457,645.34	-299,058.41	0.00	-299,058.41
01 Jul 24	SEDOL : BYW36M8 /PYPL	58.03							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.65 PAYPAL HOLDINGS IN COM USD0.0001 PRICE: 58.03 BROKER COMMISSION: 4.65 OTHER CHARGES: 4.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PC CONNECTION INC COM	-21.000	1,345.24	0.00	0.00	-938.40	406.84	0.00	406.84
04 Apr 24	SEDOL : 2157175 /CNXN	64.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 PC CONNECTION COM USD0.01 PRICE: 64.07 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PC CONNECTION INC COM	-45.000	2,918.38	0.00	0.00	-2,010.85	907.53	0.00	907.53
24 Jun 24	SEDOL : 2157175 /CNXN	64.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 PC CONNECTION COM USD0.01 PRICE: 64.86 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PDF SOLUTIONS INC COM	-17.000	557.76	0.00	0.00	-448.92	108.84	0.00	108.84
04 Apr 24	SEDOL : 2782425 /PDFS	32.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17								

◆ 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

PDF SOLUTIONS INC COM USD0.00015 PRICE:
32.82 BROKER COMMISSION: 0.17 OTHER
CHARGES: 0.01 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

21 Jun 24	PDF SOLUTIONS INC COM	-122.000	4,364.42	0.00	0.00	-3,221.66	1,142.76	0.00	1,142.76
24 Jun 24	SEDOL : 2782425 /PDFS	35.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

PDF SOLUTIONS INC COM USD0.00015 PRICE:
35.78 BROKER COMMISSION: 0.61 OTHER
CHARGES: 0.13 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

02 Apr 24	PEABODY ENERGY CORP NEW	-62.000	1,505.96	0.00	0.00	-1,588.13	-82.17	0.00	-82.17
04 Apr 24	SEDOL : BDVPZV0 /BTU	24.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

PEABODY ENERGY CO COM USD0.01 PRICE: 24.3
BROKER COMMISSION: 0.62 OTHER CHARGES:
0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	PEABODY ENERGY CORP NEW	-1,113.000	24,335.06	0.00	0.00	-28,509.49	-4,174.43	0.00	-4,174.43
24 Jun 24	SEDOL : BDVPZV0 /BTU	21.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

PEABODY ENERGY CO COM USD0.01 PRICE: 21.87
BROKER COMMISSION: 5.57 OTHER CHARGES:
0.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	PEBBLEBROOK HOTEL TR COM STK	-68.000	1,030.87	0.00	0.00	-898.17	132.70	0.00	132.70
04 Apr 24	SEDOL : B4XBDV9 /PEB	15.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE:
15.17 BROKER COMMISSION: 0.68 OTHER
CHARGES: 0.01 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	PEBBLEBROOK HOTEL TR COM STK	-542.000	7,514.62	0.00	0.00	-7,158.96	355.66	0.00	355.66
24 Jun 24	SEDOL : B4XBDV9 /PEB	13.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.71 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 13.87 BROKER COMMISSION: 2.71 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PEDIATRIX MEDICAL GROUP INC	-426.000	3,405.77	0.00	0.00	-10,945.52	-7,539.75	0.00	-7,539.75
24 Jun 24	SEDOL : 2677640 /MD	8.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.13 PEDIATRIX MEDICAL GROUP INC PRICE: 8.0 BROKER COMMISSION: 2.13 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	PELTON INTERACTIVE INC	-23,616.000	79,779.71	0.00	0.00	-803,408.39	-723,628.68	0.00	-723,628.68
01 Jul 24	SEDOL : BJ7WJS2 /PTON	3.38							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 40.15 PELTON INTERACTIVE INC COMST PRICE: 3.38 BROKER COMMISSION: 40.15 OTHER CHARGES: 2.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PENGUIN SOLUTIONS INC	-30.000	784.49	0.00	0.00	-773.78	10.71	0.00	10.71
04 Apr 24	SEDOL : BYPBTG4 /PENG	26.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 SMART GLOBAL HLDGS COM USD0.03 PRICE: 26.16 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PENGUIN SOLUTIONS INC	-168.000	3,800.89	0.00	0.00	-4,333.15	-532.26	0.00	-532.26
24 Jun 24	SEDOL : BYPBTG4 /PENG	22.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.84								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

SMART GLOBAL HLDGS COM USD0.03 PRICE: 22.63
 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.11
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	PENN ENTERTAINMENT INC	-300.000	5,244.70	0.00	0.00	-14,599.59	-9,354.89	0.00	-9,354.89
10 Apr 24	SEDOL : 2682105 /PENN	17.49							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 PENN ENTERTAINMENT INC PRICE: 17.49 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	PENNYMAC MTG INVT TR COM REIT	-49.000	702.65	0.00	0.00	-846.68	-144.03	0.00	-144.03
04 Apr 24	SEDOL : B3V8JL7 /PMT	14.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 PENNYMAC MORTGAGE COM USD0.01 PRICE: 14.35 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PENNYMAC MTG INVT TR COM REIT	-360.000	4,922.86	0.00	0.00	-6,220.54	-1,297.68	0.00	-1,297.68
24 Jun 24	SEDOL : B3V8JL7 /PMT	13.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.80 PENNYMAC MORTGAGE COM USD0.01 PRICE: 13.68 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PENSKE AUTOMOTIVE GROUP INC	-32.000	4,892.52	0.00	0.00	-3,312.40	1,580.12	0.00	1,580.12
10 Apr 24	COM STK	152.90							
Settled	SEDOL : 2943523 /PAG CABRERA CAPITAL MARKETS LLC / 0.24								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

PENSKE AUTOMOTIVE COM STK USD0.0001 PRICE:
152.9 BROKER COMMISSION: 0.24 OTHER
CHARGES: 0.04 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	PENTAIR PLC COM USD0.01	-300.000	24,990.55	0.00	0.00	-19,242.87	5,747.68	0.00	5,747.68
10 Apr 24	SEDOL : BLS09M3 /PNR	83.31							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 PENTAIR PLC COM USD0.01 PRICE: 83.31 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PENUMBRA INC COM	-50.000	11,003.03	0.00	0.00	-11,115.80	-112.77	0.00	-112.77
10 Apr 24	SEDOL : BZ0V201 /PEN	220.07							
Settled	CABRERA CAPITAL MARKETS LLC / 0.38 PENUMBRA INC COM USD0.001 PRICE: 220.07 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PEPSICO INC COM	-8,914.000	1,511,557.16	0.00	0.00	-1,492,621.13	18,936.03	0.00	18,936.03
10 Apr 24	SEDOL : 2681511 /PEP	169.58							
Settled	CABRERA CAPITAL MARKETS LLC / 66.86 PEPSICO INC CAP USD0.016666 PRICE: 169.58 BROKER COMMISSION: 66.86 OTHER CHARGES: 12.10 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	PEPSICO INC COM	-1,235.000	203,680.78	0.00	0.00	-206,796.85	-3,116.07	0.00	-3,116.07
01 Jul 24	SEDOL : 2681511 /PEP	164.93							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.10 PEPSICO INC CAP USD0.016666 PRICE: 164.93 BROKER COMMISSION: 2.10 OTHER CHARGES: 5.67 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	PERDOCEO ED CORP COM	-37.000	654.52	0.00	0.00	-415.34	239.18	0.00	239.18
04 Apr 24	SEDOL : BKRQQR9 /PRDO	17.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 PERDOCEO EDUCATION COM USD0.01 PRICE: 17.7 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PERDOCEO ED CORP COM	-307.000	6,408.44	0.00	0.00	-3,446.19	2,962.25	0.00	2,962.25
24 Jun 24	SEDOL : BKRQQR9 /PRDO	20.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.54 PERDOCEO EDUCATION COM USD0.01 PRICE: 20.88 BROKER COMMISSION: 1.54 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PERFORMANCE FOOD GROUP CO	-200.000	14,192.38	0.00	0.00	-9,708.06	4,484.32	0.00	4,484.32
10 Apr 24	COM	70.97							
Settled	SEDOL : BYVYD43 /PFGC CABRERA CAPITAL MARKETS LLC / 1.50 PERFORMANCE FOOD G COM USD0.01 PRICE: 70.97 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	PETCO HEALTH & WELLNESS CO	-5,668.000	21,414.80	0.00	0.00	-101,703.59	-80,288.79	0.00	-80,288.79
01 Jul 24	INC CL A COM CL A COM	3.78							
Pending	SEDOL : BNRQM83 /WOOF INSTINET INVESTMENT SERVICES LIMITE / 9.64 PETCO HEALTH & WEL COM USD0.001 CLASS A PRICE: 3.78 BROKER COMMISSION: 9.64 OTHER CHARGES: 0.60 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	PFD BK L A CAL COM	-18.000	1,358.44	0.00	0.00	-1,338.92	19.52	0.00	19.52
04 Apr 24	SEDOL : 2763602 /PFBC	75.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 PREFERRED BANK LOS COM STK NPV PRICE: 75.48 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PFD BK L A CAL COM	-85.000	6,272.39	0.00	0.00	-6,322.66	-50.27	0.00	-50.27
24 Jun 24	SEDOL : 2763602 /PFBC	73.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 PREFERRED BANK LOS COM STK NPV PRICE: 73.8 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PFIZER INC COM	-36,600.000	972,545.71	0.00	0.00	-1,821,954.19	-849,408.48	0.00	-849,408.48
10 Apr 24	SEDOL : 2684703 /PFE	26.58							
Settled	CABRERA CAPITAL MARKETS LLC / 274.50 PFIZER INC COM USD0.05 PRICE: 26.58 BROKER COMMISSION: 274.50 OTHER CHARGES: 7.79 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	PFIZER INC COM	-3,168.000	88,632.78	0.00	0.00	-157,703.58	-69,070.80	0.00	-69,070.80
01 Jul 24	SEDOL : 2684703 /PFE	27.98							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.39 PFIZER INC COM USD0.05 PRICE: 27.98 BROKER COMMISSION: 5.39 OTHER CHARGES: 2.47 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	PG& E CORP COM	-3,500.000	58,808.27	0.00	0.00	-46,617.88	12,190.39	0.00	12,190.39
10 Apr 24	SEDOL : 2689560 /PCG	16.81							
Settled	CABRERA CAPITAL MARKETS LLC / 26.25								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

PG&E CORP COM NPV PRICE: 16.81 BROKER
COMMISSION: 26.25 OTHER CHARGES: 0.48
BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24 10 Apr 24 Settled	PHILIP MORRIS INTL COM STK NPV SEDOL : B2PKRQ3 /PM CABRERA CAPITAL MARKETS LLC / 75.00 PHILIP MORRIS INTL COM STK NPV PRICE: 90.32 BROKER COMMISSION: 75.00 OTHER CHARGES: 7.23 BROKER: CABRERA CAPITAL MARKETS LLC	-10,000.000 90.32	903,117.77	0.00	0.00	-990,156.09	-87,038.32	0.00	-87,038.32
28 Jun 24 01 Jul 24 Pending	PHILIP MORRIS INTL COM STK NPV SEDOL : B2PKRQ3 /PM INSTINET INVESTMENT SERVICES LIMITE / 1.84 PHILIP MORRIS INTL COM STK NPV PRICE: 101.33 BROKER COMMISSION: 1.84 OTHER CHARGES: 3.05 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-1,080.000 101.33	109,431.51	0.00	0.00	-106,936.86	2,494.65	0.00	2,494.65
08 Apr 24 10 Apr 24 Settled	PHILLIPS 66 COM SEDOL : B78C4Y8 /PSX CABRERA CAPITAL MARKETS LLC / 5.56 PHILLIPS 66 COM USD0.01 PRICE: 168.55 BROKER COMMISSION: 5.56 OTHER CHARGES: 1.00 BROKER: CABRERA CAPITAL MARKETS LLC	-741.000 168.55	124,888.99	0.00	0.00	-60,276.33	64,612.66	0.00	64,612.66
28 Jun 24 01 Jul 24 Pending	PHILLIPS 66 COM SEDOL : B78C4Y8 /PSX INSTINET INVESTMENT SERVICES LIMITE / 51.98 PHILLIPS 66 COM USD0.01 PRICE: 141.17 BROKER COMMISSION: 51.98 OTHER CHARGES: 119.99 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-30,574.000 141.17	4,315,959.61	0.00	0.00	-2,490,615.12	1,825,344.49	0.00	1,825,344.49

◆ 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

21 Jun 24	PHILLIPS EDISON & CO INC COM	-448.000	14,530.47	0.00	0.00	-15,283.76	-753.29	0.00	-753.29
24 Jun 24	NEW COM NEW	32.44							
Settled	SEDOL : BN48ZR2 /PECO WILLIAMS CAPITAL GROUP L.P.,THE / 2.24 PHILLIPS EDISON & COM USD0.01 PRICE: 32.44 BROKER COMMISSION: 2.24 OTHER CHARGES: 0.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PHINIA INC COM USD0.01 WI	-27.000	1,064.60	0.00	0.00	-992.66	71.94	0.00	71.94
04 Apr 24	SEDOL : BPW7PC0 /PHIN	39.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 PHINIA INC COM USD0.01 PRICE: 39.44 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PHINIA INC COM USD0.01 WI	-349.000	13,888.06	0.00	0.00	-12,830.98	1,057.08	0.00	1,057.08
24 Jun 24	SEDOL : BPW7PC0 /PHIN	39.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.75 PHINIA INC COM USD0.01 PRICE: 39.8 BROKER COMMISSION: 1.75 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	PHINIA INC COM USD0.01 WI	-3,226.000	126,966.35	0.00	0.00	-84,999.07	41,967.28	0.00	41,967.28
01 Jul 24	SEDOL : BPW7PC0 /PHIN	39.36							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 5.48 PHINIA INC COM USD0.01 PRICE: 39.36 BROKER COMMISSION: 5.48 OTHER CHARGES: 3.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PHOTRONICS INC COM	-35.000	977.54	0.00	0.00	-566.94	410.60	0.00	410.60
04 Apr 24	SEDOL : 2687315 /PLAB	27.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

PHOTRONICS INC COM USD0.01 PRICE: 27.94 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	PHOTRONICS INC COM	-178.000	4,438.30	0.00	0.00	-2,883.30	1,555.00	0.00	1,555.00
24 Jun 24	SEDOL : 2687315 /PLAB	24.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.89 PHOTRONICS INC COM USD0.01 PRICE: 24.94 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
PINNACLE FINL PARTNERS INC COM									
08 Apr 24	PINNACLE FINL PARTNERS INC	-100.000	8,329.18	0.00	0.00	-9,367.07	-1,037.89	0.00	-1,037.89
10 Apr 24	SEDOL : 2675097 /PNFP	83.30							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 PINNACLE FINANCIAL COM USD1.00 PRICE: 83.3 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
PINNACLE W. CAP CORP COM									
08 Apr 24	PINNACLE W. CAP CORP COM	-100.000	7,407.19	0.00	0.00	-6,975.49	431.70	0.00	431.70
10 Apr 24	SEDOL : 2048804 /PNW	74.08							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 PINNACLE WEST CAP COM USD2.50 PRICE: 74.08 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
PINTEREST INC CL A CL A									
08 Apr 24	PINTEREST INC CL A CL A	-1,000.000	33,972.22	0.00	0.00	-33,373.64	598.58	0.00	598.58
10 Apr 24	SEDOL : BJ2Z0H2 /PINS	33.98							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50 PINTEREST INC COM USD0.00001 CL A PRICE: 33.98 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.28 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

02 Apr 24	PIPER SANDLER COMPANIES COM	-5.000	977.94	0.00	0.00	-751.42	226.52	0.00	226.52
04 Apr 24	USD0.01	195.60							
Settled	SEDOL : 2227089 /PIPR WILLIAMS CAPITAL GROUP L.P.,THE / 0.05 PIPER SANDLER COMP COM USD0.01 PRICE: 195.6 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PIPER SANDLER COMPANIES COM	-19.000	4,004.60	0.00	0.00	-2,855.39	1,149.21	0.00	1,149.21
24 Jun 24	USD0.01	210.78							
Settled	SEDOL : 2227089 /PIPR WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 PIPER SANDLER COMP COM USD0.01 PRICE: 210.78 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PITNEY BOWES INC COM	-471.000	2,187.72	0.00	0.00	-2,821.16	-633.44	0.00	-633.44
24 Jun 24	SEDOL : 2690506 /PBI	4.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.36 PITNEY BOWES INC COM USD1 PRICE: 4.65 BROKER COMMISSION: 2.36 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PJT PARTNERS INC COM CLA COM	-13.000	1,227.71	0.00	0.00	-1,320.74	-93.03	0.00	-93.03
04 Apr 24	CLA	94.45							
Settled	SEDOL : BYNWB63 /PJT WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 PJT PARTNERS INC COM USD0.01 PRICE: 94.45 BROKER COMMISSION: 0.13 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>	<u>Price</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

21 Jun 24	PJT PARTNERS INC COM CL A COM	-133.000	14,136.83	0.00	0.00	-13,512.13	624.70	0.00	624.70
24 Jun 24	CL A	106.30							
Settled	SEDOL : BYNWB63 /PJT WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 PJT PARTNERS INC COM USD0.01 PRICE: 106.3 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PLANET FITNESS INC CL A CL A	-100.000	6,306.19	0.00	0.00	-8,020.15	-1,713.96	0.00	-1,713.96
10 Apr 24	SEDOL : BYSFJV8 /PLNT	63.07							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 PLANET FITNESS INC COM USD0.0001 A PRICE: 63.07 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	PLEXUS CORP COM	-16.000	1,531.50	0.00	0.00	-1,474.79	56.71	0.00	56.71
04 Apr 24	SEDOL : 2692160 /PLXS	95.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 PLEXUS CORP COM USD0.01 PRICE: 95.73 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PLEXUS CORP COM	-155.000	16,075.37	0.00	0.00	-14,287.03	1,788.34	0.00	1,788.34
24 Jun 24	SEDOL : 2692160 /PLXS	103.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.78 PLEXUS CORP COM USD0.01 PRICE: 103.72 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.45 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	PLUG PWR INC COM NEW	-36,544.000	85,083.03	0.00	0.00	-867,194.05	-782,111.02	0.00	-782,111.02
01 Jul 24	SEDOL : 2508386 /PLUG	2.33							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 62.12								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		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

PLUG PWR INC COM NEW PRICE: 2.33 BROKER
 COMMISSION: 62.12 OTHER CHARGES: 2.37
 BROKER: INSTINET INVESTMENT SERVICES LIMITE

21 Jun 24	PLYMOUTH INDL REIT INC COM	-1,300.000	27,451.98	0.00	0.00	-30,182.19	-2,730.21	0.00	-2,730.21
24 Jun 24	SEDOL : BF43645 /PLYM	21.12							
Settled	LOOP CAPITAL MARKETS LLC / 3.25 PLYMOUTH INDL REIT COM USD0.01 PRICE: 21.12 BROKER COMMISSION: 3.25 OTHER CHARGES: 0.77 BROKER: LOOP CAPITAL MARKETS LLC								
08 Apr 24	PNC FINANCIAL SERVICES GROUP	-2,576.000	414,610.32	0.00	0.00	-514,964.97	-100,354.65	0.00	-100,354.65
10 Apr 24	COM STK	160.96							
Settled	SEDOL : 2692665 /PNC CABRERA CAPITAL MARKETS LLC / 19.32 PNC FINANCIAL SVCS COM USD5 PRICE: 160.96 BROKER COMMISSION: 19.32 OTHER CHARGES: 3.32 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	PNC FINANCIAL SERVICES GROUP	-379.000	58,924.64	0.00	0.00	-75,765.42	-16,840.78	0.00	-16,840.78
01 Jul 24	COM STK	155.48							
Pending	SEDOL : 2692665 /PNC INSTINET INVESTMENT SERVICES LIMITE / 0.64 PNC FINANCIAL SVCS COM USD5 PRICE: 155.48 BROKER COMMISSION: 0.64 OTHER CHARGES: 1.64 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	POLARIS INC	-100.000	9,752.17	0.00	0.00	-11,170.45	-1,418.28	0.00	-1,418.28
10 Apr 24	SEDOL : 2692933 /PII	97.53							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 POLARIS INC PRICE: 97.53 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 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

08 Apr 24	POOL CORP COM STK	-64.000	25,396.43	0.00	0.00	-29,676.93	-4,280.50	0.00	-4,280.50
10 Apr 24	SEDOL : 2781585 /POOL	396.83							
Settled	CABRERA CAPITAL MARKETS LLC / 0.48 POOL CORPORATION COM USD0.001 PRICE: 396.83 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	POPULAR INC COM NEW COM USD6	-100.000	8,589.18	0.00	0.00	-8,589.68	-0.50	0.00	-0.50
10 Apr 24	(POST REV SPLIT)	85.90							
Settled	SEDOL : B86QM90 /BPOP CABRERA CAPITAL MARKETS LLC / 0.75 POPULAR INC COM USD0.01 PRICE: 85.9 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	POST HLDGS INC COM STK	-177.000	18,048.98	0.00	0.00	-13,296.55	4,752.43	0.00	4,752.43
10 Apr 24	SEDOL : B6T0518 /POST	101.98							
Settled	CABRERA CAPITAL MARKETS LLC / 1.33 POST HLDGS INC COM STK PRICE: 101.98 BROKER COMMISSION: 1.33 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	POWELL INDS INC COM	-5.000	675.04	0.00	0.00	-138.12	536.92	0.00	536.92
04 Apr 24	SEDOL : 2697422 /POWL	135.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.05 POWELL INDS INC COM USD0.01 PRICE: 135.02 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	POWELL INDS INC COM	-39.000	6,003.68	0.00	0.00	-1,077.34	4,926.34	0.00	4,926.34
24 Jun 24	SEDOL : 2697422 /POWL	153.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 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

POWELL INDS INC COM USD0.01 PRICE: 153.95
 BROKER COMMISSION: 0.20 OTHER CHARGES:
 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	PPG IND INC COM	-395.000	55,261.04	0.00	0.00	-61,423.21	-6,162.17	0.00	-6,162.17
10 Apr 24	SEDOL : 2698470 /PPG	139.91							
Settled	CABRERA CAPITAL MARKETS LLC / 2.96 PPG INDS INC COM USD1.666 PRICE: 139.91 BROKER COMMISSION: 2.96 OTHER CHARGES: 0.45 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PPL CORP COM ISIN US69351T1060	-1,100.000	30,109.50	0.00	0.00	-31,532.15	-1,422.65	0.00	-1,422.65
10 Apr 24	SEDOL : 2680905 /PPL	27.38							
Settled	CABRERA CAPITAL MARKETS LLC / 8.25 PPL CORP COM USD0.01 PRICE: 27.38 BROKER COMMISSION: 8.25 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	PRA GROUP INC COM	-22.000	562.75	0.00	0.00	-972.88	-410.13	0.00	-410.13
04 Apr 24	SEDOL : BSHZ3P9 /PRAA	25.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 PRA GROUP INC COM PRICE: 25.59 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PRA GROUP INC COM	-162.000	3,365.45	0.00	0.00	-7,163.94	-3,798.49	0.00	-3,798.49
24 Jun 24	SEDOL : BSHZ3P9 /PRAA	20.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.81 PRA GROUP INC COM PRICE: 20.78 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.10 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

02 Apr 24	PREMIER INC CL A CL A	-68.000	1,452.46	0.00	0.00	-1,491.58	-39.12	0.00	-39.12
04 Apr 24	SEDOL : BDZDRC5 /PINC	21.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.68								
	PREMIER INC COM USD0.01 CL'A' PRICE: 21.37								
	BROKER COMMISSION: 0.68 OTHER CHARGES:								
	0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PREMIER INC CL A CL A	-2,618.000	48,680.35	0.00	0.00	-57,425.83	-8,745.48	0.00	-8,745.48
24 Jun 24	SEDOL : BDZDRC5 /PINC	18.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 13.09								
	PREMIER INC COM USD0.01 CL'A' PRICE: 18.6								
	BROKER COMMISSION: 13.09 OTHER CHARGES:								
	1.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PRESTIGE CONSUMER	-28.000	1,958.58	0.00	0.00	-1,621.47	337.11	0.00	337.11
04 Apr 24	HEALTHCARE INC COM	69.96							
Settled	SEDOL : B0650P3 /PBH								
	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.28								
	PRESTIGE CONSUMER COM USD0.01 PRICE: 69.96								
	BROKER COMMISSION: 0.28 OTHER CHARGES:								
	0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PRESTIGE CONSUMER	-287.000	19,915.80	0.00	0.00	-16,667.48	3,248.32	0.00	3,248.32
24 Jun 24	HEALTHCARE INC COM	69.40							
Settled	SEDOL : B0650P3 /PBH								
	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 1.44								
	PRESTIGE CONSUMER COM USD0.01 PRICE: 69.4								
	BROKER COMMISSION: 1.44 OTHER CHARGES:								
	0.56 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PRICESMART INC COM STK	-15.000	1,226.84	0.00	0.00	-1,094.50	132.34	0.00	132.34
04 Apr 24	SEDOL : 2092942 /PSMT	81.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 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

	PRICESMART INC COM USD0.0001 PRICE: 81.8 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PRICESMART INC COM STK	-96.000	7,717.70	0.00	0.00	-7,045.79	671.91	0.00	671.91
24 Jun 24	SEDOL : 2092942 /PSMT WILLIAMS CAPITAL GROUP L.P.,THE / 0.48	80.40							
	PRICESMART INC COM USD0.0001 PRICE: 80.4 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PRIMERICA INC COM	-94.000	23,493.46	0.00	0.00	-14,071.14	9,422.32	0.00	9,422.32
10 Apr 24	SEDOL : B50K3X8 /PRI CABRERA CAPITAL MARKETS LLC / 0.71	249.94							
	PRIMERICA INC COM USD0.01 PRICE: 249.94 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PRINCIPAL FINL GROUP INC COM	-500.000	42,305.91	0.00	0.00	-35,630.35	6,675.56	0.00	6,675.56
10 Apr 24	STK SEDOL : 2803014 /PFG CABRERA CAPITAL MARKETS LLC / 3.75	84.62							
	PRINCIPAL FINL GP COM USD0.01 PRICE: 84.62 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.34 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	PRIVIA HEALTH GROUP INC COM	-58.000	1,049.21	0.00	0.00	-1,665.10	-615.89	0.00	-615.89
04 Apr 24	SEDOL : BMDP209 /PRVA WILLIAMS CAPITAL GROUP L.P.,THE / 0.58	18.10							
	PRIVIA HEALTH GROU COM USD0.01 PRICE: 18.1 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Sales									
Equities									
Common stock									
United States - USD									
21 Jun 24	PRIVIA HEALTH GROUP INC COM	-311.000	5,279.07	0.00	0.00	-8,928.36	-3,649.29	0.00	-3,649.29
24 Jun 24	SEDOL : BMDP209 /PRVA	16.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.56 PRIVIA HEALTH GROU COM USD0.01 PRICE: 16.98 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PROASSURANCE CORP COM	-216.000	2,705.32	0.00	0.00	-5,149.54	-2,444.22	0.00	-2,444.22
24 Jun 24	SEDOL : 2612737 /PRA	12.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.08 PROASSURANCE CORP COM USD0.01 PRICE: 12.53 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PROCORE TECHNOLOGIES INC	-100.000	7,664.18	0.00	0.00	-6,184.26	1,479.92	0.00	1,479.92
10 Apr 24	COM	76.65							
Settled	SEDOL : BLH11J8 /PCOR CABRERA CAPITAL MARKETS LLC / 0.75 PROCORE TECHNOLOGI COM USD0.0001 PRICE: 76.65 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PROCTER & GAMBLE COM NPV	-15,234.000	2,376,980.08	0.00	0.00	-2,327,671.85	49,308.23	0.00	49,308.23
10 Apr 24	SEDOL : 2704407 /PG	156.04							
Settled	CABRERA CAPITAL MARKETS LLC / 114.26 PROCTER & GAMBLE COM NPV PRICE: 156.04 BROKER COMMISSION: 114.26 OTHER CHARGES: 19.02 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>	<u>Price</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

28 Jun 24	PROCTER & GAMBLE COM NPV	-1,495.000	246,546.00	0.00	0.00	-228,427.82	18,118.18	0.00	18,118.18
01 Jul 24	SEDOL : 2704407 /PG	164.92							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.54 PROCTER & GAMBLE COM NPV PRICE: 164.92 BROKER COMMISSION: 2.54 OTHER CHARGES: 6.86 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PROG HOLDINGS INC COM	-26.000	860.07	0.00	0.00	-693.53	166.54	0.00	166.54
04 Apr 24	SEDOL : BLFGN66 /PRG	33.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 PROG HOLDINGS INC COM USD0.5 PRICE: 33.09 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PROG HOLDINGS INC COM	-415.000	14,647.01	0.00	0.00	-11,069.80	3,577.21	0.00	3,577.21
24 Jun 24	SEDOL : BLFGN66 /PRG	35.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.08 PROG HOLDINGS INC COM USD0.5 PRICE: 35.3 BROKER COMMISSION: 2.08 OTHER CHARGES: 0.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PROGRESS SOFTWARE CORP COM	-35.000	1,826.28	0.00	0.00	-1,707.47	118.81	0.00	118.81
04 Apr 24	SEDOL : 2705198 /PRGS	52.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 PROGRESS SOFTWARE COM USD0.01 PRICE: 52.19 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PROGRESS SOFTWARE CORP COM	-289.000	14,138.92	0.00	0.00	-14,098.79	40.13	0.00	40.13
24 Jun 24	SEDOL : 2705198 /PRGS	48.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.45								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	PROGRESS SOFTWARE COM USD0.01 PRICE: 48.93 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	PROGRESSIVE CORP OH COM	-3,781.000	795,449.86	0.00	0.00	-393,610.98	401,838.88	0.00	401,838.88
10 Apr 24	SEDOL : 2705024 /PGR CABRERA CAPITAL MARKETS LLC / 28.36	210.39							
Settled	PROGRESSIVE CP(OH) COM USD1 PRICE: 210.39 BROKER COMMISSION: 28.36 OTHER CHARGES: 6.37 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	PROGRESSIVE CORP OH COM	-443.000	92,012.22	0.00	0.00	-46,117.34	45,894.88	0.00	45,894.88
01 Jul 24	SEDOL : 2705024 /PGR INSTINET INVESTMENT SERVICES LIMITE / 0.75	207.71							
Pending	PROGRESSIVE CP(OH) COM USD1 PRICE: 207.71 BROKER COMMISSION: 0.75 OTHER CHARGES: 2.56 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	PROLOGIS INC COM	-5,764.000	727,194.83	0.00	0.00	-802,156.25	-74,961.42	0.00	-74,961.42
10 Apr 24	SEDOL : B44WZD7 /PLD CABRERA CAPITAL MARKETS LLC / 43.23	126.17							
Settled	PROLOGIS INC COM USD0.01 PRICE: 126.17 BROKER COMMISSION: 43.23 OTHER CHARGES: 5.82 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	PROLOGIS INC COM	-758.000	82,920.99	0.00	0.00	-101,892.62	-18,971.63	0.00	-18,971.63
24 Jun 24	SEDOL : B44WZD7 /PLD LOOP CAPITAL MARKETS LLC / 1.90	109.40							
Settled	PROLOGIS INC COM USD0.01 PRICE: 109.4 BROKER COMMISSION: 1.90 OTHER CHARGES: 2.31 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								

Sales

Equities

Common stock

United States - USD

21 Jun 24	PROLOGIS INC COM	-700.000	76,580.00	0.00	0.00	-94,096.09	-17,516.09	0.00	-17,516.09
24 Jun 24	SEDOL : B44WZD7 /PLD	109.400002							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 109.4 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Jun 24	PROLOGIS INC COM	-626.000	70,303.04	0.00	0.00	-87,118.29	-16,815.25	0.00	-16,815.25
01 Jul 24	SEDOL : B44WZD7 /PLD	112.31							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.06 PROLOGIS INC COM USD0.01 PRICE: 112.31 BROKER COMMISSION: 1.06 OTHER CHARGES: 1.96 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	PROPETRO HLDG CORP COM	-155.000	1,233.79	0.00	0.00	-1,641.39	-407.60	0.00	-407.60
04 Apr 24	SEDOL : BYXR9C0 /PUMP	7.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.55 PROPETRO HLDG CORP COM USD0.001 PRICE: 7.97 BROKER COMMISSION: 1.55 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PROPETRO HLDG CORP COM	-723.000	6,091.10	0.00	0.00	-7,656.29	-1,565.19	0.00	-1,565.19
24 Jun 24	SEDOL : BYXR9C0 /PUMP	8.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.62 PROPETRO HLDG CORP COM USD0.001 PRICE: 8.43 BROKER COMMISSION: 3.62 OTHER CHARGES: 0.17 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

08 Apr 24	PROSPERITY BANCSHARES INC	-100.000	6,425.19	0.00	0.00	-7,345.04	-919.85	0.00	-919.85
10 Apr 24	COM	64.26							
Settled	SEDOL : 2310257 /PB CABRERA CAPITAL MARKETS LLC / 0.75 PROSPERITY BANCSHA COM USD1 PRICE: 64.26 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	PROTO LABS INC COM	-15.000	515.39	0.00	0.00	-794.62	-279.23	0.00	-279.23
04 Apr 24	SEDOL : B6T6J81 /PRLB	34.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 PROTO LABS INC COM USD0.001 PRICE: 34.37 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PROTO LABS INC COM	-181.000	5,441.60	0.00	0.00	-9,588.38	-4,146.78	0.00	-4,146.78
24 Jun 24	SEDOL : B6T6J81 /PRLB	30.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.91 PROTO LABS INC COM USD0.001 PRICE: 30.07 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	PROVIDENT FINL SVCS INC COM	-43.000	630.37	0.00	0.00	-1,032.13	-401.76	0.00	-401.76
04 Apr 24	SEDOL : 2171603 /PFS	14.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 PROVIDENT FINL SVC COM USD0.01 PRICE: 14.67 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	PROVIDENT FINL SVCS INC COM	-504.000	6,796.25	0.00	0.00	-10,435.40	-3,639.15	0.00	-3,639.15
24 Jun 24	SEDOL : 2171603 /PFS	13.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.52								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

PROVIDENT FINL SVC COM USD0.01 PRICE: 13.49
 BROKER COMMISSION: 2.52 OTHER CHARGES:
 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	PRUDENTIAL FINL INC COM	-611.000	70,553.13	0.00	0.00	-66,486.86	4,066.27	0.00	4,066.27
10 Apr 24	SEDOL : 2819118 /PRU	115.48							
Settled	CABRERA CAPITAL MARKETS LLC / 4.58 PRUDENTIAL FINL COM USD0.01 PRICE: 115.48 BROKER COMMISSION: 4.58 OTHER CHARGES: 0.57 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PTC INC COM	-157.000	29,264.95	0.00	0.00	-18,746.77	10,518.18	0.00	10,518.18
10 Apr 24	SEDOL : B95N910 /PTC	186.41							
Settled	CABRERA CAPITAL MARKETS LLC / 1.18 PTC INC COM USD0.01 PRICE: 186.41 BROKER COMMISSION: 1.18 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PUB SERVICE ENTERPRISE GROUP	-800.000	53,425.57	0.00	0.00	-51,823.45	1,602.12	0.00	1,602.12
10 Apr 24	INC COM	66.79							
Settled	SEDOL : 2707677 /PEG CABRERA CAPITAL MARKETS LLC / 6.00 PUBLIC SERVICE ENT COM NPV PRICE: 66.79 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.43 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PUB STORAGE COM	-956.000	274,955.35	0.00	0.00	-324,415.93	-49,460.58	0.00	-49,460.58
10 Apr 24	SEDOL : 2852533 /PSA	287.62							
Settled	CABRERA CAPITAL MARKETS LLC / 7.17 PUBLIC STORAGE COM USD0.10 PRICE: 287.62 BROKER COMMISSION: 7.17 OTHER CHARGES: 2.20 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

28 Jun 24	PUB STORAGE COM	-33.000	9,492.12	0.00	0.00	-11,198.46	-1,706.34	0.00	-1,706.34
01 Jul 24	SEDOL : 2852533 /PSA	287.65							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.06 PUBLIC STORAGE COM USD0.10 PRICE: 287.65 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.27 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	PULTE GROUP INC	-487.000	56,025.25	0.00	0.00	-24,468.24	31,557.01	0.00	31,557.01
10 Apr 24	SEDOL : 2708841 /PHM	115.05							
Settled	CABRERA CAPITAL MARKETS LLC / 3.65 PULTE GROUP INC PRICE: 115.05 BROKER COMMISSION: 3.65 OTHER CHARGES: 0.45 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PURE STORAGE INC CL A CL A	-400.000	21,496.82	0.00	0.00	-11,625.95	9,870.87	0.00	9,870.87
10 Apr 24	SEDOL : BYZ62T3 /PSTG	53.75							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 PURE STORAGE INC COM USD0.0001 CL A PRICE: 53.75 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	PVH CORP COM USD1	-201.000	21,973.64	0.00	0.00	-19,307.64	2,666.00	0.00	2,666.00
10 Apr 24	SEDOL : B3V9F12 /PVH	109.33							
Settled	CABRERA CAPITAL MARKETS LLC / 1.51 PVH CORP COM USD1 PRICE: 109.33 BROKER COMMISSION: 1.51 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	QIAGEN NV ORD EUR0.01	-400.000	16,596.86	0.00	0.00	-19,760.90	-3,164.04	0.00	-3,164.04
10 Apr 24	SEDOL : BMGBZP0 /QGEN	41.50							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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

QIAGEN NV ORD EUR0.01 (POST REV SPLT) PRICE:
41.5 BROKER COMMISSION: 3.00 OTHER
CHARGES: 0.14 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	QORVO INC COM	-104.000	11,902.96	0.00	0.00	-14,408.21	-2,505.25	0.00	-2,505.25
10 Apr 24	SEDOL : BR9YYP4 /QRVO	114.46							
Settled	CABRERA CAPITAL MARKETS LLC / 0.78								
	QORVO INC NPV PRICE: 114.46 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	QUAKER CHEM CORP COM	-8.000	1,600.94	0.00	0.00	-1,658.87	-57.93	0.00	-57.93
04 Apr 24	SEDOL : 2715186 /KWR	200.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08								
	QUAKER HOUGHTON COM USD1 PRICE: 200.13 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	QUAKER CHEM CORP COM	-62.000	10,393.70	0.00	0.00	-12,856.22	-2,462.52	0.00	-2,462.52
24 Jun 24	SEDOL : 2715186 /KWR	167.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31								
	QUAKER HOUGHTON COM USD1 PRICE: 167.65 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.29 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	QUALCOMM INC COM	-7,219.000	1,253,298.61	0.00	0.00	-1,133,550.76	119,747.85	0.00	119,747.85
10 Apr 24	SEDOL : 2714923 /QCOM	173.62							
Settled	CABRERA CAPITAL MARKETS LLC / 54.14								
	QUALCOMM INC COM USD0.0001 PRICE: 173.62 BROKER COMMISSION: 54.14 OTHER CHARGES: 10.03 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

28 Jun 24	QUALCOMM INC COM	-795.000	158,342.34	0.00	0.00	-124,833.47	33,508.87	0.00	33,508.87
01 Jul 24	SEDOL : 2714923 /QCOM	199.18							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.35 QUALCOMM INC COM USD0.0001 PRICE: 199.18 BROKER COMMISSION: 1.35 OTHER CHARGES: 4.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	QUANEX BLDG PRODS CORP COM	-43.000	1,597.43	0.00	0.00	-997.16	600.27	0.00	600.27
04 Apr 24	STK	37.16							
Settled	SEDOL : B2QXCJ9 /NX WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 QUANEX BLDG PRODS COM STK USD0.01 PRICE: 37.16 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	QUANEX BLDG PRODS CORP COM	-148.000	4,246.74	0.00	0.00	-3,432.08	814.66	0.00	814.66
24 Jun 24	STK	28.70							
Settled	SEDOL : B2QXCJ9 /NX WILLIAMS CAPITAL GROUP L.P.,THE / 0.74 QUANEX BLDG PRODS COM STK USD0.01 PRICE: 28.7 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	QUANTA SVCS INC COM	-242.000	63,464.59	0.00	0.00	-27,282.51	36,182.08	0.00	36,182.08
10 Apr 24	SEDOL : 2150204 /PWR	262.26							
Settled	CABRERA CAPITAL MARKETS LLC / 1.82 QUANTA SERVICES COM USD0.00001 PRICE: 262.26 BROKER COMMISSION: 1.82 OTHER CHARGES: 0.51 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

08 Apr 24	QUANTUMSCAPE CORP COM	-400.000	2,452.98	0.00	0.00	-5,972.62	-3,519.64	0.00	-3,519.64
10 Apr 24	USD0.0001 CL A	6.14							
Settled	SEDOL : BMC73Z8 /QS CABRERA CAPITAL MARKETS LLC / 3.00 QUANTUMSCAPE CORP COM USD0.0001 CL A PRICE: 6.14 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	QUEST DIAGNOSTICS INC COM	-188.000	24,445.91	0.00	0.00	-28,524.96	-4,079.05	0.00	-4,079.05
10 Apr 24	SEDOL : 2702791 /DGX	130.04							
Settled	CABRERA CAPITAL MARKETS LLC / 1.41 QUEST DIAGNOSTICS COM USD0.01 PRICE: 130.04 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	QUINSTREET INC COM STK	-144.000	2,288.81	0.00	0.00	-2,099.55	189.26	0.00	189.26
24 Jun 24	SEDOL : B3PGPB9 /QNST	15.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 QUINSTREET INC COM USD0.001 PRICE: 15.9 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	RADIAN GROUP INC COM	-87.000	2,853.57	0.00	0.00	-1,779.13	1,074.44	0.00	1,074.44
04 Apr 24	SEDOL : 2173911 /RDN	32.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.87 RADIAN GROUP INC COM USD0.001 PRICE: 32.81 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	RADIAN GROUP INC COM	-1,049.000	32,470.88	0.00	0.00	-21,451.77	11,019.11	0.00	11,019.11
24 Jun 24	SEDOL : 2173911 /RDN	30.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.25								

◆ 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

	RADIAN GROUP INC COM USD0.001 PRICE: 30.96 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.91 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	RADNET INC COM STK	-60.000	2,879.37	0.00	0.00	-1,645.81	1,233.56	0.00	1,233.56
04 Apr 24	SEDOL : B1JNG19 /RDNT	48.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 RADNET INC COM STK USD0.01 PRICE: 48.0 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	RADNET INC COM STK	-115.000	6,754.33	0.00	0.00	-3,154.46	3,599.87	0.00	3,599.87
24 Jun 24	SEDOL : B1JNG19 /RDNT	58.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.58 RADNET INC COM STK USD0.01 PRICE: 58.74 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	RALPH LAUREN CORP CL A CL A	-85.000	14,505.34	0.00	0.00	-9,601.00	4,904.34	0.00	4,904.34
10 Apr 24	SEDOL : B4V9661 /RL	170.66							
Settled	CABRERA CAPITAL MARKETS LLC / 0.64 RALPH LAUREN CORP COM USD0.01 CLASS 'A' PRICE: 170.66 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RANGE RES CORP COM	-300.000	10,752.66	0.00	0.00	-7,921.67	2,830.99	0.00	2,830.99
10 Apr 24	SEDOL : 2523334 /RRC	35.85							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 RANGE RES CORP IN COM USD0.01 PRICE: 35.85 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.09 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

08 Apr 24	RAYMOND JAMES FNCL INC COM	-444.000	57,711.76	0.00	0.00	-43,812.77	13,898.99	0.00	13,898.99
10 Apr 24	STK	129.99							
Settled	SEDOL : 2718992 /R/JF CABRERA CAPITAL MARKETS LLC / 3.33 RAYMOND JAMES FINL COM USD0.01 PRICE: 129.99 BROKER COMMISSION: 3.33 OTHER CHARGES: 0.47 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RAYONIER INC REIT	-300.000	9,621.67	0.00	0.00	-11,109.12	-1,487.45	0.00	-1,487.45
10 Apr 24	SEDOL : 2473138 /RYN	32.08							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 RAYONIER INC REIT PRICE: 32.08 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RBC BEARINGS INC COM	-29.000	7,816.37	0.00	0.00	-6,092.70	1,723.67	0.00	1,723.67
10 Apr 24	SEDOL : B0GLYB5 /RBC	269.54							
Settled	CABRERA CAPITAL MARKETS LLC / 0.22 RBC BEARINGS INC. COM USD0.01 PRICE: 269.54 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	READY CAP CORP	-89.000	776.96	0.00	0.00	-1,099.69	-322.73	0.00	-322.73
04 Apr 24	SEDOL : BDFS3G6 /RC	8.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.89 READY CAP CORP COM PRICE: 8.74 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	READY CAP CORP	-1,127.000	9,539.78	0.00	0.00	-13,925.27	-4,385.49	0.00	-4,385.49
24 Jun 24	SEDOL : BDFS3G6 /RC	8.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.64								

◆ 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								

Sales

Equities

Common stock

United States - USD

READY CAP CORP COM PRICE: 8.47 BROKER
 COMMISSION: 5.64 OTHER CHARGES: 0.27
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24 10 Apr 24 Settled	REALTY INCOME CORP COM SEDOL : 2724193 /O CABRERA CAPITAL MARKETS LLC / 10.50 REALTY INCOME CORP COM USD1 PRICE: BROKER COMMISSION: 10.50 OTHER CHARGES: 0.61 BROKER: CABRERA CAPITAL MARKETS LLC	-1,400.000 53.64	75,084.89	0.00	0.00	-92,081.61	-16,996.72	0.00	-16,996.72
21 Jun 24 24 Jun 24 Settled	REDWOOD TR INC COM SEDOL : 2730877 /RWT WILLIAMS CAPITAL GROUP L.P.,THE / 2.88 REDWOOD TRUST INC COM STK USD0.01 PRICE: 6.33 BROKER COMMISSION: 2.88 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-576.000 6.33	3,643.09	0.00	0.00	-6,235.96	-2,592.87	0.00	-2,592.87
08 Apr 24 10 Apr 24 Settled	REGAL REXNORD CORPORATION COM STK USD0.01 SEDOL : 2730082 /RRX CABRERA CAPITAL MARKETS LLC / 0.68 REGAL REXNORD CORP COM USD0.01 PRICE: 172.98 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC	-91.000 172.98	15,740.37	0.00	0.00	-14,411.21	1,329.16	0.00	1,329.16
08 Apr 24 10 Apr 24 Settled	REGENCY CTRS CORP COM SEDOL : 2726177 /REG CABRERA CAPITAL MARKETS LLC / 1.50 REGENCY CENTERS COM USD0.01 PRICE: 59.19 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC	-200.000 59.19	11,836.40	0.00	0.00	-13,739.38	-1,902.98	0.00	-1,902.98

◆ 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

08 Apr 24	REGENERON PHARMACEUTICALS	-650.000	610,002.23	0.00	0.00	-397,618.83	212,383.40	0.00	212,383.40
10 Apr 24	INC COM	938.48							
Settled	SEDOL : 2730190 /REGN CABRERA CAPITAL MARKETS LLC / 4.88 REGENERON PHARMACE COM USD0.001 PRICE: 938.48 BROKER COMMISSION: 4.88 OTHER CHARGES: 4.89 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	REGENXBIO INC COM	-54.000	1,095.11	0.00	0.00	-1,554.42	-459.31	0.00	-459.31
04 Apr 24	SEDOL : BZ0G875 /RGNX	20.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.54 REGENXBIO INC COM USD0.0001 PRICE: 20.29 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	REGIONS FINL CORP NEW COM	-1,700.000	34,666.97	0.00	0.00	-38,309.16	-3,642.19	0.00	-3,642.19
10 Apr 24	SEDOL : B01R311 /RF	20.40							
Settled	CABRERA CAPITAL MARKETS LLC / 12.75 REGIONS FINL CORP COM STK USD0.01 PRICE: 20.4 BROKER COMMISSION: 12.75 OTHER CHARGES: 0.28 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	REINSURANCE GROUP AMER INC	-112.000	21,831.14	0.00	0.00	-13,057.60	8,773.54	0.00	8,773.54
10 Apr 24	COM NEW STK	194.93							
Settled	SEDOL : 2731193 /RGA CABRERA CAPITAL MARKETS LLC / 0.84 REINSURANCE GROUP COM USD0.01 PRICE: 194.93 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.18 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

08 Apr 24	RELIANCE INC COM NPV	-104.000	35,055.25	0.00	0.00	-16,356.18	18,699.07	0.00	18,699.07
10 Apr 24	SEDOL : 2729068 /RS	337.08							
Settled	CABRERA CAPITAL MARKETS LLC / 0.78 RELIANCE INC COM NPV PRICE: 337.08 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RENAISSANCE RE HLDGS LTD COM	-71.000	15,833.05	0.00	0.00	-11,819.91	4,013.14	0.00	4,013.14
10 Apr 24	SEDOL : 2728429 /RNR	223.01							
Settled	CABRERA CAPITAL MARKETS LLC / 0.53 RENAISSANCE RE HLG COM USD1 PRICE: 223.01 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	RENASANT CORP COM	-32.000	974.07	0.00	0.00	-1,190.56	-216.49	0.00	-216.49
04 Apr 24	SEDOL : 2670809 /RNST	30.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 RENASANT CORPORATI COM USD5 PRICE: 30.45 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	RENASANT CORP COM	-225.000	6,442.69	0.00	0.00	-8,371.13	-1,928.44	0.00	-1,928.44
24 Jun 24	SEDOL : 2670809 /RNST	28.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.13 RENASANT CORPORATI COM USD5 PRICE: 28.64 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	REPLIGEN CORP COM STK USD0.01	-55.000	9,572.26	0.00	0.00	-11,427.00	-1,854.74	0.00	-1,854.74
10 Apr 24	SEDOL : 2731654 /RGEN	174.05							
Settled	CABRERA CAPITAL MARKETS LLC / 0.41								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	REPLIGEN CORP COM USD0.01 PRICE: 174.05 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	REPUBLIC SVCS INC COM	-348.000	65,601.82	0.00	0.00	-45,361.44	20,240.38	0.00	20,240.38
10 Apr 24	SEDOL : 2262530 /RSG	188.52							
Settled	CABRERA CAPITAL MARKETS LLC / 2.61 REPUBLIC SERVICES COM USD0.01 PRICE: 188.52 BROKER COMMISSION: 2.61 OTHER CHARGES: 0.53 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	REPUBLIC SVCS INC COM	-14,328.000	2,784,401.75	0.00	0.00	-1,867,639.77	916,761.98	0.00	916,761.98
01 Jul 24	SEDOL : 2262530 /RSG	194.34							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 24.36 REPUBLIC SERVICES COM USD0.01 PRICE: 194.34 BROKER COMMISSION: 24.36 OTHER CHARGES: 77.41 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	RESIDEO TECHNOLOGIES INC COM	-83.000	1,818.51	0.00	0.00	-2,004.38	-185.87	0.00	-185.87
04 Apr 24	USD0.001	21.92							
Settled	SEDOL : BFD1TJ6 /REZI WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 RESIDEO TECHNOLOGI COM USD0.001 PRICE: 21.92 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	RESIDEO TECHNOLOGIES INC COM	-667.000	13,089.50	0.00	0.00	-16,107.46	-3,017.96	0.00	-3,017.96
24 Jun 24	USD0.001	19.63							
Settled	SEDOL : BFD1TJ6 /REZI WILLIAMS CAPITAL GROUP L.P.,THE / 3.34								

◆ 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

RESIDEO TECHNOLOGI COM USD0.001 PRICE:
19.63 BROKER COMMISSION: 3.34 OTHER
CHARGES: 0.37 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	RESMED INC COM	-244.000	45,811.24	0.00	0.00	-57,938.49	-12,127.25	0.00	-12,127.25
10 Apr 24	SEDOL : 2732903 /RMD	187.76							
Settled	CABRERA CAPITAL MARKETS LLC / 1.83 RESMED INC COM USD0.004 PRICE: 187.76 BROKER COMMISSION: 1.83 OTHER CHARGES: 0.37 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	RESOURCES CONNECTION INC	-4,582.000	48,040.93	0.00	0.00	-81,099.55	-33,058.62	0.00	-33,058.62
24 Jun 24	COM	10.49							
Settled	SEDOL : 2697853 /RGP WILLIAMS CAPITAL GROUP L.P.,THE / 22.91 RESOURCES CONNECTI COM USD0.01 PRICE: 10.49 BROKER COMMISSION: 22.91 OTHER CHARGES: 1.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	RETAIL OPPORTUNITY INVTS CORP	-71.000	875.42	0.00	0.00	-1,274.95	-399.53	0.00	-399.53
04 Apr 24	COM STK	12.34							
Settled	SEDOL : B28YD08 /ROIC WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 RETAIL OPPORTUNITY COM STK USD0.0001 PRICE: 12.34 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	RETAIL OPPORTUNITY INVTS CORP	-366.000	4,477.88	0.00	0.00	-6,572.30	-2,094.42	0.00	-2,094.42
24 Jun 24	COM STK	12.24							
Settled	SEDOL : B28YD08 /ROIC WILLIAMS CAPITAL GROUP L.P.,THE / 1.83								

◆ 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

RETAIL OPPORTUNITY COM STK USD0.0001 PRICE:
12.24 BROKER COMMISSION: 1.83 OTHER
CHARGES: 0.13 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

08 Apr 24	REVVITY INC	-180.000	19,152.29	0.00	0.00	-30,384.44	-11,232.15	0.00	-11,232.15
10 Apr 24	SEDOL : 2305844 /RVTY	106.41							
Settled	CABRERA CAPITAL MARKETS LLC / 1.35 REVVITY INC PRICE: 106.41 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	REX AMERICAN RESOURCES CORP	-77.000	3,392.90	0.00	0.00	-2,407.79	985.11	0.00	985.11
24 Jun 24	SEDOL : 2063670 /REX	44.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 REX AMERICAN RESOURCES CORP PRICE: 44.07 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	REXFORD INDL RLTY INC COM	-200.000	9,796.42	0.00	0.00	-13,135.79	-3,339.37	0.00	-3,339.37
10 Apr 24	SEDOL : BC9ZHL9 /REXR	48.99							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 REXFORD INDUSTRIAL COM USD0.01 PRICE: 48.99 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RH COM	-122.000	33,702.53	0.00	0.00	-51,794.95	-18,092.42	0.00	-18,092.42
10 Apr 24	SEDOL : BYXR425 /RH	276.26							
Settled	CABRERA CAPITAL MARKETS LLC / 0.92 RH COM USD0.0001 PRICE: 276.26 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.27 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

08 Apr 24	RINGCENTRAL INC CL A CL A	-100.000	3,296.22	0.00	0.00	-16,015.48	-12,719.26	0.00	-12,719.26
10 Apr 24	SEDOL : BDZCRX3 /RNG	32.97							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 RINGCENTRAL INC COM USD0.0001 CL'A PRICE: 32.97 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RITHM CAPITAL CORP	-700.000	7,687.68	0.00	0.00	-7,264.92	422.76	0.00	422.76
10 Apr 24	SEDOL : BRJ9GW0 /RITM	10.99							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 RITHM CAPITAL CORP PRICE: 10.99 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RIVIAN AUTOMOTIVE INC	-1,000.000	10,432.41	0.00	0.00	-32,281.71	-21,849.30	0.00	-21,849.30
10 Apr 24	SEDOL : BL98841 /RIVN	10.44							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50 RIVIAN AUTOMOTIVE COM USD0.001 CL A PRICE: 10.44 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RLI CORP COM	-55.000	7,890.92	0.00	0.00	-7,241.42	649.50	0.00	649.50
10 Apr 24	SEDOL : 2719070 /RLI	143.48							
Settled	CABRERA CAPITAL MARKETS LLC / 0.41 RLI CORP COM USD1.00 PRICE: 143.48 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ROBERT HALF INC COM USD0.001	-100.000	7,558.18	0.00	0.00	-10,544.62	-2,986.44	0.00	-2,986.44
10 Apr 24	SEDOL : 2110703 /RHI	75.59							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75								

◆ 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

ROBERT HALF INC COM USD0.001 PRICE: 75.59
 BROKER COMMISSION: 0.75 OTHER CHARGES:
 0.07 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	ROBINHOOD MKTS INC COM CL A	-900.000		16,697.11	0.00	0.00	-7,531.37	9,165.74	0.00	9,165.74
10 Apr 24	COM CL A	18.56								
Settled	SEDOL : BP0TQN6 /HOOD CABRERA CAPITAL MARKETS LLC / 6.75 ROBINHOOD MARKETS COM USD0.0001 CL A PRICE: 18.56 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	ROBLOX CORP COM USD0.0001 CL	-700.000		26,748.53	0.00	0.00	-25,187.98	1,560.55	0.00	1,560.55
10 Apr 24	A	38.22								
Settled	SEDOL : BMWBC20 /RBLX CABRERA CAPITAL MARKETS LLC / 5.25 ROBLOX CORPORATION COM USD0.0001 CL A PRICE: 38.22 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	ROCKET COS INC CL A CL A	-500.000		6,916.19	0.00	0.00	-6,418.15	498.04	0.00	498.04
10 Apr 24	SEDOL : BMD6Y84 /RKT	13.84								
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 ROCKET COS INC COM USD0.00001 CL A PRICE: 13.84 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	ROCKWELL AUTOMATION	-193.000		54,433.76	0.00	0.00	-56,637.40	-2,203.64	0.00	-2,203.64
10 Apr 24	SEDOL : 2754060 /ROK	282.05								
Settled	CABRERA CAPITAL MARKETS LLC / 1.45									

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

ROCKWELL AUTOMATIO COM USD1 PRICE: 282.05
 BROKER COMMISSION: 1.45 OTHER CHARGES:
 0.44 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	ROGERS CORP COM	-9.000	1,040.21	0.00	0.00	-2,238.77	-1,198.56	0.00	-1,198.56
04 Apr 24	SEDOL : 2746700 /ROG	115.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09								
	ROGERS CORP CAP USD1 PRICE: 115.59 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ROGERS CORP COM	-71.000	8,612.41	0.00	0.00	-17,661.39	-9,048.98	0.00	-9,048.98
24 Jun 24	SEDOL : 2746700 /ROG	121.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36								
	ROGERS CORP CAP USD1 PRICE: 121.31 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.24								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ROIVANT SCIENCES LTD COM	-700.000	8,135.68	0.00	0.00	-7,192.15	943.53	0.00	943.53
10 Apr 24	0.0000000341740141	11.63							
Settled	SEDOL : BMW4NZ9 /ROIV CABRERA CAPITAL MARKETS LLC / 5.25								
	ROIVANT SCIENCES L COM 0.00000003 PRICE: 11.63 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ROKU INC COM CL A COM CL A	-200.000	12,168.40	0.00	0.00	-34,537.72	-22,369.32	0.00	-22,369.32
10 Apr 24	SEDOL : BZ1LFG7 /ROKU	60.85							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								
	ROKU INC COM USD0.0001 CLASS A PRICE: 60.85								
	BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 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

08 Apr 24	ROLLINS INC COM	-400.000	18,024.85	0.00	0.00	-13,690.89	4,333.96	0.00	4,333.96
10 Apr 24	SEDOL : 2747305 /ROL	45.07							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 ROLLINS INC COM USD1 PRICE: 45.07 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ROPER TECHNOLOGIES INC	-660.000	358,523.98	0.00	0.00	-294,273.76	64,250.22	0.00	64,250.22
10 Apr 24	SEDOL : 2749602 /ROP	543.23							
Settled	CABRERA CAPITAL MARKETS LLC / 4.95 ROPER TECHNOLOGIES INC PRICE: 543.23 BROKER COMMISSION: 4.95 OTHER CHARGES: 2.87 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ROPER TECHNOLOGIES INC	-17.000	9,581.92	0.00	0.00	-7,579.78	2,002.14	0.00	2,002.14
01 Jul 24	SEDOL : 2749602 /ROP	563.66							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.03 ROPER TECHNOLOGIES INC PRICE: 563.66 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.27 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ROSS STORES INC COM	-557.000	78,125.58	0.00	0.00	-43,897.24	34,228.34	0.00	34,228.34
10 Apr 24	SEDOL : 2746711 /ROST	140.27							
Settled	CABRERA CAPITAL MARKETS LLC / 4.18 ROSS STORES INC COM USD0.01 PRICE: 140.27 BROKER COMMISSION: 4.18 OTHER CHARGES: 0.63 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ROYAL CARIBBEAN GROUP COM	-394.000	54,482.86	0.00	0.00	-30,794.88	23,687.98	0.00	23,687.98
10 Apr 24	STK	138.29							
Settled	SEDOL : 2754907 /RCL CABRERA CAPITAL MARKETS LLC / 2.96								

◆ 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

ROYAL CARIBBEAN GR COM USD0.01 PRICE:
138.29 BROKER COMMISSION: 2.96 OTHER
CHARGES: 0.44 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	ROYAL GOLD INC COM STK USD0.01	-66.000	8,091.03	0.00	0.00	-6,987.95	1,103.08	0.00	1,103.08
10 Apr 24	SEDOL : 2755706 /RGLD	122.60							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 ROYAL GOLD INC COM USD0.01 PRICE: 122.6 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ROYALTY PHARMA PLC COM	-500.000	14,616.13	0.00	0.00	-19,753.77	-5,137.64	0.00	-5,137.64
10 Apr 24	USD0.0001 CLASS A	29.24							
Settled	SEDOL : BMVP7Y0 /RPRX CABRERA CAPITAL MARKETS LLC / 3.75 ROYALTY PHARMA PLC COM USD0.0001 CLASS A PRICE: 29.24 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	RPC INC COM	-84.000	657.71	0.00	0.00	-558.37	99.34	0.00	99.34
04 Apr 24	SEDOL : 2719456 /RES	7.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 RPC INC COM USD0.10 PRICE: 7.84 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	RPC INC COM	-467.000	2,860.29	0.00	0.00	-3,104.30	-244.01	0.00	-244.01
24 Jun 24	SEDOL : 2719456 /RES	6.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.34 RPC INC COM USD0.10 PRICE: 6.13 BROKER COMMISSION: 2.34 OTHER CHARGES: 0.08 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

08 Apr 24	RPM INTL INC	-214.000	24,201.59	0.00	0.00	-19,793.19	4,408.40	0.00	4,408.40
10 Apr 24	SEDOL : 2756174 /RPM	113.10							
Settled	CABRERA CAPITAL MARKETS LLC / 1.61 RPM INC DEL PRICE: 113.1 BROKER COMMISSION: 1.61 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RTX CORPORATION COMSTK	-9,306.000	948,017.89	0.00	0.00	-839,063.56	108,954.33	0.00	108,954.33
10 Apr 24	SEDOL : BM5M5Y3 /RTX	101.88							
Settled	CABRERA CAPITAL MARKETS LLC / 69.80 RTX CORPORATION COMSTK PRICE: 101.88 BROKER COMMISSION: 69.80 OTHER CHARGES: 7.59 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	RTX CORPORATION COMSTK	-7,646.000	767,547.60	0.00	0.00	-689,391.79	78,155.81	0.00	78,155.81
01 Jul 24	SEDOL : BM5M5Y3 /RTX	100.39							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 13.00 RTX CORPORATION COMSTK PRICE: 100.39 BROKER COMMISSION: 13.00 OTHER CHARGES: 21.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	RUSH ENTERPRISES INC CLA CLA	-35.000	1,814.73	0.00	0.00	-1,759.72	55.01	0.00	55.01
04 Apr 24	SEDOL : 2966876 /RUSHA	51.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 RUSH ENTERPRISES COM CLASS'A'USD0.01 PRICE: 51.86 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	RUSH ENTERPRISES INC CLA CLA	-235.000	10,037.74	0.00	0.00	-11,815.26	-1,777.52	0.00	-1,777.52
24 Jun 24	SEDOL : 2966876 /RUSHA	42.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.18								

◆ 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

RUSH ENTERPRISES COM CLASS'A'USD0.01
 PRICE: 42.72 BROKER COMMISSION: 1.18 OTHER
 CHARGES: 0.28 BROKER: WILLIAMS CAPITAL
 GROUP L.P.,THE

02 Apr 24	RXO LLC COM	-67.000	1,403.63	0.00	0.00	-1,142.97	260.66	0.00	260.66
04 Apr 24	SEDOL : BN6QSL9 /RXO	20.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.67								
	RXO INC COM USD0.001 PRICE: 20.96 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	RXO LLC COM	-454.000	9,172.81	0.00	0.00	-7,744.88	1,427.93	0.00	1,427.93
24 Jun 24	SEDOL : BN6QSL9 /RXO	20.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.27								
	RXO INC COM USD0.001 PRICE: 20.21 BROKER COMMISSION: 2.27 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	RYAN SPECIALTY HOLDINGS INC	-200.000	10,492.41	0.00	0.00	-7,678.87	2,813.54	0.00	2,813.54
10 Apr 24	CL A COM USD0.001 CL A	52.47							
Settled	SEDOL : BNXKSK3 /RYAN CABRERA CAPITAL MARKETS LLC / 1.50								
	RYAN SPECIALTY GROUP HLDGS INC COM USD0.0 PRICE: 52.47 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	RYDER SYS INC COM	-140.000	16,808.61	0.00	0.00	-10,794.57	6,014.04	0.00	6,014.04
10 Apr 24	SEDOL : 2760669 /R	120.07							
Settled	CABRERA CAPITAL MARKETS LLC / 1.05								
	RYDER SYSTEM INC COM USD0.50 PRICE: 120.07 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.14 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

02 Apr 24	S & T BANCORP INC COM STK	-22.000	690.13	0.00	0.00	-701.50	-11.37	0.00	-11.37
04 Apr 24	SEDOL : 2781109 /STBA	31.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 S&T BANCORP INC COM USD2.50 PRICE: 31.38 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	S & T BANCORP INC COM STK	-172.000	5,353.35	0.00	0.00	-5,484.44	-131.09	0.00	-131.09
24 Jun 24	SEDOL : 2781109 /STBA	31.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.86 S&T BANCORP INC COM USD2.50 PRICE: 31.13 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	S&P GLOBAL INC COM	-2,203.000	956,320.15	0.00	0.00	-877,581.51	78,738.64	0.00	78,738.64
10 Apr 24	SEDOL : BYV2325 /SPGI	434.11							
Settled	CABRERA CAPITAL MARKETS LLC / 16.52 S&P GLOBAL INC COM USD1 PRICE: 434.11 BROKER COMMISSION: 16.52 OTHER CHARGES: 7.66 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	S&P GLOBAL INC COM	-477.000	212,735.27	0.00	0.00	-190,016.51	22,718.76	0.00	22,718.76
01 Jul 24	SEDOL : BYV2325 /SPGI	446.00							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.81 S&P GLOBAL INC COM USD1 PRICE: 446.0 BROKER COMMISSION: 0.81 OTHER CHARGES: 5.92 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	S.W. AIRL CO COM	-900.000	25,778.04	0.00	0.00	-38,887.62	-13,109.58	0.00	-13,109.58
10 Apr 24	SEDOL : 2831543 /LUV	28.65							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
	SOUTHWEST AIRLINES COM USD1 PRICE: 28.65 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SABRE CORP COM	-215.000	554.69	0.00	0.00	-1,273.18	-718.49	0.00	-718.49
04 Apr 24	SEDOL : BLLHH27 /SABR	2.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.15 SABRE CORP COM USD0.01 PRICE: 2.59 BROKER COMMISSION: 2.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SABRE CORP COM	-1,368.000	3,755.05	0.00	0.00	-8,100.99	-4,345.94	0.00	-4,345.94
24 Jun 24	SEDOL : BLLHH27 /SABR	2.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.84 SABRE CORP COM USD0.01 PRICE: 2.75 BROKER COMMISSION: 6.84 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SAFEHOLD INC NEW COM	-26.000	505.95	0.00	0.00	-1,518.35	-1,012.40	0.00	-1,012.40
04 Apr 24	SEDOL : BMDBB99 /SAFE	19.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 SAFEHOLD INC COM USD0.01 PRICE: 19.47 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SAFEHOLD INC NEW COM	-169.000	3,201.61	0.00	0.00	-9,869.29	-6,667.68	0.00	-6,667.68
24 Jun 24	SEDOL : BMDBB99 /SAFE	18.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.85 SAFEHOLD INC COM USD0.01 PRICE: 18.95 BROKER COMMISSION: 0.85 OTHER CHARGES: 0.09 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								
Sales									
Equities									
Common stock									
United States - USD									
02 Apr 24	SAFETY INS GROUP INC COM	-8.000	647.75	0.00	0.00	-667.33	-19.58	0.00	-19.58
04 Apr 24	SEDOL : 2958538 /SAFT	80.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 SAFETY INS GP INC COM USD0.01 PRICE: 80.98 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SAFETY INS GROUP INC COM	-61.000	4,634.34	0.00	0.00	-5,088.39	-454.05	0.00	-454.05
24 Jun 24	SEDOL : 2958538 /SAFT	75.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 SAFETY INS GP INC COM USD0.01 PRICE: 75.98 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SAIA INC COM STK	-36.000	21,527.55	0.00	0.00	-11,438.75	10,088.80	0.00	10,088.80
10 Apr 24	SEDOL : 2982399 /SAIA	598.00							
Settled	CABRERA CAPITAL MARKETS LLC / 0.27 SAIA INC COM PRICE: 598.0 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	SALESFORCE INC COM USD0.001	-6,055.000	1,826,915.12	0.00	0.00	-1,387,348.82	439,566.30	0.00	439,566.30
10 Apr 24	SEDOL : 2310525 /CRM	301.73							
Settled	CABRERA CAPITAL MARKETS LLC / 45.41 SALESFORCE INC COM USD0.001 PRICE: 301.73 BROKER COMMISSION: 45.41 OTHER CHARGES: 14.62 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	SALESFORCE INC COM USD0.001	-616.000	158,368.14	0.00	0.00	-141,140.69	17,227.45	0.00	17,227.45
01 Jul 24	SEDOL : 2310525 /CRM	257.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.05								

◆ 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

SALESFORCE INC COM USD0.001 PRICE: 257.1
 BROKER COMMISSION: 1.05 OTHER CHARGES:
 4.41 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

02 Apr 24	SALLY BEAUTY HLDGS INC COM	-60.000	710.39	0.00	0.00	-1,028.06	-317.67	0.00	-317.67
04 Apr 24	STK USD0.01	11.85							
Settled	SEDOL : B1GZ005 /SBH WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 11.85 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SALLY BEAUTY HLDGS INC COM	-662.000	6,801.86	0.00	0.00	-11,342.90	-4,541.04	0.00	-4,541.04
24 Jun 24	STK USD0.01	10.28							
Settled	SEDOL : B1GZ005 /SBH WILLIAMS CAPITAL GROUP L.P.,THE / 3.31 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 10.28 BROKER COMMISSION: 3.31 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SANFILIPPO JOHN B & SON INC	-12.000	1,240.79	0.00	0.00	-1,010.08	230.71	0.00	230.71
04 Apr 24	COM	103.41							
Settled	SEDOL : 2772998 /JBSS WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 SANFILIPPO(JOHN B) COM USD0.01 PRICE: 103.41 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>	<u>Price</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

21 Jun 24	SANFILIPPO JOHN B & SON INC	-40.000	3,884.89	0.00	0.00	-3,366.95	517.94	0.00	517.94
24 Jun 24	COM	97.13							
Settled	SEDOL : 2772998 /JBSS WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 SANFILIPPO(JOHN B) COM USD0.01 PRICE: 97.13 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SANMINA CORP COM	-32.000	1,945.58	0.00	0.00	-1,261.55	684.03	0.00	684.03
04 Apr 24	SEDOL : B92RRW2 /SANM	60.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 SANMINA CORP COM USD0.01 PRICE: 60.81 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SANMINA CORP COM	-295.000	19,774.77	0.00	0.00	-11,629.94	8,144.83	0.00	8,144.83
24 Jun 24	SEDOL : B92RRW2 /SANM	67.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.48 SANMINA CORP COM USD0.01 PRICE: 67.04 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SAREPTA THERAPEUTICS INC COM	-122.000	15,418.53	0.00	0.00	-9,669.27	5,749.26	0.00	5,749.26
10 Apr 24	SEDOL : B8DPDT7 /SRPT	126.39							
Settled	CABRERA CAPITAL MARKETS LLC / 0.92 SAREPTA THERA INC COM USD0.0001 PRICE: 126.39 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	SAUL CTRS INC COM	-63.000	2,283.99	0.00	0.00	-3,111.42	-827.43	0.00	-827.43
24 Jun 24	SEDOL : 2777777 /BFS	36.26							
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								

Sales

Equities

Common stock

United States - USD

SAUL CENTERS INC COM USD0.01 PRICE: 36.26
 BROKER COMMISSION: 0.32 OTHER CHARGES:
 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	SBA COMMUNICATIONS CORP COM	-147.000	31,311.11	0.00	0.00	-48,272.67	-16,961.56	0.00	-16,961.56
10 Apr 24	USD0.01 CL A	213.01							
Settled	SEDOL : BZ6TS23 /SBAC CABRERA CAPITAL MARKETS LLC / 1.10 SBA COMMUNICATIONS COM USD0.01 CL A PRICE: 213.01 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SCANSOURCE INC COM	-16.000	682.23	0.00	0.00	-527.29	154.94	0.00	154.94
04 Apr 24	SEDOL : 2767756 /SCSC	42.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 SCANSOURCE INC COM NPV PRICE: 42.65 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SCANSOURCE INC COM	-177.000	7,944.41	0.00	0.00	-5,833.16	2,111.25	0.00	2,111.25
24 Jun 24	SEDOL : 2767756 /SCSC	44.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.89 SCANSOURCE INC COM NPV PRICE: 44.89 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SCHLUMBERGER LTD COM COM	-8,900.000	480,885.40	0.00	0.00	-317,162.13	163,723.27	0.00	163,723.27
10 Apr 24	SEDOL : 2779201 /SLB	54.04							
Settled	CABRERA CAPITAL MARKETS LLC / 66.75 SCHLUMBERGER COM USD0.01 PRICE: 54.04 BROKER COMMISSION: 66.75 OTHER CHARGES: 3.85 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

28 Jun 24	SCHLUMBERGER LTD COM COM	-874.000	41,232.68	0.00	0.00	-31,146.03	10,086.65	0.00	10,086.65
01 Jul 24	SEDOL : 2779201 /SLB	47.18							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.49 SCHLUMBERGER COM USD0.01 PRICE: 47.18 BROKER COMMISSION: 1.49 OTHER CHARGES: 1.15 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	SCHNEIDER NATL INC WIS CL B CL	-100.000	2,263.23	0.00	0.00	-2,487.69	-224.46	0.00	-224.46
10 Apr 24	B	22.64							
Settled	SEDOL : BYVN953 /SNDR CABRERA CAPITAL MARKETS LLC / 0.75 SCHNEIDER NATL INC COM NPV CL B PRICE: 22.64 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SCHOLASTIC CORP COM	-15.000	547.34	0.00	0.00	-583.08	-35.74	0.00	-35.74
04 Apr 24	SEDOL : 2779234 /SCHL	36.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 SCHOLASTIC CORP COM USD0.01 PRICE: 36.5 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SCHOLASTIC CORP COM	-227.000	7,991.30	0.00	0.00	-8,823.95	-832.65	0.00	-832.65
24 Jun 24	SEDOL : 2779234 /SCHL	35.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.14 SCHOLASTIC CORP COM USD0.01 PRICE: 35.21 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SCHRODINGER INC COM	-31.000	777.16	0.00	0.00	-1,425.53	-648.37	0.00	-648.37
04 Apr 24	SEDOL : BKV28S8 /SDGR	25.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31								

◆ 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								

Sales

Equities

Common stock

United States - USD

SCHRODINGER INC COM USD0.01 PRICE: 25.08 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	SCHRODINGER INC COM	-168.000	3,154.11	0.00	0.00	-7,725.48	-4,571.37	0.00	-4,571.37
24 Jun 24	SEDOL : BKV28S8 /SDGR	18.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 SCHRODINGER INC COM USD0.01 PRICE: 18.78 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
SCHWAB CHARLES CORP COM NEW									
08 Apr 24	SCHWAB CHARLES CORP COM	-9,600.000	694,674.44	0.00	0.00	-786,297.29	-91,622.85	0.00	-91,622.85
10 Apr 24	SEDOL : 2779397 /SCHW	72.37							
Settled	CABRERA CAPITAL MARKETS LLC / 72.00 SCHWAB(CHARLES)CP COM USD0.01 PRICE: 72.37 BROKER COMMISSION: 72.00 OTHER CHARGES: 5.56 BROKER: CABRERA CAPITAL MARKETS LLC								
SCHWAB CHARLES CORP COM NEW									
28 Jun 24	SCHWAB CHARLES CORP COM	-593.000	43,695.94	0.00	0.00	-48,570.24	-4,874.30	0.00	-4,874.30
01 Jul 24	SEDOL : 2779397 /SCHW	73.69							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.01 SCHWAB(CHARLES)CP COM USD0.01 PRICE: 73.69 BROKER COMMISSION: 1.01 OTHER CHARGES: 1.22 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001									
08 Apr 24	SCIENCE APPLICATIONS INTL CORP	-123.000	16,009.86	0.00	0.00	-10,619.25	5,390.61	0.00	5,390.61
10 Apr 24	SEDOL : BDTZZG7 /SAIC	130.17							
Settled	CABRERA CAPITAL MARKETS LLC / 0.92								

◆ 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

	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001 PRICE: 130.17 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	SCOTTS MIRACLE-GRO	-100.000	7,497.19	0.00	0.00	-13,484.53	-5,987.34	0.00	-5,987.34
10 Apr 24	CLASS'A'COM NPV	74.98							
Settled	SEDOL : 2781518 /SMG CABRERA CAPITAL MARKETS LLC / 0.75 SCOTTS MIRACLE-GRO CLASS'A'COM NPV PRICE: 74.98 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SCRIPPS E W CO OHIO CL A NEW	-8,599.000	28,118.50	0.00	0.00	-164,402.08	-136,283.58	0.00	-136,283.58
04 Apr 24	COM STK	3.28							
Settled	SEDOL : 2862532 /SSP WILLIAMS CAPITAL GROUP L.P.,THE / 85.99 SCRIPPS (EW) CO COM USD0.01 CL'A' PRICE: 3.28 BROKER COMMISSION: 85.99 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SEABOARD CORP DEL COM	-3.000	9,652.34	0.00	0.00	-11,479.66	-1,827.32	0.00	-1,827.32
10 Apr 24	SEDOL : 2786687 /SEB	3,217.48							
Settled	CABRERA CAPITAL MARKETS LLC / 0.02 SEABOARD CORP DEL COM USD1 PRICE: 3217.48 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SEACOAST BKG CORP FLA COM	-48.000	1,160.63	0.00	0.00	-1,649.50	-488.87	0.00	-488.87
04 Apr 24	NEW COM NEW	24.19							
Settled	SEDOL : BH65L93 /SBCF WILLIAMS CAPITAL GROUP L.P.,THE / 0.48								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

	SEACOAST BANKING COM USD0.10 PRICE: 24.19 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SEACOAST BKG CORP FLA COM	-401.000	9,008.20	0.00	0.00	-13,780.24	-4,772.04	0.00	-4,772.04
24 Jun 24	NEW COM NEW	22.47							
Settled	SEDOL : BH65L93 /SBCF WILLIAMS CAPITAL GROUP L.P.,THE / 2.01 SEACOAST BANKING COM USD0.10 PRICE: 22.47 BROKER COMMISSION: 2.01 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SEALED AIR CORP NEW COM STK	-82.000	2,933.11	0.00	0.00	-2,927.83	5.28	0.00	5.28
04 Apr 24	SEDOL : 2232793 /SEE	35.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82 SEALED AIR CORP COM USD0.1 PRICE: 35.78 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SEALED AIR CORP NEW COM STK	-200.000	6,672.44	0.00	0.00	-12,553.08	-5,880.64	0.00	-5,880.64
10 Apr 24	SEDOL : 2232793 /SEE	33.37							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 SEALED AIR CORP COM USD0.1 PRICE: 33.37 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	SEALED AIR CORP NEW COM STK	-486.000	17,483.36	0.00	0.00	-17,352.74	130.62	0.00	130.62
24 Jun 24	SEDOL : 2232793 /SEE	35.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.43 SEALED AIR CORP COM USD0.1 PRICE: 35.98 BROKER COMMISSION: 2.43 OTHER CHARGES: 0.49 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

08 Apr 24	SEI INVTS CO COM	-100.000	7,061.19	0.00	0.00	-5,941.23	1,119.96	0.00	1,119.96
10 Apr 24	SEDOL : 2793610 /SEIC	70.62							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 SEI INVESTMENT COM USD0.01 PRICE: 70.62 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SELECT MED HLDGS CORP COM	-60.000	1,753.18	0.00	0.00	-1,587.06	166.12	0.00	166.12
04 Apr 24	SEDOL : B4MF0Q6 /SEM	29.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 SELECT MED HLDGS COM USD0.001 PRICE: 29.23 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SELECT MED HLDGS CORP COM	-266.000	9,039.75	0.00	0.00	-7,035.95	2,003.80	0.00	2,003.80
24 Jun 24	SEDOL : B4MF0Q6 /SEM	33.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.33 SELECT MED HLDGS COM USD0.001 PRICE: 33.99 BROKER COMMISSION: 1.33 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SEMPRA COM	-3,800.000	268,895.34	0.00	0.00	-257,022.53	11,872.81	0.00	11,872.81
10 Apr 24	SEDOL : 2138158 /SRE	70.77							
Settled	CABRERA CAPITAL MARKETS LLC / 28.50 SEMPRA COM NPV PRICE: 70.77 BROKER COMMISSION: 28.50 OTHER CHARGES: 2.16 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	SEMPRA COM	-324.000	24,642.20	0.00	0.00	-21,914.55	2,727.65	0.00	2,727.65
01 Jul 24	SEDOL : 2138158 /SRE	76.06							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.55								

◆ 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

SEMPRA COM NPV PRICE: 76.06 BROKER
COMMISSION: 0.55 OTHER CHARGES: 0.69
BROKER: INSTINET INVESTMENT SERVICES LIMITE

02 Apr 24	SEMTECH CORP COM	-37.000	1,042.65	0.00	0.00	-1,026.38	16.27	0.00	16.27
04 Apr 24	SEDOL : 2795542 /SMTC	28.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 SEMTECH CORP COM STK USD0.01 PRICE: 28.19 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SEMTECH CORP COM	-250.000	7,533.54	0.00	0.00	-6,935.01	598.53	0.00	598.53
24 Jun 24	SEDOL : 2795542 /SMTC	30.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.25 SEMTECH CORP COM STK USD0.01 PRICE: 30.14 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SENSATA TECHNOLOGIES B V	-200.000	7,176.44	0.00	0.00	-11,058.68	-3,882.24	0.00	-3,882.24
10 Apr 24	HOLDING	35.89							
Settled	SEDOL : BFM8T8 /ST CABRERA CAPITAL MARKETS LLC / 1.50 SENSATA TECHNO PLC COM EUR0.01 PRICE: 35.89 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SENSIENT TECHNOLOGIES CORP	-24.000	1,619.50	0.00	0.00	-1,531.08	88.42	0.00	88.42
04 Apr 24	COM	67.49							
Settled	SEDOL : 2923741 /SXT WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 SENSIENT TECHS COM USD0.10 PRICE: 67.49 BROKER COMMISSION: 0.24 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

21 Jun 24	SENSIENT TECHNOLOGIES CORP	-174.000	12,958.28	0.00	0.00	-11,100.33	1,857.95	0.00	1,857.95
24 Jun 24	COM	74.48							
Settled	SEDOL : 2923741 /SXT WILLIAMS CAPITAL GROUP L.P.,THE / 0.87 SENSIENT TECHS COM USD0.10 PRICE: 74.48 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SENTINELONE INC CL A COM CL A	-400.000	9,160.92	0.00	0.00	-9,580.85	-419.93	0.00	-419.93
10 Apr 24	COM	22.91							
Settled	SEDOL : BP7L1B8 /S CABRERA CAPITAL MARKETS LLC / 3.00 SENTINELONE INC COM USD0.0001 CL A PRICE: 22.91 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	SERVICE CORP INTL COM	-300.000	21,717.57	0.00	0.00	-18,730.75	2,986.82	0.00	2,986.82
10 Apr 24	SEDOL : 2797560 /SCI	72.40							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 SERVICE CORP INTL COM USD1 PRICE: 72.4 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SERVICE PROPERTIES TRUST COM	-94.000	619.45	0.00	0.00	-840.25	-220.80	0.00	-220.80
04 Apr 24	SH BEN INT	6.60							
Settled	SEDOL : BKRT1C8 /SVC WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 6.6 BROKER COMMISSION: 0.94 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>	<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

21 Jun 24	SERVICE PROPERTIES TRUST COM	-748.000		3,788.51	0.00	0.00	-6,686.26	-2,897.75	0.00	-2,897.75
24 Jun 24	SH BEN INT	5.07								
Settled	SEDOL : BKRT1C8 /SVC WILLIAMS CAPITAL GROUP L.P.,THE / 3.74 SERVICE PROPERTIES TRUST COM SH BEN INT PRICE: 5.07 BROKER COMMISSION: 3.74 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	SERVICENOW INC COM USD0.001	-1,317.000		1,034,617.04	0.00	0.00	-727,761.75	306,855.29	0.00	306,855.29
10 Apr 24	SEDOL : B80NXX8 /NOW	785.60								
Settled	CABRERA CAPITAL MARKETS LLC / 9.88 SERVICENOW INC COM USD0.001 PRICE: 785.6 BROKER COMMISSION: 9.88 OTHER CHARGES: 8.28 BROKER: CABRERA CAPITAL MARKETS LLC									
28 Jun 24	SERVICENOW INC COM USD0.001	-53.000		41,692.26	0.00	0.00	-29,287.30	12,404.96	0.00	12,404.96
01 Jul 24	SEDOL : B80NXX8 /NOW	786.67								
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.09 SERVICENOW INC COM USD0.001 PRICE: 786.67 BROKER COMMISSION: 0.09 OTHER CHARGES: 1.16 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
02 Apr 24	SERVISFIRST BANCSHARES INC	-27.000		1,691.80	0.00	0.00	-2,225.55	-533.75	0.00	-533.75
04 Apr 24	COMMON STOCK	62.67								
Settled	SEDOL : BMHOMP5 /SFBS WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 62.67 BROKER COMMISSION: 0.27 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

21 Jun 24	SERVISFIRST BANCSHARES INC	-212.000	12,451.47	0.00	0.00	-17,474.67	-5,023.20	0.00	-5,023.20
24 Jun 24	COMMON STOCK	58.74							
Settled	SEDOL : BMHOMP5 /SFBS WILLIAMS CAPITAL GROUP L.P.,THE / 1.06 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 58.74 BROKER COMMISSION: 1.06 OTHER CHARGES: 0.35 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SHAKE SHACK INC CL A CL A	-21.000	2,171.17	0.00	0.00	-1,372.25	798.92	0.00	798.92
04 Apr 24	SEDOL : BVOLCR0 /SHAK	103.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 SHAKE SHACK INC COM USD0.01 'A' PRICE: 103.4 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SHAKE SHACK INC CL A CL A	-247.000	21,983.61	0.00	0.00	-16,276.22	5,707.39	0.00	5,707.39
24 Jun 24	SEDOL : BVOLCR0 /SHAK	89.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.24 SHAKE SHACK INC COM USD0.01 'A' PRICE: 89.01 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SHENANDOAH	-29.000	472.98	0.00	0.00	-716.27	-243.29	0.00	-243.29
04 Apr 24	TELECOMMUNICATIONS CO	16.32							
Settled	CDT-COMCDT-COM SEDOL : 2676692 /SHEN WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 SHENANDOAH TELECOM NPV PRICE: 16.32 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	SHENANDOAH	-237.000	3,774.11	0.00	0.00	-5,853.68	-2,079.57	0.00	-2,079.57
24 Jun 24	TELECOMMUNICATIONS CO	15.93							
Settled	CDT-COMCDT-COM SEDOL : 2676692 /SHEN WILLIAMS CAPITAL GROUP L.P.,THE / 1.19 SHENANDOAH TELECOM NPV PRICE: 15.93 BROKER COMMISSION: 1.19 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SHERWIN-WILLIAMS CO COM	-1,538.000	511,061.77	0.00	0.00	-447,525.59	63,536.18	0.00	63,536.18
10 Apr 24	SEDOL : 2804211 /SHW	332.30							
Settled	CABRERA CAPITAL MARKETS LLC / 11.54 SHERWIN-WILLIAMS COM USD1 PRICE: 332.3 BROKER COMMISSION: 11.54 OTHER CHARGES: 4.09 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	SHERWIN-WILLIAMS CO COM	-384.000	114,593.28	0.00	0.00	-111,735.91	2,857.37	0.00	2,857.37
01 Jul 24	SEDOL : 2804211 /SHW	298.43							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.65 SHERWIN-WILLIAMS COM USD1 PRICE: 298.43 BROKER COMMISSION: 0.65 OTHER CHARGES: 3.19 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
21 Jun 24	SHOE CARNIVAL INC COM	-91.000	3,475.64	0.00	0.00	-3,073.62	402.02	0.00	402.02
24 Jun 24	SEDOL : 2805474 /SCVL	38.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46 SHOE CARNIVAL INC COM USD0.01 PRICE: 38.2 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.10 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 Apr 24	SHUTTERSTOCK INC COM	-14.000	612.07	0.00	0.00	-1,319.84	-707.77	0.00	-707.77
04 Apr 24	SEDOL : B7ZR219 /SSTK	43.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 SHUTTERSTOCK INC COM USD0.01 PRICE: 43.73 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SHUTTERSTOCK INC COM	-95.000	3,610.36	0.00	0.00	-8,956.07	-5,345.71	0.00	-5,345.71
24 Jun 24	SEDOL : B7ZR219 /SSTK	38.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 SHUTTERSTOCK INC COM USD0.01 PRICE: 38.01 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SIGNET JEWELERS LTD ORD	-25.000	2,376.48	0.00	0.00	-2,067.24	309.24	0.00	309.24
04 Apr 24	USD0.18	95.07							
Settled	SEDOL : B3CTNK6 /SIG WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 SIGNET JEWELERS LT ORD USD0.18 PRICE: 95.07 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SIGNET JEWELERS LTD ORD	-252.000	22,589.91	0.00	0.00	-20,905.98	1,683.93	0.00	1,683.93
24 Jun 24	USD0.18	89.65							
Settled	SEDOL : B3CTNK6 /SIG WILLIAMS CAPITAL GROUP L.P.,THE / 1.26 SIGNET JEWELERS LT ORD USD0.18 PRICE: 89.65 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.63 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SILGAN HLDGS INC COM	-200.000	9,652.42	0.00	0.00	-8,451.77	1,200.65	0.00	1,200.65
10 Apr 24	SEDOL : 2809324 /SLGN	48.27							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

SILGAN HLDGS INC COM USD0.01 PRICE: 48.27
 BROKER COMMISSION: 1.50 OTHER CHARGES:
 0.08 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	SIMMONS 1ST NATL CORP CL A	-71.000	1,346.14	0.00	0.00	-1,998.70	-652.56	0.00	-652.56
04 Apr 24	\$0.01 PAR CL A \$0.01 PAR	18.97							
Settled	SEDOL : 2810133 /SFNC WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 18.97 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SIMMONS 1ST NATL CORP CL A	-522.000	8,573.61	0.00	0.00	-14,694.68	-6,121.07	0.00	-6,121.07
24 Jun 24	\$0.01 PAR CL A \$0.01 PAR	16.43							
Settled	SEDOL : 2810133 /SFNC WILLIAMS CAPITAL GROUP L.P.,THE / 2.61 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 16.43 BROKER COMMISSION: 2.61 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SIMON PROPERTY GROUP INC COM	-546.000	82,091.80	0.00	0.00	-76,867.73	5,224.07	0.00	5,224.07
10 Apr 24	SEDOL : 2812452 /SPG	150.36							
Settled	CABRERA CAPITAL MARKETS LLC / 4.10 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 150.36 BROKER COMMISSION: 4.10 OTHER CHARGES: 0.66 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	SIMON PROPERTY GROUP INC COM	-700.000	102,312.00	0.00	0.00	-95,888.31	6,423.69	0.00	6,423.69
24 Jun 24	SEDOL : 2812452 /SPG	146.160004							
Settled	STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

SIMON PROPERTY GROUP INC COM USD0.0001
PRICE: 146.16 NET BROKER: STATE STREET BANK
AND TRUST CO.

21 Jun 24	SIMON PROPERTY GROUP INC COM	-65.000	9,499.97	0.00	0.00	-8,903.91	596.06	0.00	596.06
24 Jun 24	SEDOL : 2812452 /SPG	146.16							
Settled	LOOP CAPITAL MARKETS LLC / 0.16 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 146.16 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.27 BROKER: LOOP CAPITAL MARKETS LLC								
02 Apr 24	SIMPLY GOOD FOODS CO COM	-52.000	1,726.38	0.00	0.00	-1,916.73	-190.35	0.00	-190.35
04 Apr 24	SEDOL : BF27XF9 /SMPL	33.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 SIMPLY GOOD FOODS COM USD0.01 PRICE: 33.21 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SIMPLY GOOD FOODS CO COM	-386.000	14,256.51	0.00	0.00	-14,228.05	28.46	0.00	28.46
24 Jun 24	SEDOL : BF27XF9 /SMPL	36.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.93 SIMPLY GOOD FOODS COM USD0.01 PRICE: 36.94 BROKER COMMISSION: 1.93 OTHER CHARGES: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SIMULATIONS PLUS INC COM	-26.000	1,003.33	0.00	0.00	-1,131.92	-128.59	0.00	-128.59
04 Apr 24	SEDOL : 2122560 /SLP	38.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 SIMULATIONS PLUS I COM USD0.001 PRICE: 38.6 BROKER COMMISSION: 0.26 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>	<u>Price</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

21 Jun 24	SIMULATIONS PLUS INC COM	-70.000	3,370.05	0.00	0.00	-3,047.49	322.56	0.00	322.56
24 Jun 24	SEDOL : 2122560 /SLP	48.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 SIMULATIONS PLUS I COM USD0.001 PRICE: 48.15 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SIRIUSPOINT LTD COM USD0.1	-51.000	643.10	0.00	0.00	-420.44	222.66	0.00	222.66
04 Apr 24	SEDOL : BMCQX44 /SPNT	12.62							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 SIRIUSPOINT LTD COM USD0.1 PRICE: 12.62 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SIRIUSPOINT LTD COM USD0.1	-190.000	2,417.68	0.00	0.00	-1,566.34	851.34	0.00	851.34
24 Jun 24	SEDOL : BMCQX44 /SPNT	12.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.95 SIRIUSPOINT LTD COM USD0.1 PRICE: 12.73 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SITEONE LANDSCAPE SUPPLY INC	-60.000	10,448.46	0.00	0.00	-10,922.32	-473.86	0.00	-473.86
10 Apr 24	COM	174.15							
Settled	SEDOL : BYQ7X81 /SITE CABRERA CAPITAL MARKETS LLC / 0.45 SITEONE LANDSCAPE COM USD0.01 PRICE: 174.15 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	SITIME CORP COM	-63.000	7,471.27	0.00	0.00	-7,427.38	43.89	0.00	43.89
24 Jun 24	SEDOL : BKS48R6 /SITM	118.60							
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>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

SITIME CORPORATION COM USD0.0001 PRICE:
118.6 BROKER COMMISSION: 0.32 OTHER
CHARGES: 0.21 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

02 Apr 24	SJW GROUP COM STK USD1.042	-16.000	876.79	0.00	0.00	-1,228.12	-351.33	0.00	-351.33
04 Apr 24	SEDOL : 2811932 /SJW	54.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 SJW GROUP COM USD1.042 PRICE: 54.81 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SJW GROUP COM STK USD1.042	-93.000	4,867.01	0.00	0.00	-7,138.45	-2,271.44	0.00	-2,271.44
24 Jun 24	SEDOL : 2811932 /SJW	52.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 SJW GROUP COM USD1.042 PRICE: 52.34 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SKECHERS U S A INC CL A CL A	-300.000	17,472.61	0.00	0.00	-13,195.33	4,277.28	0.00	4,277.28
10 Apr 24	ISIN #US8305661055	58.25							
Settled	SEDOL : 2428042 /SKX CABRERA CAPITAL MARKETS LLC / 2.25 SKECHERS USA INC 'A'COM USD0.001 PRICE: 58.25 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SKYWEST INC COM	-23.000	1,572.72	0.00	0.00	-864.58	708.14	0.00	708.14
04 Apr 24	SEDOL : 2814210 /SKYW	68.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 SKYWEST INC COM NPV PRICE: 68.39 BROKER COMMISSION: 0.23 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

21 Jun 24	SKYWEST INC COM	-279.000	22,161.74	0.00	0.00	-10,487.75	11,673.99	0.00	11,673.99
24 Jun 24	SEDOL : 2814210 /SKYW	79.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.40 SKYWEST INC COM NPV PRICE: 79.44 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SKYWORKS SOLUTIONS INC COM	-267.000	27,803.15	0.00	0.00	-38,182.39	-10,379.24	0.00	-10,379.24
10 Apr 24	SEDOL : 2961053 /SWKS	104.14							
Settled	CABRERA CAPITAL MARKETS LLC / 2.00 SKYWORKS SOLUTIONS COM USD0.25 PRICE: 104.14 BROKER COMMISSION: 2.00 OTHER CHARGES: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SL GREEN RLTY CORP COM	-36.000	1,850.38	0.00	0.00	-848.70	1,001.68	0.00	1,001.68
04 Apr 24	SEDOL : BPGKM57 /SLG	51.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 51.41 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SL GREEN RLTY CORP COM	-280.000	15,451.37	0.00	0.00	-6,601.00	8,850.37	0.00	8,850.37
24 Jun 24	SEDOL : BPGKM57 /SLG	55.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.40 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 55.19 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.43 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

08 Apr 24	SLM CORP COM	-1,500.000		32,223.49	0.00	0.00	-26,451.32	5,772.17	0.00	5,772.17
10 Apr 24	SEDOL : 2101967 /SLM	21.49								
Settled	CABRERA CAPITAL MARKETS LLC / 11.25 SLM CORP COM USD0.20 PRICE: 21.49 BROKER COMMISSION: 11.25 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC									
02 Apr 24	SM ENERGY CO COM	-66.000		3,354.09	0.00	0.00	-2,222.17	1,131.92	0.00	1,131.92
04 Apr 24	SEDOL : 2764188 /SM	50.83								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 SM ENERGY COMPANY COM USD0.01 PRICE: 50.83 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	SM ENERGY CO COM	-613.000		29,499.79	0.00	0.00	-20,639.22	8,860.57	0.00	8,860.57
24 Jun 24	SEDOL : 2764188 /SM	48.13								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.07 SM ENERGY COMPANY COM USD0.01 PRICE: 48.13 BROKER COMMISSION: 3.07 OTHER CHARGES: 0.83 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	SMARTSHEET INC CL A CLA	-100.000		3,872.21	0.00	0.00	-5,625.28	-1,753.07	0.00	-1,753.07
10 Apr 24	SEDOL : BFZND98 /SMAR	38.73								
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 SMARTSHEET INC COM NPV CL A PRICE: 38.73 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	SMITH A O CORP COM	-200.000		17,392.36	0.00	0.00	-14,721.51	2,670.85	0.00	2,670.85
10 Apr 24	SEDOL : 2816023 /AOS	86.97								
Settled	CABRERA CAPITAL MARKETS LLC / 1.50									

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	SMITH(AO)CORP COM USD1 PRICE: 86.97 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	SMUCKER J M CO COM NEW	-172.000	19,940.23	0.00	0.00	-22,830.34	-2,890.11	0.00	-2,890.11
10 Apr 24	SEDOL : 2951452 /SJM	115.94							
Settled	CABRERA CAPITAL MARKETS LLC / 1.29								
	SMUCKER(JM)CO COM NPV PRICE: 115.94 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	SNAP-ON INC COM	-88.000	25,810.41	0.00	0.00	-18,657.44	7,152.97	0.00	7,152.97
10 Apr 24	SEDOL : 2818740 /SNA	293.31							
Settled	CABRERA CAPITAL MARKETS LLC / 0.66								
	SNAP-ON INC COM USD1 PRICE: 293.31 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	SNOWFLAKE INC CL A CL A	-1,919.000	297,159.57	0.00	0.00	-459,224.84	-162,065.27	0.00	-162,065.27
10 Apr 24	SEDOL : BN134B7 /SNOW	154.86							
Settled	CABRERA CAPITAL MARKETS LLC / 14.39								
	SNOWFLAKE INC COM USD0.0001 CLASS A PRICE: 154.86 BROKER COMMISSION: 14.39 OTHER CHARGES: 2.38 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	SNOWFLAKE INC CL A CL A	-136.000	18,371.49	0.00	0.00	-32,545.38	-14,173.89	0.00	-14,173.89
01 Jul 24	SEDOL : BN134B7 /SNOW	135.09							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.23								
	SNOWFLAKE INC COM USD0.0001 CLASS A PRICE: 135.09 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ 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

08 Apr 24	SOFI TECHNOLOGIES INC COM	-1,400.000		10,853.41	0.00	0.00	-9,066.23	1,787.18	0.00	1,787.18
10 Apr 24	SEDOL : BM8J4C2 /SOFI	7.76								
Settled	CABRERA CAPITAL MARKETS LLC / 10.50 SOFI TECHNOLOGIES COM USD0.0001 CL A PRICE: 7.76 BROKER COMMISSION: 10.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC									
02 Apr 24	SOLAREEDGE TECHNOLOGIES INC	-32.000		2,140.14	0.00	0.00	-3,104.29	-964.15	0.00	-964.15
04 Apr 24	COM	66.89								
Settled	SEDOL : BWC52Q6 /SEDG WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 SOLAREEDGE TECHNOLO USD0.0001 PRICE: 66.89 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	SOLAREEDGE TECHNOLOGIES INC	-189.000		6,237.76	0.00	0.00	-18,334.69	-12,096.93	0.00	-12,096.93
24 Jun 24	COM	33.01								
Settled	SEDOL : BWC52Q6 /SEDG WILLIAMS CAPITAL GROUP L.P.,THE / 0.95 SOLAREEDGE TECHNOLO USD0.0001 PRICE: 33.01 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	SOLVENTUM CORP COM COM	-900.000		60,301.76	0.00	0.00	-93,577.71	-33,275.95	0.00	-33,275.95
10 Apr 24	USD0.01	67.01								
Settled	SEDOL : BMTQB43 /SOLV CABRERA CAPITAL MARKETS LLC / 6.75 SOLVENTUM CORP COM USD0.01 PRICE: 67.01 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.49 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>									

Sales

Equities

Common stock

United States - USD

28 Jun 24	SOLVENTUM CORP COM COM	-8,355.000		441,785.91	0.00	0.00	-868,713.04	-426,927.13	0.00	-426,927.13
01 Jul 24	USD0.01	52.88								
Pending	SEDOL : BMTQB43 /SOLV INSTINET INVESTMENT SERVICES LIMITE / 14.20 SOLVENTUM CORP COM USD0.01 PRICE: 52.88 BROKER COMMISSION: 14.20 OTHER CHARGES: 12.29 BROKER: INSTINET INVESTMENT SERVICES LIMITE									
21 Jun 24	SONIC AUTOMOTIVE INC CL A	-75.000		4,105.00	0.00	0.00	-3,695.23	409.77	0.00	409.77
24 Jun 24	SEDOL : 2125246 /SAH	54.74								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 SONIC AUTOMOTIVE COM USD0.01 CL'A' PRICE: 54.74 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	SONOCO PROD CO COM	-100.000		5,760.20	0.00	0.00	-5,804.05	-43.85	0.00	-43.85
10 Apr 24	SEDOL : 2821395 /SON	57.61								
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 SONOCO PRODUCTS CO COM NPV PRICE: 57.61 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC									
02 Apr 24	SONOS INC COM	-70.000		1,311.78	0.00	0.00	-2,034.21	-722.43	0.00	-722.43
04 Apr 24	SEDOL : BYWPZW7 /SONO	18.75								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 SONOS INC COM USD0.001 PRICE: 18.75 BROKER COMMISSION: 0.70 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

21 Jun 24	SONOS INC COM	-688.000	10,192.43	0.00	0.00	-19,993.42	-9,800.99	0.00	-9,800.99
24 Jun 24	SEDOL : BYWPZW7 /SONO	14.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.44 SONOS INC COM USD0.001 PRICE: 14.82 BROKER COMMISSION: 3.44 OTHER CHARGES: 0.29 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SOTERA HEALTH CO COM	-200.000	2,278.48	0.00	0.00	-4,028.40	-1,749.92	0.00	-1,749.92
10 Apr 24	SEDOL : BNKVRZ7 /SHC	11.40							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 SOTERA HEALTH CO COM USD0.01 PRICE: 11.4 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	SOUTHERN CO COM STK	-6,800.000	476,353.18	0.00	0.00	-453,425.11	22,928.07	0.00	22,928.07
10 Apr 24	SEDOL : 2829601 /SO	70.06							
Settled	CABRERA CAPITAL MARKETS LLC / 51.00 SOUTHERN CO COM USD5 PRICE: 70.06 BROKER COMMISSION: 51.00 OTHER CHARGES: 3.82 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	SOUTHERN CO COM STK	-546.000	42,351.11	0.00	0.00	-36,407.37	5,943.74	0.00	5,943.74
01 Jul 24	SEDOL : 2829601 /SO	77.57							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.93 SOUTHERN CO COM USD5 PRICE: 77.57 BROKER COMMISSION: 0.93 OTHER CHARGES: 1.18 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	SOUTHSIDE BANCSHARES INC	-45.000	1,257.73	0.00	0.00	-1,859.30	-601.57	0.00	-601.57
04 Apr 24	CMT-COM CMT-COM	27.96							
Settled	SEDOL : 2485876 /SBSI WILLIAMS CAPITAL GROUP L.P.,THE / 0.45								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

SOUTHSIDE BANC INC COM USD1.25 PRICE: 27.96 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	SOUTHSIDE BANCSHARES INC	-124.000	3,250.56	0.00	0.00	-5,123.41	-1,872.85	0.00	-1,872.85
24 Jun 24	CMT-COM CMT-COM	26.22							
Settled	SEDOL : 2485876 /SBSI WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 SOUTHSIDE BANC INC COM USD1.25 PRICE: 26.22 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SPARTANNASH CO COM NPV	-64.000	1,252.46	0.00	0.00	-1,654.24	-401.78	0.00	-401.78
04 Apr 24	SEDOL : BN40158 /SPTN	19.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 SPARTANNASH CO COM NPV PRICE: 19.58 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SPARTANNASH CO COM NPV	-177.000	3,280.59	0.00	0.00	-4,575.01	-1,294.42	0.00	-1,294.42
24 Jun 24	SEDOL : BN40158 /SPTN	18.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.89 SPARTANNASH CO COM NPV PRICE: 18.54 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SPIRIT AEROSYSTEMS HLDGS INC	-200.000	6,780.44	0.00	0.00	-8,278.29	-1,497.85	0.00	-1,497.85
10 Apr 24	CL A	33.91							
Settled	SEDOL : B1HMMS7 /SPR CABRERA CAPITAL MARKETS LLC / 1.50 SPIRIT AEROSYSTEMS COM STK USD0.01 CLASS'A' PRICE: 33.91 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 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

02 Apr 24	SPRINKLR INC CL A CLA	-67.000	817.39	0.00	0.00	-896.88	-79.49	0.00	-79.49
04 Apr 24	SEDOL : BNKCPP6 /CXM	12.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 SPRINKLR INC COM USD0.00003 CL A PRICE: 12.21 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SPRINKLR INC CL A CLA	-316.000	2,757.02	0.00	0.00	-4,230.08	-1,473.06	0.00	-1,473.06
24 Jun 24	SEDOL : BNKCPP6 /CXM	8.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.58 SPRINKLR INC COM USD0.00003 CL A PRICE: 8.73 BROKER COMMISSION: 1.58 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SPS COMM INC COM	-21.000	3,697.02	0.00	0.00	-2,770.52	926.50	0.00	926.50
04 Apr 24	SEDOL : B57VWJ3 /SPSC	176.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 SPS COMMERCE INC COM USD0.001 PRICE: 176.06 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SPS COMM INC COM	-119.000	22,148.25	0.00	0.00	-15,699.59	6,448.66	0.00	6,448.66
24 Jun 24	SEDOL : B57VWJ3 /SPSC	186.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 SPS COMMERCE INC COM USD0.001 PRICE: 186.13 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SPX TECHNOLOGIES INC COM	-25.000	2,977.47	0.00	0.00	-1,464.51	1,512.96	0.00	1,512.96
04 Apr 24	SEDOL : BQ1L7V3 /SPXC	119.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25								

◆ 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								

Sales

Equities

Common stock

United States - USD

SPX TECHNOLOGIES COM USD0.01 PRICE: 119.11 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	SPX TECHNOLOGIES INC COM	-125.000	18,037.61	0.00	0.00	-7,322.56	10,715.05	0.00	10,715.05
24 Jun 24	SEDOL : BQ1L7V3 /SPXC	144.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 SPX TECHNOLOGIES COM USD0.01 PRICE: 144.31 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SS&C TECHNOLOGIES HLDGS INC	-400.000	25,056.79	0.00	0.00	-30,464.29	-5,407.50	0.00	-5,407.50
10 Apr 24	COM	62.65							
Settled	SEDOL : B58YSC6 /SSNC CABRERA CAPITAL MARKETS LLC / 3.00 SS&C TECH HLDGS COM USD0.01 PRICE: 62.65 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	ST JOE CO COM	-20.000	1,113.59	0.00	0.00	-931.61	181.98	0.00	181.98
04 Apr 24	SEDOL : 2768663 /JOE	55.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 ST JOE COMPANY COM NPV PRICE: 55.69 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	ST JOE CO COM	-158.000	8,417.21	0.00	0.00	-7,359.69	1,057.52	0.00	1,057.52
24 Jun 24	SEDOL : 2768663 /JOE	53.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.79 ST JOE COMPANY COM NPV PRICE: 53.28 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.24 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 Apr 24	STAAR SURGICAL CO COM NEW	-27.000	1,067.57	0.00	0.00	-1,140.08	-72.51	0.00	-72.51
04 Apr 24	PAR \$0.01 COM NEW PAR \$0.01	39.55							
Settled	SEDOL : 2836292 /STAA WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 STAAR SURGICAL CO COM USD0.01 PRICE: 39.55 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	STAAR SURGICAL CO COM NEW	-176.000	7,170.92	0.00	0.00	-7,431.60	-260.68	0.00	-260.68
24 Jun 24	PAR \$0.01 COM NEW PAR \$0.01	40.75							
Settled	SEDOL : 2836292 /STAA WILLIAMS CAPITAL GROUP L.P.,THE / 0.88 STAAR SURGICAL CO COM USD0.01 PRICE: 40.75 BROKER COMMISSION: 0.88 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	STAG INDL INC COM	-200.000	7,634.43	0.00	0.00	-6,881.51	752.92	0.00	752.92
10 Apr 24	SEDOL : B64BRQ5 /STAG	38.18							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 STAG INDL INC COM USD0.01 PRICE: 38.18 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	STANDARD MTR PRODS INC COM	-85.000	2,442.40	0.00	0.00	-4,014.02	-1,571.62	0.00	-1,571.62
24 Jun 24	SEDOL : 2838306 /SMP	28.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 STANDARD MOTOR PRD COM USD2 PRICE: 28.74 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	STANDEX INTL CORP COM	-7.000	1,211.27	0.00	0.00	-747.02	464.25	0.00	464.25
04 Apr 24	SEDOL : 2840174 /SXI	173.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.07								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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: 173.05 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	STANDEX INTL CORP COM	-56.000	9,035.06	0.00	0.00	-5,976.14	3,058.92	0.00	3,058.92
24 Jun 24	SEDOL : 2840174 /SXI	161.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 STANDEX INTL CORP COM USD1.50 PRICE: 161.35 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	STANLEY BLACK & DECKER INC	-200.000	19,048.34	0.00	0.00	-32,937.87	-13,889.53	0.00	-13,889.53
10 Apr 24	COM	95.25							
Settled	SEDOL : B3Q2FJ4 /SWK CABRERA CAPITAL MARKETS LLC / 1.50 STANLEY BLACK & DECKER INC COM PRICE: 95.25 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	STARBUCKS CORP COM	-8,100.000	706,172.60	0.00	0.00	-803,464.12	-97,291.52	0.00	-97,291.52
10 Apr 24	SEDOL : 2842255 /SBUX	87.19							
Settled	CABRERA CAPITAL MARKETS LLC / 60.75 STARBUCKS CORP COM USD0.001 PRICE: 87.19 BROKER COMMISSION: 60.75 OTHER CHARGES: 5.65 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	STARWOOD PROPERTY TRUST INC	-500.000	9,886.17	0.00	0.00	-11,860.76	-1,974.59	0.00	-1,974.59
10 Apr 24	COM REIT	19.78							
Settled	SEDOL : B3PQ520 /STWD CABRERA CAPITAL MARKETS LLC / 3.75 STARWOOD PROPERTY COM USD0.01 PRICE: 19.78 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.08 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

08 Apr 24	STATE STR CORP COM	-800.000	61,105.51	0.00	0.00	-72,138.94	-11,033.43	0.00	-11,033.43
10 Apr 24	SEDOL : 2842040 /STT	76.39							
Settled	CABRERA CAPITAL MARKETS LLC / 6.00 STATE STREET CORP COM STK USD1 PRICE: 76.39 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.49 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	STEEL DYNAMICS INC COM	-210.000	31,046.67	0.00	0.00	-13,026.01	18,020.66	0.00	18,020.66
10 Apr 24	SEDOL : 2849472 /STLD	147.85							
Settled	CABRERA CAPITAL MARKETS LLC / 1.58 STEEL DYNAMICS INC COM STK USD0.01 PRICE: 147.85 BROKER COMMISSION: 1.58 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	STELLAR BANCORP INC COMSTK	-27.000	628.55	0.00	0.00	-808.40	-179.85	0.00	-179.85
04 Apr 24	SEDOL : BQBCZY5 /STEL	23.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 STELLAR BANCORP IN COM USD0.01 PRICE: 23.29 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	STELLAR BANCORP INC COMSTK	-176.000	3,784.77	0.00	0.00	-5,269.58	-1,484.81	0.00	-1,484.81
24 Jun 24	SEDOL : BQBCZY5 /STEL	21.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.88 STELLAR BANCORP IN COM USD0.01 PRICE: 21.51 BROKER COMMISSION: 0.88 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	STEPAN CO COM	-12.000	1,043.63	0.00	0.00	-1,358.74	-315.11	0.00	-315.11
04 Apr 24	SEDOL : 2845005 /SCL	86.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12								

◆ 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

STEPAN CO COM USD1 PRICE: 86.98 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	STEPAN CO COM	-81.000	6,702.96	0.00	0.00	-9,171.51	-2,468.55	0.00	-2,468.55
24 Jun 24	SEDOL : 2845005 /SCL	82.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 STEPAN CO COM USD1 PRICE: 82.76 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	STERIS PLC ORD USD0.001	-137.000	29,131.78	0.00	0.00	-29,883.49	-751.71	0.00	-751.71
10 Apr 24	SEDOL : BFY8C75 /STE	212.65							
Settled	CABRERA CAPITAL MARKETS LLC / 1.03 STERIS PLC ORD USD0.001 PRICE: 212.65 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	STEWART INFORMATION SVCS	-16.000	1,012.31	0.00	0.00	-1,063.67	-51.36	0.00	-51.36
04 Apr 24	CORP COM	63.28							
Settled	SEDOL : 2848736 /STC WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 STEWART INFO SVCS COM USD1 PRICE: 63.28 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	STEWART INFORMATION SVCS	-94.000	5,777.54	0.00	0.00	-6,249.04	-471.50	0.00	-471.50
24 Jun 24	CORP COM	61.47							
Settled	SEDOL : 2848736 /STC WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 STEWART INFO SVCS COM USD1 PRICE: 61.47 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.17 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

08 Apr 24	STIFEL FINL CORP COM	-300.000	23,319.56	0.00	0.00	-20,559.06	2,760.50	0.00	2,760.50
10 Apr 24	SEDOL : 2849234 /SF	77.74							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 STIFEL FINANCIAL COM USD0.15 PRICE: 77.74 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	STONEX GROUP INC COM	-107.000	7,719.29	0.00	0.00	-4,965.19	2,754.10	0.00	2,754.10
24 Jun 24	SEDOL : BMQ8XV3 /SNEX	72.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.54 STONEX GROUP INC COM PRICE: 72.15 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	STRATEGIC ED INC	-12.000	1,228.31	0.00	0.00	-752.84	475.47	0.00	475.47
04 Apr 24	SEDOL : BGGJFV8 /STRA	102.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 STRATEGIC ED INC COM STCK PRICE: 102.37 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	STRATEGIC ED INC	-74.000	7,997.32	0.00	0.00	-4,642.49	3,354.83	0.00	3,354.83
24 Jun 24	SEDOL : BGGJFV8 /STRA	108.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 STRATEGIC ED INC COM STCK PRICE: 108.08 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	STRIDE INC COM USD	-23.000	1,417.47	0.00	0.00	-940.81	476.66	0.00	476.66
04 Apr 24	SEDOL : BLD5321 /LRN	61.64							
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

STRIDE INC COM USD0.0001 PRICE: 61.64 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	STRIDE INC COM USD	-158.000	11,008.34	0.00	0.00	-6,462.98	4,545.36	0.00	4,545.36
24 Jun 24	SEDOL : BLD5321 /LRN	69.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.79								
STRIDE INC COM USD0.0001 PRICE: 69.68 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	STRYKER CORP	-2,220.000	776,422.13	0.00	0.00	-557,861.09	218,561.04	0.00	218,561.04
10 Apr 24	SEDOL : 2853688 /SYK	349.75							
Settled	CABRERA CAPITAL MARKETS LLC / 16.65								
STRYKER CORP USD0.10 PRICE: 349.75 BROKER COMMISSION: 16.65 OTHER CHARGES: 6.22 BROKER: CABRERA CAPITAL MARKETS LLC									
21 Jun 24	STURM RUGER & CO INC COM	-135.000	5,509.86	0.00	0.00	-9,388.95	-3,879.09	0.00	-3,879.09
24 Jun 24	SEDOL : 2856289 /RGR	40.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68								
STURM RUGER & CO COM USD1 PRICE: 40.82 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	SUMMIT HOTEL PROPERTIES INC	-195.000	1,238.24	0.00	0.00	-1,833.52	-595.28	0.00	-595.28
04 Apr 24	COM	6.36							
Settled	SEDOL : B3M7R64 /INN								
WILLIAMS CAPITAL GROUP L.P.,THE / 1.95									
SUMMIT HOTEL PROPE COM USD0.01 PRICE: 6.36 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	SUMMIT HOTEL PROPERTIES INC	-399.000	2,328.09	0.00	0.00	-3,751.67	-1,423.58	0.00	-1,423.58
24 Jun 24	COM	5.84							
Settled	SEDOL : B3M7R64 /INN WILLIAMS CAPITAL GROUP L.P.,THE / 2.00 SUMMIT HOTEL PROPE COM USD0.01 PRICE: 5.84 BROKER COMMISSION: 2.00 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SUN COMMUNITIES INC COM	-207.000	26,096.80	0.00	0.00	-38,658.91	-12,562.11	0.00	-12,562.11
10 Apr 24	SEDOL : 2860257 /SUI	126.08							
Settled	CABRERA CAPITAL MARKETS LLC / 1.55 SUN COMMUNITIES COM USD0.01 PRICE: 126.08 BROKER COMMISSION: 1.55 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	SUN CTRY AIRLS HLDGS INC COM	-71.000	1,030.20	0.00	0.00	-1,292.04	-261.84	0.00	-261.84
04 Apr 24	SEDOL : BM8TFC9 /SNKY	14.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 SUN COUNTRY AIRLIN COM USD0.01 PRICE: 14.52 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SUN CTRY AIRLS HLDGS INC COM	-322.000	3,891.26	0.00	0.00	-5,859.69	-1,968.43	0.00	-1,968.43
24 Jun 24	SEDOL : BM8TFC9 /SNKY	12.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.61 SUN COUNTRY AIRLIN COM USD0.01 PRICE: 12.09 BROKER COMMISSION: 1.61 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SUNCOKE ENERGY INC COM	-53.000	588.82	0.00	0.00	-379.75	209.07	0.00	209.07
04 Apr 24	USD0.01	11.12							
Settled	SEDOL : B3R0638 /SXC WILLIAMS CAPITAL GROUP L.P.,THE / 0.53								

◆ 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

	SUNCOKE ENERGY INC COM USD0.01 PRICE: 11.12 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SUNCOKE ENERGY INC COM	-332.000	3,182.13	0.00	0.00	-2,378.82	803.31	0.00	803.31
24 Jun 24	USD0.01	9.59							
Settled	SEDOL : B3R0638 /SXC WILLIAMS CAPITAL GROUP L.P.,THE / 1.66 SUNCOKE ENERGY INC COM USD0.01 PRICE: 9.59 BROKER COMMISSION: 1.66 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SUNPOWER CORP COM	-267.000	744.92	0.00	0.00	-2,938.34	-2,193.42	0.00	-2,193.42
04 Apr 24	SEDOL : B59DK93 /SPWRQ	2.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.67 SUNPOWER CORP COM PRICE: 2.8 BROKER COMMISSION: 2.67 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SUNRUN INC COM	-126.000	1,475.44	0.00	0.00	-1,661.31	-185.87	0.00	-185.87
04 Apr 24	SEDOL : BYXB1Y8 /RUN	11.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.26 SUNRUN INC COM USD0.0001 PRICE: 11.72 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SUNRUN INC COM	-456.000	5,966.59	0.00	0.00	-6,012.36	-45.77	0.00	-45.77
24 Jun 24	SEDOL : BYXB1Y8 /RUN	13.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.28 SUNRUN INC COM USD0.0001 PRICE: 13.09 BROKER COMMISSION: 2.28 OTHER CHARGES: 0.17 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

28 Jun 24	SUNRUN INC COM	-14,592.000	173,031.49	0.00	0.00	-467,523.96	-294,492.47	0.00	-294,492.47
01 Jul 24	SEDOL : BYXB1Y8 /RUN	11.86							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 24.81 SUNRUN INC COM USD0.0001 PRICE: 11.86 BROKER COMMISSION: 24.81 OTHER CHARGES: 4.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	SUNSTONE HOTEL INVS INC NEW	-117.000	1,274.11	0.00	0.00	-1,282.06	-7.95	0.00	-7.95
04 Apr 24	COM	10.90							
Settled	SEDOL : B034LG1 /SHO WILLIAMS CAPITAL GROUP L.P.,THE / 1.17 SUNSTONE HOTEL INV COM USD0.01 PRICE: 10.9 BROKER COMMISSION: 1.17 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SUNSTONE HOTEL INVS INC NEW	-1,169.000	11,835.79	0.00	0.00	-12,809.69	-973.90	0.00	-973.90
24 Jun 24	COM	10.13							
Settled	SEDOL : B034LG1 /SHO WILLIAMS CAPITAL GROUP L.P.,THE / 5.85 SUNSTONE HOTEL INV COM USD0.01 PRICE: 10.13 BROKER COMMISSION: 5.85 OTHER CHARGES: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SUPERNUS PHARMACEUTICALS	-31.000	1,027.95	0.00	0.00	-950.25	77.70	0.00	77.70
04 Apr 24	INC COM STK	33.17							
Settled	SEDOL : B72ZBG4 /SUPN WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 33.17 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	SUPERNUS PHARMACEUTICALS	-198.000	5,352.78	0.00	0.00	-6,069.32	-716.54	0.00	-716.54
24 Jun 24	INC COM STK	27.04							
Settled	SEDOL : B72ZBG4 /SUPN WILLIAMS CAPITAL GROUP L.P.,THE / 0.99 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 27.04 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	SYLVAMO CORP COM	-20.000	1,240.39	0.00	0.00	-640.75	599.64	0.00	599.64
04 Apr 24	SEDOL : BMW72C8 /SLVM	62.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 SYLVAMO CORPORATI COM USD1.00 PRICE: 62.03 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	SYLVAMO CORP COM	-209.000	13,907.51	0.00	0.00	-6,695.82	7,211.69	0.00	7,211.69
24 Jun 24	SEDOL : BMW72C8 /SLVM	66.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.05 SYLVAMO CORPORATI COM USD1.00 PRICE: 66.55 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	SYNCHRONY FINL COM	-600.000	25,501.29	0.00	0.00	-26,795.67	-1,294.38	0.00	-1,294.38
10 Apr 24	SEDOL : BP96PS6 /SYF	42.51							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 SYNCHRONY FINANCIA COM USD0.001 PRICE: 42.51 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								

Accounting Statements

Account number ILFRAL

01 Apr 24 - 30 Jun 24

IL FIREFIGHTERS PENSION ALL

Page 1092 of 1516

◆ 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

08 Apr 24	SYNOPSIS INC COM	-927.000	534,274.49	0.00	0.00	-390,162.08	144,112.41	0.00	144,112.41
10 Apr 24	SEDOL : 2867719 /SNPS	576.36							
Settled	CABRERA CAPITAL MARKETS LLC / 6.95 SYNOPSIS INC COM USD0.01 PRICE: 576.36 BROKER COMMISSION: 6.95 OTHER CHARGES: 4.28 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	SYNOPSIS INC COM	-101.000	60,099.21	0.00	0.00	-42,509.57	17,589.64	0.00	17,589.64
01 Jul 24	SEDOL : 2867719 /SNPS	595.06							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.17 SYNOPSIS INC COM USD0.01 PRICE: 595.06 BROKER COMMISSION: 0.17 OTHER CHARGES: 1.68 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	SYNOVUS FINL CORP COM NEW	-200.000	7,804.43	0.00	0.00	-9,480.54	-1,676.11	0.00	-1,676.11
10 Apr 24	COM NEW	39.03							
Settled	SEDOL : BMH4NJ8 /SNV CABRERA CAPITAL MARKETS LLC / 1.50 SYNOVUS FINANCIAL COM USD1.00 PRICE: 39.03 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	SYSCO CORP COM	-3,200.000	245,542.03	0.00	0.00	-252,320.97	-6,778.94	0.00	-6,778.94
10 Apr 24	SEDOL : 2868165 /SYY	76.74							
Settled	CABRERA CAPITAL MARKETS LLC / 24.00 SYSCO CORP COM USD1 PRICE: 76.74 BROKER COMMISSION: 24.00 OTHER CHARGES: 1.97 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	SYSCO CORP COM	-30,418.000	2,171,428.94	0.00	0.00	-2,398,468.57	-227,039.63	0.00	-227,039.63
01 Jul 24	SEDOL : 2868165 /SYY	71.39							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 51.71								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

SYSCO CORP COM USD1 PRICE: 71.39 BROKER
 COMMISSION: 51.71 OTHER CHARGES: 60.37
 BROKER: INSTINET INVESTMENT SERVICES LIMITE

08 Apr 24	T ROWE PRICE GROUP INC	-371.000	43,607.92	0.00	0.00	-60,827.09	-17,219.17	0.00	-17,219.17
10 Apr 24	SEDOL : 2702337 /TROW	117.55							
Settled	CABRERA CAPITAL MARKETS LLC / 2.78 T ROWE PRICE GROUP INC PRICE: 117.55 BROKER COMMISSION: 2.78 OTHER CHARGES: 0.35 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TAKE-TWO INTERACTIVE SOFTWARE	-227.000	34,876.57	0.00	0.00	-32,813.11	2,063.46	0.00	2,063.46
10 Apr 24	INC COM STK USD0.01	153.65							
Settled	SEDOL : 2122117 /TTWO CABRERA CAPITAL MARKETS LLC / 1.70 TAKE TWO INTERACTI COM USD0.01 PRICE: 153.65 BROKER COMMISSION: 1.70 OTHER CHARGES: 0.28 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	TANDEM DIABETES CARE INC COM	-37.000	1,239.12	0.00	0.00	-1,523.04	-283.92	0.00	-283.92
04 Apr 24	NEW COM USD0.001(POST REV	33.50							
Settled	SPLT) SEDOL : BF3W461 /TNDM WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 33.5 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TANDEM DIABETES CARE INC COM	-379.000	16,234.00	0.00	0.00	-15,600.83	633.17	0.00	633.17
24 Jun 24	NEW COM USD0.001(POST REV	42.84							
Settled	SPLT) SEDOL : BF3W461 /TNDM WILLIAMS CAPITAL GROUP L.P.,THE / 1.90								

◆ 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

	TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 42.84 BROKER COMMISSION: 1.90 OTHER CHARGES: 0.46 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	TANDEM DIABETES CARE INC COM	-4,455.000	179,479.39	0.00	0.00	-490,526.86	-311,047.47	0.00	-311,047.47
01 Jul 24	NEW COM USD0.001(POST REV	40.29							
Pending	SPLT) SEDOL : BF3W461 /TNDM INSTINET INVESTMENT SERVICES LIMITE / 7.57 TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 40.29 BROKER COMMISSION: 7.57 OTHER CHARGES: 4.99 BROKER: INSTINET INVESTMENT SERVICES LIMIT								
21 Jun 24	TANGER INC	-111.000	2,946.40	0.00	0.00	-1,977.19	969.21	0.00	969.21
24 Jun 24	SEDOL : 2874582 /SKT	26.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56 TANGER INC PRICE: 26.55 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TAPESTRY INC COM USD0.01	-400.000	17,252.86	0.00	0.00	-15,221.04	2,031.82	0.00	2,031.82
10 Apr 24	SEDOL : BF09HX3 /TPR	43.14							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 TAPESTRY INC COM USD0.01 PRICE: 43.14 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TARGA RES CORP COM	-350.000	40,586.54	0.00	0.00	-20,452.61	20,133.93	0.00	20,133.93
10 Apr 24	SEDOL : B55PZY3 /TRGP	115.97							
Settled	CABRERA CAPITAL MARKETS LLC / 2.63								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

TARGA RESOURCES INC COM PRICE: 115.97
 BROKER COMMISSION: 2.63 OTHER CHARGES:
 0.33 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	TARGET CORP COM STK	-2,808.000	476,492.72	0.00	0.00	-620,948.66	-144,455.94	0.00	-144,455.94
10 Apr 24	SEDOL : 2259101 /TGT	169.70							
Settled	CABRERA CAPITAL MARKETS LLC / 21.06 TARGET CORP COM STK USD0.0833 PRICE: 169.7 BROKER COMMISSION: 21.06 OTHER CHARGES: 3.82 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TARGET CORP COM STK	-194.000	28,718.63	0.00	0.00	-42,900.30	-14,181.67	0.00	-14,181.67
01 Jul 24	SEDOL : 2259101 /TGT	148.04							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.33 TARGET CORP COM STK USD0.0833 PRICE: 148.04 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.80 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	TECHNIPFMC PLC COM USD1	-800.000	21,289.82	0.00	0.00	-11,919.11	9,370.71	0.00	9,370.71
10 Apr 24	SEDOL : BDSFG98 /FTI	26.62							
Settled	CABRERA CAPITAL MARKETS LLC / 6.00 TECHNIPFMC PLC USD1 PRICE: 26.62 BROKER COMMISSION: 6.00 OTHER CHARGES: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TELADOC HEALTH INC	-11,267.000	110,169.04	0.00	0.00	-897,448.60	-787,279.56	0.00	-787,279.56
01 Jul 24	SEDOL : BYQRFY1 /TDOC	9.78							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 19.15 TELADOC HEALTH INC PRICE: 9.78 BROKER COMMISSION: 19.15 OTHER CHARGES: 3.07 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Apr 24	TELEDYNE TECHNOLOGIES INC	-64.000	26,531.78	0.00	0.00	-27,436.31	-904.53	0.00	-904.53
10 Apr 24	COM	414.57							
Settled	SEDOL : 2503477 /TDY CABRERA CAPITAL MARKETS LLC / 0.48 TELEDYNE TECHNOLOG COM USD0.01 PRICE: 414.57 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TELEFLEX INC COM	-47.000	10,193.86	0.00	0.00	-14,680.17	-4,486.31	0.00	-4,486.31
10 Apr 24	SEDOL : 2881407 /TFX	216.90							
Settled	CABRERA CAPITAL MARKETS LLC / 0.35 TELEFLEX INC COM USD1 PRICE: 216.9 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	TELEPHONE & DATA SYS INC COM	-56.000	890.39	0.00	0.00	-1,053.02	-162.63	0.00	-162.63
04 Apr 24	STK	15.91							
Settled	SEDOL : B6YR5K3 /TDS WILLIAMS CAPITAL GROUP L.P.,THE / 0.56 TELEPHONE & DATA SYS INC COM STK PRICE: 15.91 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TELEPHONE & DATA SYS INC COM	-443.000	8,383.53	0.00	0.00	-8,330.11	53.42	0.00	53.42
24 Jun 24	STK	18.93							
Settled	SEDOL : B6YR5K3 /TDS WILLIAMS CAPITAL GROUP L.P.,THE / 2.22 TELEPHONE & DATA SYS INC COM STK PRICE: 18.93 BROKER COMMISSION: 2.22 OTHER CHARGES: 0.24 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

08 Apr 24	TEMPUR SEALY INTL INC COM	-200.000	10,722.41	0.00	0.00	-7,943.57	2,778.84	0.00	2,778.84
10 Apr 24	SEDOL : 2216991 /TPX	53.62							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 TEMPUR SEALY INTL INC COM PRICE: 53.62 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TENET HEALTHCARE CORP COM	-138.000	14,052.76	0.00	0.00	-8,178.18	5,874.58	0.00	5,874.58
10 Apr 24	NEW .	101.84							
Settled	SEDOL : B8DMK08 /THC CABRERA CAPITAL MARKETS LLC / 1.04 TENET HEALTHCARE COM USD0.05 PRICE: 101.84 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	TENNANT CO COM	-11.000	1,331.53	0.00	0.00	-834.60	496.93	0.00	496.93
04 Apr 24	SEDOL : 2883641 /TNC	121.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 TENNANT CO COM USD0.375 PRICE: 121.06 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TENNANT CO COM	-39.000	3,843.92	0.00	0.00	-2,959.04	884.88	0.00	884.88
24 Jun 24	SEDOL : 2883641 /TNC	98.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 TENNANT CO COM USD0.375 PRICE: 98.57 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TERADATA CORP DEL COM STK	-300.000	11,460.65	0.00	0.00	-13,534.26	-2,073.61	0.00	-2,073.61
10 Apr 24	SEDOL : B247H10 /TDC	38.21							
Settled	CABRERA CAPITAL MARKETS LLC / 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								

Sales

Equities

Common stock

United States - USD

	TERADATA CORP COM STK USD0.01 PRICE: 38.21 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TERADYNE INC COM	-259.000	27,923.21	0.00	0.00	-32,956.87	-5,033.66	0.00	-5,033.66
10 Apr 24	SEDOL : 2884183 /TER	107.82							
Settled	CABRERA CAPITAL MARKETS LLC / 1.94 TERADYNE INC COM USD0.125 PRICE: 107.82 BROKER COMMISSION: 1.94 OTHER CHARGES: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TESLA INC COM USD0.001	-17,855.000	3,088,399.28	0.00	0.00	-5,198,709.54	-2,110,310.26	0.00	-2,110,310.26
10 Apr 24	SEDOL : B616C79 /TSLA	172.98							
Settled	CABRERA CAPITAL MARKETS LLC / 133.91 TESLA INC COM USD0.001 PRICE: 172.98 BROKER COMMISSION: 133.91 OTHER CHARGES: 24.71 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TESLA INC COM USD0.001	-913.000	180,657.86	0.00	0.00	-265,831.52	-85,173.66	0.00	-85,173.66
01 Jul 24	SEDOL : B616C79 /TSLA	197.88							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.55 TESLA INC COM USD0.001 PRICE: 197.88 BROKER COMMISSION: 1.55 OTHER CHARGES: 5.03 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	TETRA TECH INC NEW COM	-54.000	10,448.50	0.00	0.00	-7,397.34	3,051.16	0.00	3,051.16
10 Apr 24	SEDOL : 2883890 /TTEK	193.50							
Settled	CABRERA CAPITAL MARKETS LLC / 0.41 TETRA TECH INC COM USD0.01 PRICE: 193.5 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.09 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

08 Apr 24	TEXAS INSTRUMENTS INC COM	-5,873.000	995,186.56	0.00	0.00	-1,046,336.65	-51,150.09	0.00	-51,150.09
10 Apr 24	SEDOL : 2885409 /TXN	169.46							
Settled	CABRERA CAPITAL MARKETS LLC / 44.05 TEXAS INSTRUMENTS INC USD1 PRICE: 169.46 BROKER COMMISSION: 44.05 OTHER CHARGES: 7.97 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TEXAS INSTRUMENTS INC COM	-554.000	107,765.68	0.00	0.00	-98,700.92	9,064.76	0.00	9,064.76
01 Jul 24	SEDOL : 2885409 /TXN	194.53							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.94 TEXAS INSTRUMENTS INC USD1 PRICE: 194.53 BROKER COMMISSION: 0.94 OTHER CHARGES: 3.00 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	TEXAS PAC LD CORP COM USD0.01	-19.000	11,003.05	0.00	0.00	-7,814.83	3,188.22	0.00	3,188.22
10 Apr 24	SEDOL : BM99VY2 /TPL	579.12							
Settled	CABRERA CAPITAL MARKETS LLC / 0.14 TEXAS PACIFIC LD COM USD0.01 PRICE: 579.12 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TEXAS ROADHOUSE INC COMMON	-67.000	10,062.14	0.00	0.00	-7,298.49	2,763.65	0.00	2,763.65
10 Apr 24	STOCK	150.19							
Settled	SEDOL : B033TJ7 /TXRH CABRERA CAPITAL MARKETS LLC / 0.50 TEXAS ROADHOUSE INC COMMON STOCK PRICE: 150.19 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.09 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									
08 Apr 24	TEXTRON INC COM	-300.000	29,091.51	0.00	0.00	-21,264.56	7,826.95	0.00	7,826.95
10 Apr 24	SEDOL : 2885937 /TXT	96.98							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 TEXTRON INC COM STK USD0.125 PRICE: 96.98 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	THE CAMPBELLS COMPANY	-200.000	8,742.43	0.00	0.00	-8,795.06	-52.63	0.00	-52.63
10 Apr 24	SEDOL : 2162845 /CPB	43.72							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 CAMPBELL SOUP CO CAP USD0.0375 PRICE: 43.72 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	THE CIGNA GROUP	-2,048.000	733,121.81	0.00	0.00	-476,011.19	257,110.62	0.00	257,110.62
10 Apr 24	SEDOL : BHJ0775 /CI	357.98							
Settled	CABRERA CAPITAL MARKETS LLC / 15.36 THE CIGNA GROUP PRICE: 357.98 BROKER COMMISSION: 15.36 OTHER CHARGES: 5.87 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	THE CIGNA GROUP	-759.000	250,894.36	0.00	0.00	-176,412.35	74,482.01	0.00	74,482.01
01 Jul 24	SEDOL : BHJ0775 /CI	330.57							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.29 THE CIGNA GROUP PRICE: 330.57 BROKER COMMISSION: 1.29 OTHER CHARGES: 6.98 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	THE COOPER COMPANIES, INC.	-300.000	29,586.51	0.00	0.00	-28,907.55	678.96	0.00	678.96
10 Apr 24	SEDOL : BQPDXR3 /COO	98.63							
Settled	CABRERA CAPITAL MARKETS LLC / 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								

Sales

Equities

Common stock

United States - USD

COOPER COS INC COM USD0.10 (P/S) PRICE: 98.63
 BROKER COMMISSION: 2.25 OTHER CHARGES:
 0.24 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	THE ODP CORP COM	-18.000	937.07	0.00	0.00	-765.05	172.02	0.00	172.02
04 Apr 24	SEDOL : BLPHWK6 /ODP	52.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 THE ODP CORP COM USD0.01 PRICE: 52.07 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	THE ODP CORP COM	-333.000	12,968.31	0.00	0.00	-14,153.35	-1,185.04	0.00	-1,185.04
24 Jun 24	SEDOL : BLPHWK6 /ODP	38.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.67 THE ODP CORP COM USD0.01 PRICE: 38.95 BROKER COMMISSION: 1.67 OTHER CHARGES: 0.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	THE TRADE DESK INC COM CL A	-700.000	60,670.26	0.00	0.00	-48,506.69	12,163.57	0.00	12,163.57
10 Apr 24	COM CL A	86.68							
Settled	SEDOL : BD8FDD1 /TTD CABRERA CAPITAL MARKETS LLC / 5.25 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 86.68 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.49 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	THERMO FISHER SCIENTIFIC INC	-2,496.000	1,444,654.52	0.00	0.00	-1,442,630.61	2,023.91	0.00	2,023.91
10 Apr 24	COM USD1	578.80							
Settled	SEDOL : 2886907 /TMO CABRERA CAPITAL MARKETS LLC / 18.72 THERMO FISHER SCIE COM USD1 PRICE: 578.8 BROKER COMMISSION: 18.72 OTHER CHARGES: 11.56 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

28 Jun 24	THERMO FISHER SCIENTIFIC INC	-534.000	295,292.88	0.00	0.00	-308,639.72	-13,346.84	0.00	-13,346.84
01 Jul 24	COM USD1	553.00							
Pending	SEDOL : 2886907 /TMO INSTINET INVESTMENT SERVICES LIMITE / 0.91 THERMO FISHER SCIE COM USD1 PRICE: 553.0 BROKER COMMISSION: 0.91 OTHER CHARGES: 8.21 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	THOR INDS INC COM STK	-85.000	9,556.68	0.00	0.00	-7,989.75	1,566.93	0.00	1,566.93
10 Apr 24	SEDOL : 2889876 /THO	112.44							
Settled	CABRERA CAPITAL MARKETS LLC / 0.64 THOR INDUSTRIES COM USD0.10 PRICE: 112.44 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	THRYV HLDGS INC COM NEW COM	-29.000	631.61	0.00	0.00	-821.93	-190.32	0.00	-190.32
04 Apr 24	NEW	21.79							
Settled	SEDOL : BMCMWY5 /THRY WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 THRYV HOLDINGS INC COM USD0.001 PRICE: 21.79 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TIMKEN CO COM	-100.000	8,822.17	0.00	0.00	-6,835.39	1,986.78	0.00	1,986.78
10 Apr 24	SEDOL : 2892807 /TKR	88.23							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 TIMKEN CO COM NPV PRICE: 88.23 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 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

02 Apr 24	TITAN INTL INC ILL COM	-70.000	851.89	0.00	0.00	-706.65	145.24	0.00	145.24
04 Apr 24	SEDOL : 2890265 /TWI	12.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70								
	TITAN INTL INC COM NPV PRICE: 12.18 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TJX COS INC COM NEW	-7,900.000	760,151.66	0.00	0.00	-542,337.44	217,814.22	0.00	217,814.22
10 Apr 24	SEDOL : 2989301 /TJX	96.23							
Settled	CABRERA CAPITAL MARKETS LLC / 59.25								
	TJX COS INC COM USD1 PRICE: 96.23 BROKER COMMISSION: 59.25 OTHER CHARGES: 6.09								
	BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TJX COS INC COM NEW	-1,301.000	143,233.90	0.00	0.00	-89,314.05	53,919.85	0.00	53,919.85
01 Jul 24	SEDOL : 2989301 /TJX	110.10							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.21								
	TJX COS INC COM USD1 PRICE: 110.1 BROKER COMMISSION: 2.21 OTHER CHARGES: 3.99								
	BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	TKO GROUP HLDGS INC COM	-100.000	9,586.17	0.00	0.00	-6,261.58	3,324.59	0.00	3,324.59
10 Apr 24	SEDOL : BQBBFD1 /TKO	95.87							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75								
	TKO GROUP HLDGS COM USD0.01 CL A PRICE: 95.87 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	T-MOBILE US INC COM	-3,166.000	509,381.57	0.00	0.00	-364,115.54	145,266.03	0.00	145,266.03
10 Apr 24	SEDOL : B94Q9V0 /TMUS	160.90							
Settled	CABRERA CAPITAL MARKETS LLC / 23.75								

◆ 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

	T-MOBILE US INC COM USD0.00001 PRICE: 160.9 BROKER COMMISSION: 23.75 OTHER CHARGES: 4.08 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	T-MOBILE US INC COM	-713.000	125,611.63	0.00	0.00	-82,000.75	43,610.88	0.00	43,610.88
01 Jul 24	SEDOL : B94Q9V0 /TMUS	176.18							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.21 T-MOBILE US INC COM USD0.00001 PRICE: 176.18 BROKER COMMISSION: 1.21 OTHER CHARGES: 3.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	TOAST INC COM USD0.000001	-600.000	13,897.38	0.00	0.00	-10,598.84	3,298.54	0.00	3,298.54
10 Apr 24	CLASS A	23.17							
Settled	SEDOL : BP6D7B7 /TOST CABRERA CAPITAL MARKETS LLC / 4.50 TOAST INC COM USD0.000001 CLASS A PRICE: 23.17 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TOLL BROS INC COM	-143.000	17,800.85	0.00	0.00	-8,246.09	9,554.76	0.00	9,554.76
10 Apr 24	SEDOL : 2896092 /TOL	124.49							
Settled	CABRERA CAPITAL MARKETS LLC / 1.07 TOLL BROS INC COM USD0.01 PRICE: 124.49 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	TOMPkins FINL CORP COM	-16.000	762.71	0.00	0.00	-1,296.90	-534.19	0.00	-534.19
04 Apr 24	USD0.10	47.68							
Settled	SEDOL : 2888613 /TMP WILLIAMS CAPITAL GROUP L.P.,THE / 0.16								

◆ 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

TOMPKINS FINL CORP COM USD0.10 PRICE: 47.68 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	TOMPKINS FINL CORP COM	-57.000	2,498.52	0.00	0.00	-4,620.21	-2,121.69	0.00	-2,121.69
24 Jun 24	USD0.10	43.84							
Settled	SEDOL : 2888613 /TMP WILLIAMS CAPITAL GROUP L.P.,THE / 0.29								
TOMPKINS FINL CORP COM USD0.10 PRICE: 43.84 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Apr 24	TOOTSIE ROLL INDS INC COM	-33.000	1,039.82	0.00	0.00	-1,065.56	-25.74	0.00	-25.74
04 Apr 24	SEDOL : 2896809 /TR	31.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33								
TOOTSIE ROLL INDS COM USD0.6944 PRICE: 31.52 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	TOOTSIE ROLL INDS INC COM	-90.000	2,531.17	0.00	0.00	-2,906.07	-374.90	0.00	-374.90
24 Jun 24	SEDOL : 2896809 /TR	28.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45								
TOOTSIE ROLL INDS COM USD0.6944 PRICE: 28.13 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	TOPBUILD CORP COM	-53.000	23,187.97	0.00	0.00	-12,518.05	10,669.92	0.00	10,669.92
10 Apr 24	SEDOL : BZ0P3W2 /BLD	437.52							
Settled	CABRERA CAPITAL MARKETS LLC / 0.40								
TOPBUILD CORP COM USD0.01 'W' PRICE: 437.52 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.19 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

02 Apr 24	TOPGOLF CALLAWAY BRANDS	-80.000	1,299.18	0.00	0.00	-1,119.14	180.04	0.00	180.04
04 Apr 24	CORP	16.25							
Settled	SEDOL : 2173933 /MODG WILLIAMS CAPITAL GROUP L.P.,THE / 0.80 TOPGOLF CALLAWAY BRANDS CORP PRICE: 16.25 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TOPGOLF CALLAWAY BRANDS	-740.000	11,266.18	0.00	0.00	-10,352.04	914.14	0.00	914.14
24 Jun 24	CORP	15.23							
Settled	SEDOL : 2173933 /MODG WILLIAMS CAPITAL GROUP L.P.,THE / 3.70 TOPGOLF CALLAWAY BRANDS CORP PRICE: 15.23 BROKER COMMISSION: 3.70 OTHER CHARGES: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TORO CO COM	-100.000	8,700.18	0.00	0.00	-9,614.37	-914.19	0.00	-914.19
10 Apr 24	SEDOL : 2897040 /TTC	87.01							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 TORO CO COM USD1 PRICE: 87.01 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TPG PARTNERS LLC CL A COM	-100.000	4,523.21	0.00	0.00	-2,934.50	1,588.71	0.00	1,588.71
10 Apr 24	SEDOL : BNKBB55 /TPG	45.24							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 TPG INC COM USD0.001 CL A PRICE: 45.24 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TRACTOR SUPPLY CO COM	-187.000	46,667.81	0.00	0.00	-39,554.91	7,112.90	0.00	7,112.90
10 Apr 24	SEDOL : 2900335 /TSCO	249.57							
Settled	CABRERA CAPITAL MARKETS LLC / 1.40								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

TRACTOR SUPPLY CO COM USD0.008 PRICE:
249.57 BROKER COMMISSION: 1.40 OTHER
CHARGES: 0.38 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24	TRADEWEB MKTS INC CL A CLA	-193.000	19,688.25	0.00	0.00	-16,286.98	3,401.27	0.00	3,401.27
10 Apr 24	SEDOL : BJXMVK2 /TW	102.02							
Settled	CABRERA CAPITAL MARKETS LLC / 1.45 TRADEWEB MARKETS I COM USD0.00001 CLA PRICE: 102.02 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TRANE TECHNOLOGIES PLC COM	-384.000	116,670.74	0.00	0.00	-66,454.93	50,215.81	0.00	50,215.81
10 Apr 24	USD1	303.84							
Settled	SEDOL : BK9ZQ96 /TT CABRERA CAPITAL MARKETS LLC / 2.88 TRANE TECHNOLOGIES COM USD1 PRICE: 303.84 BROKER COMMISSION: 2.88 OTHER CHARGES: 0.94 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TRANE TECHNOLOGIES PLC COM	-15,827.000	5,205,803.47	0.00	0.00	-2,743,872.89	2,461,930.58	0.00	2,461,930.58
01 Jul 24	USD1	328.93							
Pending	SEDOL : BK9ZQ96 /TT INSTINET INVESTMENT SERVICES LIMITE / 26.91 TRANE TECHNOLOGIES COM USD1 PRICE: 328.93 BROKER COMMISSION: 26.91 OTHER CHARGES: 144.73 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	TRANSDIGM GROUP INC COM	-89.000	109,761.26	0.00	0.00	-56,539.34	53,221.92	0.00	53,221.92
10 Apr 24	SEDOL : B11FJK3 /TDG	1,233.29							
Settled	CABRERA CAPITAL MARKETS LLC / 0.67								

◆ 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

	TRANSDIGM GP INC COM USD0.01 PRICE: 1233.29 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.88 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TRANSDIGM GROUP INC COM	-3,683.000	4,705,300.55	0.00	0.00	-2,344,605.47	2,360,695.08	0.00	2,360,695.08
01 Jul 24	SEDOL : B11FJK3 /TDG	1,277.61							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 6.26 TRANSDIGM GP INC COM USD0.01 PRICE: 1277.61 BROKER COMMISSION: 6.26 OTHER CHARGES: 130.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	TRANSUNION COM	-300.000	23,640.56	0.00	0.00	-29,864.91	-6,224.35	0.00	-6,224.35
10 Apr 24	SEDOL : BYMWL86 /TRU	78.81							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 TRANSUNION COM USD0.01 PRICE: 78.81 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TRAVEL + LEISURE CO COM	-200.000	9,384.42	0.00	0.00	-10,586.38	-1,201.96	0.00	-1,201.96
10 Apr 24	USD0.01	46.93							
Settled	SEDOL : BMXYT16 /TNL CABRERA CAPITAL MARKETS LLC / 1.50 TRAVEL PLUS LEISUR COM USD0.01 PRICE: 46.93 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	TRAVELERS COS INC COM STK	-1,351.000	311,514.46	0.00	0.00	-222,279.40	89,235.06	0.00	89,235.06
10 Apr 24	SEDOL : 2769503 /TRV	230.59							
Settled	CABRERA CAPITAL MARKETS LLC / 10.13 TRAVELERS COMPANIE COM NPV PRICE: 230.59 BROKER COMMISSION: 10.13 OTHER CHARGES: 2.50 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

28 Jun 24	TRAVELERS COS INC COM STK	-144.000	29,279.90	0.00	0.00	-23,692.25	5,587.65	0.00	5,587.65
01 Jul 24	SEDOL : 2769503 /TRV	203.34							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.24 TRAVELERS COMPANIE COM NPV PRICE: 203.34 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.82 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	TREEHOUSE FOODS INC COM	-28.000	1,055.59	0.00	0.00	-1,132.69	-77.10	0.00	-77.10
04 Apr 24	SEDOL : B095X84 /THS	37.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 TREEHOUSE FOODS IN COM USD0.01 PRICE: 37.71 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TREEHOUSE FOODS INC COM	-567.000	20,675.07	0.00	0.00	-22,936.99	-2,261.92	0.00	-2,261.92
24 Jun 24	SEDOL : B095X84 /THS	36.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.84 TREEHOUSE FOODS IN COM USD0.01 PRICE: 36.47 BROKER COMMISSION: 2.84 OTHER CHARGES: 0.58 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TREX CO INC COM	-100.000	9,734.17	0.00	0.00	-9,279.24	454.93	0.00	454.93
10 Apr 24	SEDOL : 2483074 /TRES	97.35							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 TREX COMPANY INC COM USD0.01 PRICE: 97.35 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	TRI POINTE HOMES INC	-55.000	2,028.38	0.00	0.00	-1,130.26	898.12	0.00	898.12
04 Apr 24	SEDOL : B92CQF3 /TPH	36.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.55								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

TRI POINTE HOMES INC PRICE: 36.89 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	TRI POINTE HOMES INC	-738.000	27,404.86	0.00	0.00	-15,165.98	12,238.88	0.00	12,238.88
24 Jun 24	SEDOL : B92CQF3 /TPH	37.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.69								
TRI POINTE HOMES INC PRICE: 37.14 BROKER COMMISSION: 3.69 OTHER CHARGES: 0.77 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
08 Apr 24	TRIMBLE INC COM TRIMBLE INC	-400.000	24,868.80	0.00	0.00	-30,731.45	-5,862.65	0.00	-5,862.65
10 Apr 24	SEDOL : 2903958 /TRMB	62.18							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								
TRIMBLE INC COM NPV PRICE: 62.18 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC									
02 Apr 24	TRINITY IND INC COM	-47.000	1,270.39	0.00	0.00	-1,099.92	170.47	0.00	170.47
04 Apr 24	SEDOL : 2904627 /TRN	27.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47								
TRINITY INDS INC COM USD0.01 PRICE: 27.04 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
21 Jun 24	TRINITY IND INC COM	-373.000	11,433.99	0.00	0.00	-8,729.12	2,704.87	0.00	2,704.87
24 Jun 24	SEDOL : 2904627 /TRN	30.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.87								
TRINITY INDS INC COM USD0.01 PRICE: 30.66 BROKER COMMISSION: 1.87 OTHER CHARGES: 0.32 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

02 Apr 24	TRIPADVISOR INC COM USD0.001	-62.000	1,718.00	0.00	0.00	-991.07	726.93	0.00	726.93
04 Apr 24	SEDOL : B6ZC3N6 /TRIP	27.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 TRIPADVISOR INC COM USD0.001 PRICE: 27.72 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TRIPADVISOR INC COM USD0.001	-300.000	8,112.68	0.00	0.00	-7,802.10	310.58	0.00	310.58
10 Apr 24	SEDOL : B6ZC3N6 /TRIP	27.05							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 TRIPADVISOR INC COM USD0.001 PRICE: 27.05 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	TRIPADVISOR INC COM USD0.001	-395.000	7,013.02	0.00	0.00	-6,314.07	698.95	0.00	698.95
24 Jun 24	SEDOL : B6ZC3N6 /TRIP	17.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.98 TRIPADVISOR INC COM USD0.001 PRICE: 17.76 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	TRIUMPH FINANCIAL INC COM	-13.000	989.42	0.00	0.00	-1,233.11	-243.69	0.00	-243.69
04 Apr 24	USD0.01	76.12							
Settled	SEDOL : BS7T2S7 /TFIN WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 TRIUMPH FINANCIAL COM USD0.01 PRICE: 76.12 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TRIUMPH FINANCIAL INC COM	-92.000	7,019.86	0.00	0.00	-8,726.62	-1,706.76	0.00	-1,706.76
24 Jun 24	USD0.01	76.31							
Settled	SEDOL : BS7T2S7 /TFIN 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
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Equities

Common stock

United States - USD

	TRIUMPH FINANCIAL COM USD0.01 PRICE: 76.31 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	TRIUMPH GROUP INC NEW COM	-44.000	632.27	0.00	0.00	-812.50	-180.23	0.00	-180.23
04 Apr 24	SEDOL : 2893071 /TGI	14.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 TRIUMPH GROUP INC COM USD0.001 PRICE: 14.38 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TRIUMPH GROUP INC NEW COM	-345.000	5,207.62	0.00	0.00	-6,370.72	-1,163.10	0.00	-1,163.10
24 Jun 24	SEDOL : 2893071 /TGI	15.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.73 TRIUMPH GROUP INC COM USD0.001 PRICE: 15.1 BROKER COMMISSION: 1.73 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TRUIST FINL CORP COM	-8,100.000	314,621.73	0.00	0.00	-483,964.95	-169,343.22	0.00	-169,343.22
10 Apr 24	SEDOL : BKP7287 /TFC	38.85							
Settled	CABRERA CAPITAL MARKETS LLC / 60.75 TRUIST FINL CORP COM USD5 PRICE: 38.85 BROKER COMMISSION: 60.75 OTHER CHARGES: 2.52 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	TRUIST FINL CORP COM	-511.000	19,850.92	0.00	0.00	-30,531.62	-10,680.70	0.00	-10,680.70
01 Jul 24	SEDOL : BKP7287 /TFC	38.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.87 TRUIST FINL CORP COM USD5 PRICE: 38.85 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.56 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	TRUPANION INC COM	-20.000	522.79	0.00	0.00	-1,864.36	-1,341.57	0.00	-1,341.57
04 Apr 24	SEDOL : BP3YM85 /TRUP	26.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 TRUPANION INC COM USD0.00001 PRICE: 26.15 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TRUPANION INC COM	-105.000	2,908.93	0.00	0.00	-9,787.87	-6,878.94	0.00	-6,878.94
24 Jun 24	SEDOL : BP3YM85 /TRUP	27.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 TRUPANION INC COM USD0.00001 PRICE: 27.71 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TRUSTCO BK CORP N Y COM NEW	-96.000	2,559.76	0.00	0.00	-3,295.71	-735.95	0.00	-735.95
24 Jun 24	SEDOL : BNOZBP7 /TRST	26.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 TRUSTCO BANK CP NY COM USD1 (POST REV SPLT) PRICE: 26.67 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	TRUSTMARK CORP COM	-35.000	941.84	0.00	0.00	-1,156.71	-214.87	0.00	-214.87
04 Apr 24	SEDOL : 2340210 /TRMK	26.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 TRUSTMARK CORP COM NPV PRICE: 26.92 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TRUSTMARK CORP COM	-256.000	7,307.31	0.00	0.00	-8,460.50	-1,153.19	0.00	-1,153.19
24 Jun 24	SEDOL : 2340210 /TRMK	28.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.28								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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: 28.55
 BROKER COMMISSION: 1.28 OTHER CHARGES:
 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	TTEC HLDGS INC COM USD0.01	-58.000	558.53	0.00	0.00	-4,602.69	-4,044.16	0.00	-4,044.16
04 Apr 24	SEDOL : BF950B1 /TTEC	9.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.58								
	TTEC HLDGS INC COM USD0.01 PRICE: 9.64								
	BROKER COMMISSION: 0.58 OTHER CHARGES:								
	0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TTEC HLDGS INC COM USD0.01	-2,714.000	18,793.92	0.00	0.00	-215,374.04	-196,580.12	0.00	-196,580.12
24 Jun 24	SEDOL : BF950B1 /TTEC	6.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 13.57								
	TTEC HLDGS INC COM USD0.01 PRICE: 6.93								
	BROKER COMMISSION: 13.57 OTHER CHARGES:								
	0.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	TTM TECHNOLOGIES INC COM	-58.000	861.29	0.00	0.00	-795.60	65.69	0.00	65.69
04 Apr 24	SEDOL : 2635659 /TTMI	14.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.58								
	TTM TECHNOLOGIES I COM NPV PRICE: 14.86								
	BROKER COMMISSION: 0.58 OTHER CHARGES:								
	0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TTM TECHNOLOGIES INC COM	-525.000	10,182.08	0.00	0.00	-7,201.52	2,980.56	0.00	2,980.56
24 Jun 24	SEDOL : 2635659 /TTMI	19.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 2.63								
	TTM TECHNOLOGIES I COM NPV PRICE: 19.4								
	BROKER COMMISSION: 2.63 OTHER CHARGES:								
	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								
Sales									
Equities									
Common stock									
United States - USD									
08 Apr 24	TWILIO INC CL A CL A	-200.000	12,252.40	0.00	0.00	-19,144.21	-6,891.81	0.00	-6,891.81
10 Apr 24	SEDOL : BD6P5Q0 /TWLO	61.27							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 TWILIO INC COM USD0.001 CL A PRICE: 61.27 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	TWO HBRS INVT CORP COM PAR \$	-59.000	763.45	0.00	0.00	-1,260.99	-497.54	0.00	-497.54
04 Apr 24	SEDOL : BP9S504 /TWO	12.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59 TWO HARBORS INVESM COM USD0.01(POST REV SPLIT) PRICE: 12.95 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	TWO HBRS INVT CORP COM PAR \$	-424.000	5,603.00	0.00	0.00	-9,062.03	-3,459.03	0.00	-3,459.03
24 Jun 24	SEDOL : BP9S504 /TWO	13.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.12 TWO HARBORS INVESM COM USD0.01(POST REV SPLIT) PRICE: 13.22 BROKER COMMISSION: 2.12 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	TYLER TECHNOLOGIES INC COM	-70.000	29,273.23	0.00	0.00	-31,367.07	-2,093.84	0.00	-2,093.84
10 Apr 24	STK	418.20							
Settled	SEDOL : 2909644 /TYL CABRERA CAPITAL MARKETS LLC / 0.53 TYLER TECHNOLOGIES COM USD0.01 PRICE: 418.2 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.24 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									
08 Apr 24	TYSON FOODS INC CL A COM	-500.000	29,541.01	0.00	0.00	-42,521.11	-12,980.10	0.00	-12,980.10
10 Apr 24	(DELAWARE)	59.09							
Settled	SEDOL : 2909730 /TSN CABRERA CAPITAL MARKETS LLC / 3.75 TYSON FOODS INC CLASS'A'COM USD0.10 PRICE: 59.09 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.24 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	U S PHYSICAL THERAPY COM	-8.000	857.51	0.00	0.00	-785.97	71.54	0.00	71.54
04 Apr 24	SEDOL : 2911166 /USPH	107.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 US PHYSICAL THERAP COM USD0.01 PRICE: 107.2 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	U S PHYSICAL THERAPY COM	-57.000	5,250.97	0.00	0.00	-5,600.04	-349.07	0.00	-349.07
24 Jun 24	SEDOL : 2911166 /USPH	92.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 US PHYSICAL THERAP COM USD0.01 PRICE: 92.13 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	UBER TECHNOLOGIES INC COM	-12,700.000	952,778.12	0.00	0.00	-446,910.63	505,867.49	0.00	505,867.49
10 Apr 24	USD0.00001	75.03							
Settled	SEDOL : BK6N347 /UBER CABRERA CAPITAL MARKETS LLC / 95.25 UBER TECHNOLOGIES COM USD0.00001 PRICE: 75.03 BROKER COMMISSION: 95.25 OTHER CHARGES: 7.63 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

08 Apr 24	UDR INC COM STK	-600.000	22,573.31	0.00	0.00	-32,069.87	-9,496.56	0.00	-9,496.56
10 Apr 24	SEDOL : 2727910 /UDR	37.63							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 UDR INC COM USD0.01 PRICE: 37.63 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	UFP TECHNOLOGIES INC COM	-4.000	990.31	0.00	0.00	-744.10	246.21	0.00	246.21
04 Apr 24	SEDOL : 2908652 /UFPT	247.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.04 UFP TECHNOLOGIES COM USD0.01 PRICE: 247.59 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UFP TECHNOLOGIES INC COM	-28.000	7,351.05	0.00	0.00	-5,208.70	2,142.35	0.00	2,142.35
24 Jun 24	SEDOL : 2908652 /UFPT	262.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 UFP TECHNOLOGIES COM USD0.01 PRICE: 262.55 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	UGI CORP NEW COM	-300.000	7,434.69	0.00	0.00	-12,680.23	-5,245.54	0.00	-5,245.54
10 Apr 24	SEDOL : 2910118 /UGI	24.79							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 UGI CORP COM NPV PRICE: 24.79 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	U-HAUL HOLDING COMPANY	-200.000	13,058.39	0.00	0.00	-12,189.93	868.46	0.00	868.46
10 Apr 24	SEDOL : BPOVMC3 /UHALB	65.30							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

U-HAUL HOLDING COMPANY PRICE: 65.3 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.11 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	U-HAUL HOLDING COMPANY	-100.000	6,729.19	0.00	0.00	-6,246.16	483.03	0.00	483.03
10 Apr 24	SEDOL : 2028174 /UHAL	67.30							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75								
U-HAUL HOLDING COMPANY PRICE: 67.3 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	UIPATH INC CL A CLA	-400.000	8,656.93	0.00	0.00	-8,542.92	114.01	0.00	114.01
10 Apr 24	SEDOL : BMD02L5 /PATH	21.65							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								
UIPATH INC COM USD0.00001 CL A PRICE: 21.65 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Apr 24	ULTA BEAUTY INC COM STK	-82.000	37,127.04	0.00	0.00	-30,370.80	6,756.24	0.00	6,756.24
10 Apr 24	USD0.01	452.78							
Settled	SEDOL : B28TS42 /ULTA CABRERA CAPITAL MARKETS LLC / 0.62								
ULTA BEAUTY INC COM STK USD0.01 PRICE: 452.78 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.30 BROKER: CABRERA CAPITAL MARKETS LLC									
02 Apr 24	ULTRA CLEAN HLDGS INC COM	-26.000	1,186.89	0.00	0.00	-1,190.91	-4.02	0.00	-4.02
04 Apr 24	SEDOL : B00G0F2 /UCTT	45.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26								
ULTRA CLEAN HLDGS COM USD0.001 PRICE: 45.66 BROKER COMMISSION: 0.26 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

21 Jun 24	ULTRA CLEAN HLDGS INC COM	-191.000	9,063.64	0.00	0.00	-8,748.64	315.00	0.00	315.00
24 Jun 24	SEDOL : B00G0F2 /UCTT	47.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.96 ULTRA CLEAN HLDGS COM USD0.001 PRICE: 47.46 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	ULTRAGENYX PHARMACEUTICAL	-100.000	5,022.20	0.00	0.00	-6,560.52	-1,538.32	0.00	-1,538.32
10 Apr 24	INC COM	50.23							
Settled	SEDOL : BJ62Z18 /RARE CABRERA CAPITAL MARKETS LLC / 0.75 ULTRAGENYX PHARMAC COM USD0.001 PRICE: 50.23 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	UNIFIRST CORP MASS COM	-9.000	1,492.09	0.00	0.00	-1,731.81	-239.72	0.00	-239.72
04 Apr 24	SEDOL : 2466428 /UNF	165.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 UNIFIRST CORP COM USD0.10 PRICE: 165.8 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UNIFIRST CORP MASS COM	-74.000	11,351.65	0.00	0.00	-14,239.33	-2,887.68	0.00	-2,887.68
24 Jun 24	SEDOL : 2466428 /UNF	153.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 UNIFIRST CORP COM USD0.10 PRICE: 153.41 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	UNION PAC CORP COM	-3,944.000	947,666.59	0.00	0.00	-937,468.53	10,198.06	0.00	10,198.06
10 Apr 24	SEDOL : 2914734 /UNP	240.29							
Settled	CABRERA CAPITAL MARKETS LLC / 29.58								

◆ 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

	UNION PACIFIC CORP COM USD2.50 PRICE: 240.29 BROKER COMMISSION: 29.58 OTHER CHARGES: 7.59 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	UNION PAC CORP COM	-441.000	99,777.13	0.00	0.00	-104,823.43	-5,046.30	0.00	-5,046.30
01 Jul 24	SEDOL : 2914734 /UNP	226.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.75 UNION PACIFIC CORP COM USD2.50 PRICE: 226.26 BROKER COMMISSION: 0.75 OTHER CHARGES: 2.78 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	UNITED AIRLINES HOLDINGS INC	-600.000	25,981.29	0.00	0.00	-25,883.05	98.24	0.00	98.24
10 Apr 24	COM USD0.01	43.31							
Settled	SEDOL : B4QG225 /UAL CABRERA CAPITAL MARKETS LLC / 4.50 UNITED AIRLINES HOLDINGS INC COM USD0.01 PRICE: 43.31 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	UNITED CMNTY BK BLAIRSVILLE GA	-67.000	1,676.99	0.00	0.00	-2,326.51	-649.52	0.00	-649.52
04 Apr 24	COM	25.04							
Settled	SEDOL : 2862156 /UCB WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 25.04 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UNITED CMNTY BK BLAIRSVILLE GA	-513.000	12,622.00	0.00	0.00	-17,813.46	-5,191.46	0.00	-5,191.46
24 Jun 24	COM	24.61							
Settled	SEDOL : 2862156 /UCB WILLIAMS CAPITAL GROUP L.P.,THE / 2.57								

◆ 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

UNITED CMNTY BK BLAIRSVILLE GA COM PRICE:
24.61 BROKER COMMISSION: 2.57 OTHER
CHARGES: 0.36 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

21 Jun 24	UNITED FIRE GROUP INC COM	-104.000	2,201.09	0.00	0.00	-2,637.43	-436.34	0.00	-436.34
24 Jun 24	USD0.001	21.17							
Settled	SEDOL : B4WXG84 /UFCS WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 UNITED FIRE GROUP COM USD0.001 PRICE: 21.17 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	UNITED NAT FOODS INC COM	-75.000	821.24	0.00	0.00	-3,081.21	-2,259.97	0.00	-2,259.97
04 Apr 24	SEDOL : 2895163 /UNFI	10.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 UTD NATURAL FOODS COM USD0.01 PRICE: 10.96 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UNITED NAT FOODS INC COM	-264.000	3,538.82	0.00	0.00	-10,845.84	-7,307.02	0.00	-7,307.02
24 Jun 24	SEDOL : 2895163 /UNFI	13.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.32 UTD NATURAL FOODS COM USD0.01 PRICE: 13.41 BROKER COMMISSION: 1.32 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	UNITED PARCEL SVC INC CL B	-4,525.000	679,208.37	0.00	0.00	-900,900.69	-221,692.32	0.00	-221,692.32
10 Apr 24	SEDOL : 2517382 /UPS	150.11							
Settled	CABRERA CAPITAL MARKETS LLC / 33.94 UTD PARCEL SERV CLASS'B'COM USD0.01 PRICE: 150.11 BROKER COMMISSION: 33.94 OTHER CHARGES: 5.44 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

28 Jun 24	UNITED PARCEL SVC INC CL B	-272.000	37,221.70	0.00	0.00	-54,153.59	-16,931.89	0.00	-16,931.89
01 Jul 24	SEDOL : 2517382 /UPS	136.85							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 0.46 UTD PARCEL SERV CLASS'B'COM USD0.01 PRICE: 136.85 BROKER COMMISSION: 0.46 OTHER CHARGES: 1.04 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	UNITED RENTALS INC COM	-110.000	77,324.15	0.00	0.00	-36,345.43	40,978.72	0.00	40,978.72
10 Apr 24	SEDOL : 2134781 /URI	702.96							
Settled	CABRERA CAPITAL MARKETS LLC / 0.83 UTD RENTALS INC COM USD0.01 PRICE: 702.96 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.62 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	UNITED STS STL CORP NEW COM	-200.000	8,108.43	0.00	0.00	-4,292.40	3,816.03	0.00	3,816.03
10 Apr 24	SEDOL : 2824770 /X	40.55							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 UNITED STATES STEE COM USD1 PRICE: 40.55 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	UNITED THERAPEUTICS CORP DEL	-46.000	10,899.72	0.00	0.00	-9,301.79	1,597.93	0.00	1,597.93
10 Apr 24	COM STK	236.96							
Settled	SEDOL : 2430412 /UTHR CABRERA CAPITAL MARKETS LLC / 0.35 UTD THERAPEUTIC COM USD0.01 PRICE: 236.96 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	UNITEDHEALTH GROUP INC COM	-6,015.000	2,742,772.94	0.00	0.00	-2,800,548.43	-57,775.49	0.00	-57,775.49
10 Apr 24	SEDOL : 2917766 /UNH	456.00							
Settled	CABRERA CAPITAL MARKETS LLC / 45.11								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	UNITEDHEALTH GRP COM USD0.01 PRICE: 456.0 BROKER COMMISSION: 45.11 OTHER CHARGES: 21.95 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	UNITEDHEALTH GROUP INC COM	-1,314.000	669,146.80	0.00	0.00	-611,790.63	57,356.17	0.00	57,356.17
01 Jul 24	SEDOL : 2917766 /UNH	509.26							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 2.23 UNITEDHEALTH GRP COM USD0.01 PRICE: 509.26 BROKER COMMISSION: 2.23 OTHER CHARGES: 18.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	UNITI GROUP INC COM	-136.000	792.87	0.00	0.00	-1,658.50	-865.63	0.00	-865.63
04 Apr 24	SEDOL : BD6VBR1 /UNIT	5.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.36 UNITI GROUP INC COM USD0.0001 PRICE: 5.84 BROKER COMMISSION: 1.36 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UNITI GROUP INC COM	-854.000	2,438.10	0.00	0.00	-10,414.41	-7,976.31	0.00	-7,976.31
24 Jun 24	SEDOL : BD6VBR1 /UNIT	2.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.27 UNITI GROUP INC COM USD0.0001 PRICE: 2.86 BROKER COMMISSION: 4.27 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UNITIL CORP COM	-72.000	3,560.66	0.00	0.00	-3,328.22	232.44	0.00	232.44
24 Jun 24	SEDOL : 2925037 /UTL	49.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 UNITIL CORP COM NPV PRICE: 49.46 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.10 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

08 Apr 24	UNITY SOFTWARE INC COM	-300.000	7,860.68	0.00	0.00	-22,754.79	-14,894.11	0.00	-14,894.11
10 Apr 24	SEDOL : BLFDXH8 /U	26.21							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 UNITY SOFTWARE INC COM USD0.000005 PRICE: 26.21 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	UNIVERSAL CORP VA COM	-14.000	710.07	0.00	0.00	-754.54	-44.47	0.00	-44.47
04 Apr 24	SEDOL : 2923804 /UVV	50.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 UNIVERSAL CORP COM NPV PRICE: 50.73 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UNIVERSAL CORP VA COM	-111.000	5,306.20	0.00	0.00	-5,982.45	-676.25	0.00	-676.25
24 Jun 24	SEDOL : 2923804 /UVV	47.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56 UNIVERSAL CORP COM NPV PRICE: 47.81 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	UNIVERSAL DISPLAY CORP COM	-47.000	7,719.80	0.00	0.00	-6,926.18	793.62	0.00	793.62
10 Apr 24	SEDOL : 2277880 /OLED	164.26							
Settled	CABRERA CAPITAL MARKETS LLC / 0.35 UNIVERSAL DISPLAY COM USD0.01 PRICE: 164.26 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	UNIVERSAL HEALTH RLTY INCOME	-24.000	838.79	0.00	0.00	-1,367.39	-528.60	0.00	-528.60
04 Apr 24	TR SH BEN INT SH BEN INT	34.96							
Settled	SEDOL : 2927497 /UHT WILLIAMS CAPITAL GROUP L.P.,THE / 0.24								

◆ 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

	UNIVERSAL HLTH RLT SHS BEN INT USD0.01 PRICE: 34.96 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UNIVERSAL HEALTH RLTY INCOME	-57.000	2,197.56	0.00	0.00	-3,247.54	-1,049.98	0.00	-1,049.98
24 Jun 24	TR SH BEN INT SH BEN INT	38.56							
Settled	SEDOL : 2927497 /UHT WILLIAMS CAPITAL GROUP L.P.,THE / 0.29								
	UNIVERSAL HLTH RLT SHS BEN INT USD0.01 PRICE: 38.56 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	UNUM GROUP	-500.000	26,631.03	0.00	0.00	-14,090.53	12,540.50	0.00	12,540.50
10 Apr 24	SEDOL : 2433842 /UNM CABRERA CAPITAL MARKETS LLC / 3.75	53.27							
Settled	UNUM GROUP COM USD0.10 PRICE: 53.27 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	UNVL HEALTH SERVICES INC CL B	-109.000	18,706.70	0.00	0.00	-13,986.78	4,719.92	0.00	4,719.92
10 Apr 24	COM	171.63							
Settled	SEDOL : 2923785 /UHS CABRERA CAPITAL MARKETS LLC / 0.82								
	UNIVERSAL HEALTH S CLASS'B'COM USD0.01 PRICE: 171.63 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	UPBOUND GRP INC COM USD0.01	-25.000	835.99	0.00	0.00	-1,072.46	-236.47	0.00	-236.47
04 Apr 24	SEDOL : 2733092 /UPBD WILLIAMS CAPITAL GROUP L.P.,THE / 0.25	33.45							
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								

Sales

Equities

Common stock

United States - USD

	UPBOUND GRP INC COM USD0.01 PRICE: 33.45 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	UPBOUND GRP INC COM USD0.01	-163.000	5,066.70	0.00	0.00	-6,992.46	-1,925.76	0.00	-1,925.76
24 Jun 24	SEDOL : 2733092 /UPBD	31.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82 UPBOUND GRP INC COM USD0.01 PRICE: 31.09 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	URBAN EDGE PPTYS COM	-67.000	1,110.18	0.00	0.00	-1,194.56	-84.38	0.00	-84.38
04 Apr 24	SEDOL : BTPSGQ9 /UE	16.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 URBAN EDGE PPTYS COM USD0.01 PRICE: 16.58 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	URBAN EDGE PPTYS COM	-366.000	6,611.60	0.00	0.00	-6,525.50	86.10	0.00	86.10
24 Jun 24	SEDOL : BTPSGQ9 /UE	18.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.83 URBAN EDGE PPTYS COM USD0.01 PRICE: 18.07 BROKER COMMISSION: 1.83 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	URBAN OUTFITTERS INC COM	-32.000	1,376.62	0.00	0.00	-682.09	694.53	0.00	694.53
04 Apr 24	SEDOL : 2933438 /URBN	43.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 URBAN OUTFITTERS COM USD0.0001 PRICE: 43.03 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

21 Jun 24	URBAN OUTFITTERS INC COM	-239.000	10,844.31	0.00	0.00	-5,094.33	5,749.98	0.00	5,749.98
24 Jun 24	SEDOL : 2933438 /URBN	45.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.20 URBAN OUTFITTERS COM USD0.0001 PRICE: 45.38 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	US BANCORP	-9,500.000	415,265.42	0.00	0.00	-506,695.47	-91,430.05	0.00	-91,430.05
10 Apr 24	SEDOL : 2736035 /USB	43.72							
Settled	CABRERA CAPITAL MARKETS LLC / 71.25 US BANCORP COM USD0.01 PRICE: 43.72 BROKER COMMISSION: 71.25 OTHER CHARGES: 3.33 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	US BANCORP	-1,120.000	44,460.86	0.00	0.00	-59,736.73	-15,275.87	0.00	-15,275.87
01 Jul 24	SEDOL : 2736035 /USB	39.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.90 US BANCORP COM USD0.01 PRICE: 39.7 BROKER COMMISSION: 1.90 OTHER CHARGES: 1.24 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	US FOODS HLDG CORP COM	-400.000	20,512.83	0.00	0.00	-14,376.55	6,136.28	0.00	6,136.28
10 Apr 24	SEDOL : BYVFC94 /USFD	51.29							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 US FOODS HLDG CORP COM USD0.01 PRICE: 51.29 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	USANA HEALTH SCIENCES INC	-21.000	979.22	0.00	0.00	-1,970.83	-991.61	0.00	-991.61
04 Apr 24	CDT-SHS	46.64							
Settled	SEDOL : 2267698 /USNA WILLIAMS CAPITAL GROUP L.P.,THE / 0.21								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

USANA HLTH SCIENCE COM USD0.001 PRICE:
46.64 BROKER COMMISSION: 0.21 OTHER
CHARGES: 0.01 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

21 Jun 24	USANA HEALTH SCIENCES INC	-56.000	2,551.56	0.00	0.00	-5,255.54	-2,703.98	0.00	-2,703.98
24 Jun 24	CDT-SHS	45.57							
Settled	SEDOL : 2267698 /USNA WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 USANA HLTH SCIENCE COM USD0.001 PRICE: 45.57 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	V F CORP COM	-500.000	6,756.19	0.00	0.00	-30,575.39	-23,819.20	0.00	-23,819.20
10 Apr 24	SEDOL : 2928683 /VFC	13.52							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 VF CORP COM NPV PRICE: 13.52 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	V F CORP COM	-1,487.000	21,270.93	0.00	0.00	-21,249.23	21.70	0.00	21.70
24 Jun 24	SEDOL : 2928683 /VFC	14.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.44 VF CORP COM NPV PRICE: 14.31 BROKER COMMISSION: 7.44 OTHER CHARGES: 0.60 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	VAIL RESORTS INC COM	-147.000	33,932.10	0.00	0.00	-43,008.45	-9,076.35	0.00	-9,076.35
10 Apr 24	SEDOL : 2954194 /MTN	230.84							
Settled	CABRERA CAPITAL MARKETS LLC / 1.10								

◆ 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

VAIL RESORTS INC COM STK USD0.01 PRICE:
230.84 BROKER COMMISSION: 1.10 OTHER
CHARGES: 0.28 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24 10 Apr 24 Settled	VALERO ENERGY CORP COM STK NEW SEDOL : 2041364 /VLO CABRERA CAPITAL MARKETS LLC / 15.53 VALERO ENERGY CORP COM USD0.01 PRICE: 180.89 BROKER COMMISSION: 15.53 OTHER CHARGES: 3.00 BROKER: CABRERA CAPITAL MARKETS LLC	-2,071.000 180.89	374,604.66	0.00	0.00	-216,502.09	158,102.57	0.00	158,102.57
28 Jun 24 01 Jul 24 Pending	VALERO ENERGY CORP COM STK NEW SEDOL : 2041364 /VLO INSTINET INVESTMENT SERVICES LIMITE / 1.82 VALERO ENERGY CORP COM USD0.01 PRICE: 156.76 BROKER COMMISSION: 1.82 OTHER CHARGES: 4.68 BROKER: INSTINET INVESTMENT SERVICES LIMITE	-1,073.000 156.76	168,196.98	0.00	0.00	-112,171.29	56,025.69	0.00	56,025.69
08 Apr 24 10 Apr 24 Settled	VALMONT INDS INC COM SEDOL : 2926825 /VMI CABRERA CAPITAL MARKETS LLC / 0.26 VALMONT INDS INC COM USD1 PRICE: 225.56 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC	-35.000 225.56	7,894.27	0.00	0.00	-7,972.62	-78.35	0.00	-78.35
08 Apr 24 10 Apr 24 Settled	VALVOLINE INC COM SEDOL : BDG22J3 /VVV CABRERA CAPITAL MARKETS LLC / 5.25	-700.000 43.20	30,234.50	0.00	0.00	-23,439.63	6,794.87	0.00	6,794.87

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

VALVOLINE INC USD0.01 PRICE: 43.2 BROKER
 COMMISSION: 5.25 OTHER CHARGES: 0.25
 BROKER: CABRERA CAPITAL MARKETS LLC

21 Jun 24	VAREX IMAGING CORP COM	-138.000	1,989.21	0.00	0.00	-3,590.85	-1,601.64	0.00	-1,601.64
24 Jun 24	SEDOL : BDQYWV1 /VREX	14.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.69								
	VAREX IMAGING CORP COM USD0.01 PRICE: 14.42 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	VEECO INSTRS INC DEL COM	-32.000	1,110.71	0.00	0.00	-857.10	253.61	0.00	253.61
04 Apr 24	SEDOL : 2938422 /VECO	34.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32								
	VEECO INSTRUMENTS COM USD0.01 PRICE: 34.72 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VEECO INSTRS INC DEL COM	-212.000	9,875.74	0.00	0.00	-5,678.26	4,197.48	0.00	4,197.48
24 Jun 24	SEDOL : 2938422 /VECO	46.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.06								
	VEECO INSTRUMENTS COM USD0.01 PRICE: 46.59 BROKER COMMISSION: 1.06 OTHER CHARGES: 0.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	VEEVA SYS INC CL A COM CL A	-244.000	52,450.43	0.00	0.00	-58,266.93	-5,816.50	0.00	-5,816.50
10 Apr 24	COM	214.97							
Settled	SEDOL : BFH3N85 /VEEV CABRERA CAPITAL MARKETS LLC / 1.83								
	VEEVA SYSTEMS INC COM USD0.00001 CL 'A' PRICE: 214.97 BROKER COMMISSION: 1.83 OTHER CHARGES: 0.42 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

08 Apr 24	VENTAS INC REIT	-600.000	26,089.29	0.00	0.00	-31,184.12	-5,094.83	0.00	-5,094.83
10 Apr 24	SEDOL : 2927925 /VTR	43.49							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 VENTAS INC REIT USD0.25 PRICE: 43.49 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	VERALTO CORP COM	-1,200.000	105,194.15	0.00	0.00	-122,684.61	-17,490.46	0.00	-17,490.46
10 Apr 24	SEDOL : BPGMZQ5 /VLTO	87.67							
Settled	CABRERA CAPITAL MARKETS LLC / 9.00 VERALTO CORPORATIO COM USD0.01 PRICE: 87.67 BROKER COMMISSION: 9.00 OTHER CHARGES: 0.85 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	VERALTO CORP COM	-13,408.000	1,280,003.38	0.00	0.00	-1,370,796.00	-90,792.62	0.00	-90,792.62
01 Jul 24	SEDOL : BPGMZQ5 /VLTO	95.47							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 22.79 VERALTO CORPORATIO COM USD0.01 PRICE: 95.47 BROKER COMMISSION: 22.79 OTHER CHARGES: 35.59 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	VERICEL CORP COM	-27.000	1,383.73	0.00	0.00	-1,005.11	378.62	0.00	378.62
04 Apr 24	SEDOL : BSBMN89 /VCEL	51.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 VERICEL CORP COM PRICE: 51.26 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VERICEL CORP COM	-93.000	4,184.41	0.00	0.00	-3,462.03	722.38	0.00	722.38
24 Jun 24	SEDOL : BSBMN89 /VCEL	45.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47								

◆ 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

VERICEL CORP COM PRICE: 45.0 BROKER
 COMMISSION: 0.47 OTHER CHARGES: 0.12
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	VERIS RESIDENTIAL INC COM STK	-46.000	662.85	0.00	0.00	-784.58	-121.73	0.00	-121.73
04 Apr 24	USD0.01	14.42							
Settled	SEDOL : 2192314 /VRE WILLIAMS CAPITAL GROUP L.P.,THE / 0.46 VERIS RESIDENTIAL INC COM STK USD0.01 PRICE: 14.42 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VERIS RESIDENTIAL INC COM STK	-317.000	4,588.44	0.00	0.00	-5,406.80	-818.36	0.00	-818.36
24 Jun 24	USD0.01	14.48							
Settled	SEDOL : 2192314 /VRE WILLIAMS CAPITAL GROUP L.P.,THE / 1.59 VERIS RESIDENTIAL INC COM STK USD0.01 PRICE: 14.48 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	VERISIGN INC COM	-192.000	35,934.91	0.00	0.00	-40,828.36	-4,893.45	0.00	-4,893.45
10 Apr 24	SEDOL : 2142922 /VRSN	187.17							
Settled	CABRERA CAPITAL MARKETS LLC / 1.44 VERISIGN COM USD0.001 PRICE: 187.17 BROKER COMMISSION: 1.44 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	VERISK ANALYTICS INC COM	-240.000	54,328.96	0.00	0.00	-47,589.14	6,739.82	0.00	6,739.82
10 Apr 24	USD0.001	226.38							
Settled	SEDOL : B4P9W92 /VRSK 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

	VERISK ANALYTICS I COM USD0.001 PRICE: 226.38 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.44 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	VERITEX HLDGS INC COM	-31.000	614.41	0.00	0.00	-1,182.59	-568.18	0.00	-568.18
04 Apr 24	SEDOL : BRCYYB7 /VBTX	19.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 VERITEX HLDGS INC COM USD0.01 PRICE: 19.83 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VERITEX HLDGS INC COM	-218.000	4,356.60	0.00	0.00	-8,316.31	-3,959.71	0.00	-3,959.71
24 Jun 24	SEDOL : BRCYYB7 /VBTX	19.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.09 VERITEX HLDGS INC COM USD0.01 PRICE: 19.99 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	VERIZON COMMUNICATIONS COM	-27,300.000	1,139,015.13	0.00	0.00	-1,414,287.62	-275,272.49	0.00	-275,272.49
10 Apr 24	SEDOL : 2090571 /VZ	41.73							
Settled	CABRERA CAPITAL MARKETS LLC / 204.75 VERIZON COMMUN COM USD0.10 PRICE: 41.73 BROKER COMMISSION: 204.75 OTHER CHARGES: 9.12 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	VERIZON COMMUNICATIONS COM	-2,834.000	116,866.09	0.00	0.00	-146,816.52	-29,950.43	0.00	-29,950.43
01 Jul 24	SEDOL : 2090571 /VZ	41.24							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.82 VERIZON COMMUN COM USD0.10 PRICE: 41.24 BROKER COMMISSION: 4.82 OTHER CHARGES: 3.25 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	VERRA MOBILITY CORP	-95.000	2,352.18	0.00	0.00	-1,660.80	691.38	0.00	691.38
04 Apr 24	SEDOL : BFX5X8 /VRRM	24.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.95 VERRA MOBILITY COR COM USD0.0001 PRICE: 24.77 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VERRA MOBILITY CORP	-719.000	19,502.32	0.00	0.00	-12,569.60	6,932.72	0.00	6,932.72
24 Jun 24	SEDOL : BFX5X8 /VRRM	27.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.60 VERRA MOBILITY COR COM USD0.0001 PRICE: 27.13 BROKER COMMISSION: 3.60 OTHER CHARGES: 0.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	VERTEX PHARMACEUTICALS INC	-1,666.000	673,412.63	0.00	0.00	-378,075.83	295,336.80	0.00	295,336.80
10 Apr 24	COM	404.22							
Settled	SEDOL : 2931034 /VRTX CABRERA CAPITAL MARKETS LLC / 12.50 VERTEX PHARMACEUTI COM USD0.01 PRICE: 404.22 BROKER COMMISSION: 12.50 OTHER CHARGES: 5.39 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	VERTEX PHARMACEUTICALS INC	-143.000	67,024.85	0.00	0.00	-32,451.89	34,572.96	0.00	34,572.96
01 Jul 24	COM	468.72							
Pending	SEDOL : 2931034 /VRTX INSTINET INVESTMENT SERVICES LIMITE / 0.24 VERTEX PHARMACEUTI COM USD0.01 PRICE: 468.72 BROKER COMMISSION: 0.24 OTHER CHARGES: 1.87 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Apr 24	VERTIV HOLDINGS LLC COM	-600.000	50,485.09	0.00	0.00	-13,696.65	36,788.44	0.00	36,788.44
10 Apr 24	USD0.0001	84.15							
Settled	SEDOL : BL3LWS8 /VRT CABRERA CAPITAL MARKETS LLC / 4.50 VERTIV HOLDINGS CO COM USD0.0001 PRICE: 84.15 BROKER COMMISSION: 4.50 OTHER CHARGES: 0.41 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	VESTIS CORP COM	-75.000	1,396.48	0.00	0.00	-1,453.13	-56.65	0.00	-56.65
04 Apr 24	SEDOL : BP5JNQ3 /VSTS	18.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 VESTIS CORPORATION COM USD0.01 PRICE: 18.63 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VESTIS CORP COM	-590.000	7,106.35	0.00	0.00	-11,431.25	-4,324.90	0.00	-4,324.90
24 Jun 24	SEDOL : BP5JNQ3 /VSTS	12.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.95 VESTIS CORPORATION COM USD0.01 PRICE: 12.05 BROKER COMMISSION: 2.95 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VIAD CORP COM NEW COM NEW	-77.000	2,630.62	0.00	0.00	-2,970.83	-340.21	0.00	-340.21
24 Jun 24	SEDOL : B01KGF5 /VVI	34.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 VIAD CORP COM USD1.5 PRICE: 34.17 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	VIASAT INC COM	-66.000	1,068.53	0.00	0.00	-2,287.16	-1,218.63	0.00	-1,218.63
04 Apr 24	SEDOL : 2946243 /VSAT	16.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66								

◆ 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								
Sales									
Equities									
Common stock									
United States - USD									
	VIASAT INC COM USD0.0001 PRICE: 16.2 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VIASAT INC COM	-338.000	4,537.52	0.00	0.00	-11,713.01	-7,175.49	0.00	-7,175.49
24 Jun 24	SEDOL : 2946243 /VSAT	13.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.69 VIASAT INC COM USD0.0001 PRICE: 13.43 BROKER COMMISSION: 1.69 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	VIASAT INC COM	-8,123.000	103,145.42	0.00	0.00	-301,817.68	-198,672.26	0.00	-198,672.26
01 Jul 24	SEDOL : 2946243 /VSAT	12.70							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 13.81 VIASAT INC COM USD0.0001 PRICE: 12.7 BROKER COMMISSION: 13.81 OTHER CHARGES: 2.87 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	VIATRIS INC	-2,100.000	24,659.05	0.00	0.00	-28,509.94	-3,850.89	0.00	-3,850.89
10 Apr 24	SEDOL : BMWS3X9 /VTRS	11.75							
Settled	CABRERA CAPITAL MARKETS LLC / 15.75 VIATRIS INC COM USD0.01 PRICE: 11.75 BROKER COMMISSION: 15.75 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	VIAVI SOLUTIONS INC COM NPV	-126.000	1,130.21	0.00	0.00	-1,953.87	-823.66	0.00	-823.66
04 Apr 24	SEDOL : BYXB201 /VIAV	8.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.26 VIAVI SOLUTIONS INC COM NPV PRICE: 8.98 BROKER COMMISSION: 1.26 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									
21 Jun 24	VIAVI SOLUTIONS INC COM NPV	-908.000	6,750.79	0.00	0.00	-14,080.30	-7,329.51	0.00	-7,329.51
24 Jun 24	SEDOL : BYXB201 /VIAV	7.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.54 VIAVI SOLUTIONS INC COM NPV PRICE: 7.44 BROKER COMMISSION: 4.54 OTHER CHARGES: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	VICI PPTYS INC COM	-1,800.000	53,320.07	0.00	0.00	-52,709.83	610.24	0.00	610.24
10 Apr 24	SEDOL : BYWH073 /VICI	29.63							
Settled	CABRERA CAPITAL MARKETS LLC / 13.50 VICI PPTYS INC COM USD0.01 PRICE: 29.63 BROKER COMMISSION: 13.50 OTHER CHARGES: 0.43 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	VICOR CORP COM	-104.000	3,419.94	0.00	0.00	-5,580.12	-2,160.18	0.00	-2,160.18
24 Jun 24	SEDOL : 2930774 /VICR	32.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 VICOR CORP COM USD0.01 PRICE: 32.89 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	VICTORIAS SECRET & CO COM	-44.000	768.23	0.00	0.00	-862.62	-94.39	0.00	-94.39
04 Apr 24	SEDOL : BNNTGH3 /VSCO	17.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 VICTORIAS SECRET A COM USD0.01 PRICE: 17.47 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VICTORIAS SECRET & CO COM	-230.000	4,081.23	0.00	0.00	-4,509.15	-427.92	0.00	-427.92
24 Jun 24	SEDOL : BNNTGH3 /VSCO	17.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.15								

◆ 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

VICTORIAS SECRET A COM USD0.01 PRICE: 17.75
 BROKER COMMISSION: 1.15 OTHER CHARGES:
 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

28 Jun 24	VICTORIAS SECRET & CO COM	-5,407.000	95,529.84	0.00	0.00	-270,029.73	-174,499.89	0.00	-174,499.89
01 Jul 24	SEDOL : BNNTGH3 /VSCO	17.67							
Pending	INSTINET INVESTMENT SERVICES								

LIMITE / 9.19
 VICTORIAS SECRET A COM USD0.01 PRICE: 17.67
 BROKER COMMISSION: 9.19 OTHER CHARGES:
 2.66 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

02 Apr 24	VIR BIOTECHNOLOGY INC COM	-56.000	538.15	0.00	0.00	-1,349.12	-810.97	0.00	-810.97
04 Apr 24	SEDOL : BK4PZ38 /VIR	9.62							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.56
 VIR BIOTECHNOLOGY COM USD0.0001 PRICE: 9.62
 BROKER COMMISSION: 0.56 OTHER CHARGES:
 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	VIR BIOTECHNOLOGY INC COM	-251.000	2,292.81	0.00	0.00	-6,046.93	-3,754.12	0.00	-3,754.12
24 Jun 24	SEDOL : BK4PZ38 /VIR	9.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 1.26
 VIR BIOTECHNOLOGY COM USD0.0001 PRICE: 9.14
 BROKER COMMISSION: 1.26 OTHER CHARGES:
 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	VIRTU FINL INC CL A CL A	-400.000	8,332.93	0.00	0.00	-10,980.14	-2,647.21	0.00	-2,647.21
10 Apr 24	SEDOL : BWTVWD4 /VIRT	20.84							
Settled	CABRERA CAPITAL MARKETS LLC /								

3.00
 VIRTU FINANCIAL IN COM CL A USD0.00001 PRICE:
 20.84 BROKER COMMISSION: 3.00 OTHER
 CHARGES: 0.07 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

02 Apr 24	VIRTUS INVT PARTNERS INC COM	-4.000	969.79	0.00	0.00	-1,048.78	-78.99	0.00	-78.99
04 Apr 24	SEDOL : B3KKGQ8 /VRTS	242.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.04								
	VIRTUS INVESTMENT COM USD0.01 PRICE: 242.46 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	VIRTUS INVT PARTNERS INC COM	-38.000	8,329.55	0.00	0.00	-9,963.39	-1,633.84	0.00	-1,633.84
24 Jun 24	SEDOL : B3KKGQ8 /VRTS	219.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19								
	VIRTUS INVESTMENT COM USD0.01 PRICE: 219.21 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	VISA INC COM CL A STK	-10,322.000	2,866,938.36	0.00	0.00	-2,173,841.66	693,096.70	0.00	693,096.70
10 Apr 24	SEDOL : B2PZN04 /V	277.76							
Settled	CABRERA CAPITAL MARKETS LLC / 77.42								
	VISA INC COM STK USD0.0001 PRICE: 277.76 BROKER COMMISSION: 77.42 OTHER CHARGES: 22.94 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	VISA INC COM CL A STK	-2,413.000	633,318.40	0.00	0.00	-508,184.45	125,133.95	0.00	125,133.95
01 Jul 24	SEDOL : B2PZN04 /V	262.47							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 4.10								
	VISA INC COM STK USD0.0001 PRICE: 262.47 BROKER COMMISSION: 4.10 OTHER CHARGES: 17.61 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	VISTRA CORP COM USD0.01	-500.000	37,205.95	0.00	0.00	-10,591.57	26,614.38	0.00	26,614.38
10 Apr 24	SEDOL : BZ8VJQ8 /VST	74.42							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

VISTRA CORP COM USD0.01 PRICE: 74.42 BROKER
COMMISSION: 3.75 OTHER CHARGES: 0.30
BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	VITAL ENERGY INC COM	-14.000	742.83	0.00	0.00	-853.58	-110.75	0.00	-110.75
04 Apr 24	USD0.01(POST REV SPLIT)	53.07							
Settled	SEDOL : BLBCYD2 /VTLE WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 VITAL ENERGY INC COM USD0.01(POST REV SPLIT) PRICE: 53.07 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	VONTIER CORP COM USD0.0001 WI	-200.000	8,662.43	0.00	0.00	-5,820.84	2,841.59	0.00	2,841.59
10 Apr 24	SEDOL : BH4GV32 /VNT	43.32							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 VONTIER CORP COM USD0.0001 PRICE: 43.32 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	VORNADO RLTY TR COM	-300.000	8,649.68	0.00	0.00	-11,856.91	-3,207.23	0.00	-3,207.23
10 Apr 24	SEDOL : 2933632 /VNO	28.84							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 VORNADO REALTY TR COM SHS OF BEN INT USD0.04 PRICE: 28.84 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	VOYA FINL INC COM	-100.000	7,104.19	0.00	0.00	-6,755.02	349.17	0.00	349.17
10 Apr 24	SEDOL : BKWQ2N2 /VOYA	71.05							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 VOYA FINL INC COM USD0.01 PRICE: 71.05 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 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

08 Apr 24	VULCAN MATERIALS CO COM	-223.000	60,145.40	0.00	0.00	-40,992.98	19,152.42	0.00	19,152.42
10 Apr 24	SEDOL : 2931205 /MMC	269.72							
Settled	CABRERA CAPITAL MARKETS LLC / 1.67 VULCAN MATERIALS COM STK USD1 PRICE: 269.72 BROKER COMMISSION: 1.67 OTHER CHARGES: 0.49 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	W P CAREY INC COM	-300.000	16,797.61	0.00	0.00	-22,811.09	-6,013.48	0.00	-6,013.48
10 Apr 24	SEDOL : B826YT8 /WPC	56.00							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 W P CAREY INC COM PRICE: 56.0 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.14 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	W P CAREY INC COM	-500.000	27,557.98	0.00	0.00	-37,310.98	-9,753.00	0.00	-9,753.00
24 Jun 24	SEDOL : B826YT8 /WPC	55.12							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 W P CAREY INC COM PRICE: 55.12 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.77 BROKER: LOOP CAPITAL MARKETS LLC								
02 Apr 24	WABASH NATL CORP COM	-26.000	728.25	0.00	0.00	-481.28	246.97	0.00	246.97
04 Apr 24	SEDOL : 2932048 /WNC	28.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 WABASH NATIONAL CP COM USD0.01 PRICE: 28.02 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WABASH NATL CORP COM	-255.000	5,351.02	0.00	0.00	-4,720.21	630.81	0.00	630.81
24 Jun 24	SEDOL : 2932048 /WNC	20.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.28 WABASH NATIONAL CP COM USD0.01 PRICE: 20.99 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.15 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

08 Apr 24	WABTEC CORP COM	-301.000	44,984.84	0.00	0.00	-27,590.33	17,394.51	0.00	17,394.51
10 Apr 24	SEDOL : 2955733 /WAB	149.46							
Settled	CABRERA CAPITAL MARKETS LLC / 2.26 WABTEC CORP COM USD0.01 PRICE: 149.46 BROKER COMMISSION: 2.26 OTHER CHARGES: 0.36 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	WAFD INC COM STK USD1	-38.000	1,056.39	0.00	0.00	-1,140.71	-84.32	0.00	-84.32
04 Apr 24	SEDOL : 2941981 /WAFD	27.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 WAFD INC COM STK USD1 PRICE: 27.81 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WAFD INC COM STK USD1	-355.000	9,348.66	0.00	0.00	-10,656.59	-1,307.93	0.00	-1,307.93
24 Jun 24	SEDOL : 2941981 /WAFD	26.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.78 WAFD INC COM STK USD1 PRICE: 26.34 BROKER COMMISSION: 1.78 OTHER CHARGES: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	WALGREENS BOOTS ALLIANCE INC	-1,000.000	19,152.34	0.00	0.00	-31,201.56	-12,049.22	0.00	-12,049.22
10 Apr 24	COM	19.16							
Settled	SEDOL : BTN1Y44 /WBA CABRERA CAPITAL MARKETS LLC / 7.50 WALGREENS BOOTS AL COM USD0.01 PRICE: 19.16 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	WALKER & DUNLOP INC COM .	-19.000	1,813.34	0.00	0.00	-2,343.14	-529.80	0.00	-529.80
04 Apr 24	SEDOL : B4TZV44 /WD	95.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19								

◆ 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								

Sales

Equities

Common stock

United States - USD

WALKER AND DUNLOP COM PRICE: 95.45 BROKER
COMMISSION: 0.19 OTHER CHARGES: 0.02
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	WALKER & DUNLOP INC COM .	-213.000	20,303.65	0.00	0.00	-26,132.77	-5,829.12	0.00	-5,829.12
24 Jun 24	SEDOL : B4TZV44 /WD	95.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.07								

WALKER AND DUNLOP COM PRICE: 95.33 BROKER
COMMISSION: 1.07 OTHER CHARGES: 0.57
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

08 Apr 24	WALMART INC COM	-27,700.000	1,655,685.00	0.00	0.00	-1,287,645.83	368,039.17	0.00	368,039.17
10 Apr 24	SEDOL : 2936921 /WMT	59.78							
Settled	CABRERA CAPITAL MARKETS LLC / 207.75								

WALMART INC COM USD0.10 PRICE: 59.78 BROKER
COMMISSION: 207.75 OTHER CHARGES: 13.25
BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	WALT DISNEY CO	-11,833.000	1,388,502.69	0.00	0.00	-1,665,771.42	-277,268.73	0.00	-277,268.73
10 Apr 24	SEDOL : 2270726 /DIS	117.35							
Settled	CABRERA CAPITAL MARKETS LLC / 88.75								

WALT DISNEY CO PRICE: 117.35 BROKER
COMMISSION: 88.75 OTHER CHARGES: 11.11
BROKER: CABRERA CAPITAL MARKETS LLC

28 Jun 24	WALT DISNEY CO	-931.000	92,434.84	0.00	0.00	-131,060.02	-38,625.18	0.00	-38,625.18
01 Jul 24	SEDOL : 2270726 /DIS	99.29							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.58								

WALT DISNEY CO PRICE: 99.29 BROKER
COMMISSION: 1.58 OTHER CHARGES: 2.57
BROKER: INSTINET INVESTMENT SERVICES LIMITE

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
08 Apr 24	WARNER BROS DISCOVERY INC	-3,800.000	32,347.24	0.00	0.00	-85,676.77	-53,329.53	0.00	-53,329.53
10 Apr 24	SEDOL : BM8JYX3 /WBD	8.52							
Settled	CABRERA CAPITAL MARKETS LLC / 28.50 WARNER BROS DISCOV COM USD0.01 SER A PRICE: 8.52 BROKER COMMISSION: 28.50 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	WARRIOR MET COAL INC COM	-29.000	1,693.87	0.00	0.00	-812.24	881.63	0.00	881.63
04 Apr 24	SEDOL : BF2X272 /HCC	58.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 WARRIOR MET COAL I COM USD0.01 PRICE: 58.42 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WARRIOR MET COAL INC COM	-295.000	18,140.51	0.00	0.00	-8,415.34	9,725.17	0.00	9,725.17
24 Jun 24	SEDOL : BF2X272 /HCC	61.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.48 WARRIOR MET COAL I COM USD0.01 PRICE: 61.5 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	WASTE MGMT INC DEL COM STK	-2,631.000	543,803.61	0.00	0.00	-405,216.67	138,586.94	0.00	138,586.94
10 Apr 24	SEDOL : 2937667 /WM	206.70							
Settled	CABRERA CAPITAL MARKETS LLC / 19.73 WASTE MANAGEMENT COM USD0.01 PRICE: 206.7 BROKER COMMISSION: 19.73 OTHER CHARGES: 4.36 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	WASTE MGMT INC DEL COM STK	-658.000	140,372.69	0.00	0.00	-101,342.67	39,030.02	0.00	39,030.02
01 Jul 24	SEDOL : 2937667 /WM	213.34							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 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

WASTE MANAGEMENT COM USD0.01 PRICE: 213.34
 BROKER COMMISSION: 1.12 OTHER CHARGES:
 3.91 BROKER: INSTINET INVESTMENT SERVICES
 LIMITE

08 Apr 24	WATERS CORP COM	-98.000	33,224.91	0.00	0.00	-31,949.20	1,275.71	0.00	1,275.71
10 Apr 24	SEDOL : 2937689 /WAT	339.04							
Settled	CABRERA CAPITAL MARKETS LLC / 0.74								
	WATERS CORP COM USD0.01 PRICE: 339.04 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.27 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WATSCO INC COM	-46.000	20,449.70	0.00	0.00	-13,071.38	7,378.32	0.00	7,378.32
10 Apr 24	SEDOL : 2943039 /WSO	444.57							
Settled	CABRERA CAPITAL MARKETS LLC / 0.35								
	WATSCO INC COM USD0.50 PRICE: 444.57 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WAYFAIR INC CL A CL A	-100.000	6,536.19	0.00	0.00	-14,636.39	-8,100.20	0.00	-8,100.20
10 Apr 24	SEDOL : BQXZP64 /W	65.37							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75								
	WAYFAIR INC COM USD0.001 A PRICE: 65.37 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	WD 40 CO COM STK	-7.000	1,740.46	0.00	0.00	-1,523.57	216.89	0.00	216.89
04 Apr 24	SEDOL : 2944742 /WDFC	248.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.07								
	WD-40 CO COM USD0.001 PRICE: 248.65 BROKER COMMISSION: 0.07 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

21 Jun 24	WD 40 CO COM STK	-62.000	13,738.50	0.00	0.00	-13,494.50	244.00	0.00	244.00
24 Jun 24	SEDOL : 2944742 /WDFC	221.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31								
	WD-40 CO COM USD0.001 PRICE: 221.6 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.39								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	WEBSTER FNCL CORP WATERBURY	-200.000	9,756.42	0.00	0.00	-11,365.23	-1,608.81	0.00	-1,608.81
10 Apr 24	CONN COM	48.79							
Settled	SEDOL : 2945143 /WBS								
	CABRERA CAPITAL MARKETS LLC / 1.50								
	WEBSTER FINL CORP COM USD0.01 PRICE: 48.79								
	BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WEC ENERGY GROUP INC COM	-500.000	40,660.92	0.00	0.00	-47,293.25	-6,632.33	0.00	-6,632.33
10 Apr 24	SEDOL : BYY8XK8 /WEC	81.33							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75								
	WEC ENERGY GROUP COM USD0.01 PRICE: 81.33								
	BROKER COMMISSION: 3.75 OTHER CHARGES: 0.33 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WELLS FARGO & CO NEW COM STK	-23,300.000	1,346,321.47	0.00	0.00	-1,174,740.36	171,581.11	0.00	171,581.11
10 Apr 24	SEDOL : 2649100 /WFC	57.79							
Settled	CABRERA CAPITAL MARKETS LLC / 174.75								
	WELLS FARGO & CO COM USD1.666 PRICE: 57.79								
	BROKER COMMISSION: 174.75 OTHER CHARGES: 10.78 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	WELLS FARGO & CO NEW COM STK	-8,642.000	513,219.42	0.00	0.00	-435,712.71	77,506.71	0.00	77,506.71
01 Jul 24	SEDOL : 2649100 /WFC	59.39							
Pending	INSTINET INVESTMENT SERVICES								
	LIMITE / 14.69								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

	WELLS FARGO & CO COM USD1.666 PRICE: 59.39 BROKER COMMISSION: 14.69 OTHER CHARGES: 14.27 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	WELLTOWER INC COM REIT	-900.000	82,603.58	0.00	0.00	-75,023.45	7,580.13	0.00	7,580.13
10 Apr 24	SEDOL : BYVYHH4 /WELL	91.79							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 WELLTOWER OP LLC COM USD1 PRICE: 91.79 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.67 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	WELLTOWER INC COM REIT	-38,477.000	4,011,050.32	0.00	0.00	-3,207,419.25	803,631.07	0.00	803,631.07
01 Jul 24	SEDOL : BYVYHH4 /WELL	104.25							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 65.41 WELLTOWER OP LLC COM USD1 PRICE: 104.25 BROKER COMMISSION: 65.41 OTHER CHARGES: 111.52 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	WENDYS CO COM	-300.000	5,568.70	0.00	0.00	-6,563.77	-995.07	0.00	-995.07
10 Apr 24	SEDOL : B3NXMJ9 /WEN	18.57							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 WENDYS COMPANY COM USD0.10 PRICE: 18.57 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WESCO INTL INC COM	-60.000	10,351.86	0.00	0.00	-6,930.40	3,421.46	0.00	3,421.46
10 Apr 24	SEDOL : 2416973 /WCC	172.54							
Settled	CABRERA CAPITAL MARKETS LLC / 0.45 WESCO INTL INC COM USD0.01 PRICE: 172.54 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.09 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

08 Apr 24	WEST PHARMACEUTICAL SVCS INC	-125.000	49,071.16	0.00	0.00	-47,717.21	1,353.95	0.00	1,353.95
10 Apr 24	COM	392.58							
Settled	SEDOL : 2950482 /WST CABRERA CAPITAL MARKETS LLC / 0.94 WEST PHARMACEUTICA COM USD0.25 PRICE: 392.58 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.40 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	WESTAMERICA BANCORPORATION	-15.000	709.64	0.00	0.00	-877.20	-167.56	0.00	-167.56
04 Apr 24	COM	47.32							
Settled	SEDOL : 2950374 /WABC WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 WESTAMERICA BANCP COM NPV PRICE: 47.32 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WESTAMERICA BANCORPORATION	-119.000	5,560.11	0.00	0.00	-6,959.14	-1,399.03	0.00	-1,399.03
24 Jun 24	COM	46.73							
Settled	SEDOL : 2950374 /WABC WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 WESTAMERICA BANCP COM NPV PRICE: 46.73 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	WESTERN ALLIANCE	-100.000	6,130.20	0.00	0.00	-10,031.45	-3,901.25	0.00	-3,901.25
10 Apr 24	BANCORPORATION COM	61.31							
Settled	SEDOL : B0CCGJ4 /WAL CABRERA CAPITAL MARKETS LLC / 0.75 WESTERN ALLIANCE B COM USD0.0001 PRICE: 61.31 BROKER COMMISSION: 0.75 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>		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

08 Apr 24	WESTERN UNION CO	-700.000	9,430.67	0.00	0.00	-12,651.61	-3,220.94	0.00	-3,220.94
10 Apr 24	SEDOL : B1F76F9 /WU	13.48							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 WESTERN UNION CO USD0.01 PRICE: 13.48 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WESTLAKE CORPORATION COM	-54.000	8,539.62	0.00	0.00	-5,545.37	2,994.25	0.00	2,994.25
10 Apr 24	USD0.01	158.15							
Settled	SEDOL : B01ZP20 /WLK CABRERA CAPITAL MARKETS LLC / 0.41 WESTLAKE CORPORATION COM USD0.01 PRICE: 158.15 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WESTN DIGITAL CORP COM	-500.000	36,470.95	0.00	0.00	-26,701.58	9,769.37	0.00	9,769.37
10 Apr 24	SEDOL : 2954699 /WDC	72.95							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 WESTN DIGITAL CORP COM USD0.01 PRICE: 72.95 BROKER COMMISSION: 3.75 OTHER CHARGES: 0.30 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WEX INC COM	-43.000	10,329.05	0.00	0.00	-6,821.56	3,507.49	0.00	3,507.49
10 Apr 24	SEDOL : B8383P2 /WEX	240.22							
Settled	CABRERA CAPITAL MARKETS LLC / 0.32 WEX INC COM USD0.01 PRICE: 240.22 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WEYERHAEUSER CO COM	-1,000.000	34,412.22	0.00	0.00	-37,673.17	-3,260.95	0.00	-3,260.95
10 Apr 24	SEDOL : 2958936 /WY	34.42							
Settled	CABRERA CAPITAL MARKETS LLC / 7.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	WEYERHAEUSER CO COM USD1.25 PRICE: 34.42 BROKER COMMISSION: 7.50 OTHER CHARGES: 0.28 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WHIRLPOOL CORP COM	-73.000	8,465.19	0.00	0.00	-14,787.28	-6,322.09	0.00	-6,322.09
10 Apr 24	SEDOL : 2960384 /WHR	115.97							
Settled	CABRERA CAPITAL MARKETS LLC / 0.55 WHIRLPOOL CORP COM USD1 PRICE: 115.97 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	WHITESTONE REIT COMMON	-41.000	482.56	0.00	0.00	-432.83	49.73	0.00	49.73
04 Apr 24	SHARES	11.78							
Settled	SEDOL : B6452T5 /WSR WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 WHITESTONE REIT COMMON SHARES PRICE: 11.78 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WHITESTONE REIT COMMON	-162.000	2,147.25	0.00	0.00	-1,710.20	437.05	0.00	437.05
24 Jun 24	SHARES	13.26							
Settled	SEDOL : B6452T5 /WSR WILLIAMS CAPITAL GROUP L.P.,THE / 0.81 WHITESTONE REIT COMMON SHARES PRICE: 13.26 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	WILEY JOHN & SONS INC CLA	-24.000	921.35	0.00	0.00	-803.16	118.19	0.00	118.19
04 Apr 24	SEDOL : 2965668 /WLY	38.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 38.4 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

21 Jun 24	WILEY JOHN & SONS INC CLA	-207.000	8,264.24	0.00	0.00	-6,927.26	1,336.98	0.00	1,336.98
24 Jun 24	SEDOL : 2965668 /WLY	39.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.04 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 39.93 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	WILLIAMS CO INC COM	-2,100.000	81,778.59	0.00	0.00	-61,697.26	20,081.33	0.00	20,081.33
10 Apr 24	SEDOL : 2967181 /WMB	38.95							
Settled	CABRERA CAPITAL MARKETS LLC / 15.75 WILLIAMS COS INC COM USD1.00 PRICE: 38.95 BROKER COMMISSION: 15.75 OTHER CHARGES: 0.66 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WILLIAMS SONOMA INC COM	-88.000	27,125.12	0.00	0.00	-14,206.71	12,918.41	0.00	12,918.41
10 Apr 24	SEDOL : 2967589 /WSM	308.25							
Settled	CABRERA CAPITAL MARKETS LLC / 0.66 WILLIAMS-SONOMA IN COM USD0.01 PRICE: 308.25 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WILLIS TOWERS WATSON PLC COM	-226.000	60,427.95	0.00	0.00	-51,655.76	8,772.19	0.00	8,772.19
10 Apr 24	USD0.000115	267.39							
Settled	SEDOL : BDB6Q21 /WTW CABRERA CAPITAL MARKETS LLC / 1.70 WILLIS TOWERS WATS COM USD0.000304635 PRICE: 267.39 BROKER COMMISSION: 1.70 OTHER CHARGES: 0.49 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

08 Apr 24	WILLSCOT HOLDINGS	-700.000	30,528.50	0.00	0.00	-23,972.10	6,556.40	0.00	6,556.40
10 Apr 24	CORPORATION COM	43.62							
Settled	SEDOL : BMHL0Z4 /WSC CABRERA CAPITAL MARKETS LLC / 5.25 WILLSCOT MOBILE MINI HLDGS CORP COM PRICE: 43.62 BROKER COMMISSION: 5.25 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WINGSTOP INC COM	-69.000	25,068.35	0.00	0.00	-12,994.00	12,074.35	0.00	12,074.35
10 Apr 24	SEDOL : BYYXHN4 /WING	363.32							
Settled	CABRERA CAPITAL MARKETS LLC / 0.52 WINGSTOP INC COM USD0.01 PRICE: 363.32 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	WINNEBAGO INDS INC COM	-17.000	1,196.62	0.00	0.00	-1,082.78	113.84	0.00	113.84
04 Apr 24	SEDOL : 2972721 /WGO	70.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 WINNEBAGO INDS INC COM USD0.50 PRICE: 70.4 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WINNEBAGO INDS INC COM	-127.000	6,855.89	0.00	0.00	-8,088.98	-1,233.09	0.00	-1,233.09
24 Jun 24	SEDOL : 2972721 /WGO	53.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 WINNEBAGO INDS INC COM USD0.50 PRICE: 53.99 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	WINTRUST FINL CORP COM	-83.000	8,418.83	0.00	0.00	-7,638.58	780.25	0.00	780.25
10 Apr 24	SEDOL : 2425258 /WTFC	101.44							
Settled	CABRERA CAPITAL MARKETS LLC / 0.62								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

WINTRUST FINL CORP COM NPV PRICE: 101.44
 BROKER COMMISSION: 0.62 OTHER CHARGES:
 0.07 BROKER: CABRERA CAPITAL MARKETS LLC

02 Apr 24	WISDOM TREE INC	-63.000	568.88	0.00	0.00	-366.70	202.18	0.00	202.18
04 Apr 24	SEDOL : 2476513 /WT	9.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 WISDOM TREE INC PRICE: 9.04 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WISDOM TREE INC	-328.000	3,170.03	0.00	0.00	-1,909.14	1,260.89	0.00	1,260.89
24 Jun 24	SEDOL : 2476513 /WT	9.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.64 WISDOM TREE INC PRICE: 9.67 BROKER COMMISSION: 1.64 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WK KELLOGG CO COM	-291.000	4,957.04	0.00	0.00	-3,889.22	1,067.82	0.00	1,067.82
24 Jun 24	SEDOL : BNNJC42 /KLG	17.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.46 WK KELLOGG CO COM USD0.0001 PRICE: 17.04 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Jun 24	WK KELLOGG CO COM	-4,516.000	74,323.61	0.00	0.00	-72,016.39	2,307.22	0.00	2,307.22
01 Jul 24	SEDOL : BNNJC42 /KLG	16.46							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 7.68 WK KELLOGG CO COM USD0.0001 PRICE: 16.46 BROKER COMMISSION: 7.68 OTHER CHARGES: 2.07 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	WOLVERINE WORLD WIDE INC COM	-45.000	465.74	0.00	0.00	-1,205.12	-739.38	0.00	-739.38
04 Apr 24	SEDOL : 2977500 /WWW	10.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 WOLVERINE WORLD WD COM USD1 PRICE: 10.36 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WOLVERINE WORLD WIDE INC COM	-303.000	4,200.97	0.00	0.00	-8,114.46	-3,913.49	0.00	-3,913.49
24 Jun 24	SEDOL : 2977500 /WWW	13.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.52 WOLVERINE WORLD WD COM USD1 PRICE: 13.87 BROKER COMMISSION: 1.52 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	WOODWARD INC COM	-60.000	9,485.47	0.00	0.00	-6,664.26	2,821.21	0.00	2,821.21
10 Apr 24	SEDOL : 2948089 /WWW	158.10							
Settled	CABRERA CAPITAL MARKETS LLC / 0.45 WOODWARD INC COM PRICE: 158.1 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WORKDAY INC CL A COM USD0.001	-1,225.000	329,035.42	0.00	0.00	-290,004.66	39,030.76	0.00	39,030.76
10 Apr 24	SEDOL : B8K6ZD1 /WDAY	268.61							
Settled	CABRERA CAPITAL MARKETS LLC / 9.19 WORKDAY INC CL A COM USD0.001 PRICE: 268.61 BROKER COMMISSION: 9.19 OTHER CHARGES: 2.64 BROKER: CABRERA CAPITAL MARKETS LLC								
21 Jun 24	WORLD ACCEP CORP S C NEW	-17.000	2,057.02	0.00	0.00	-3,501.88	-1,444.86	0.00	-1,444.86
24 Jun 24	COM	121.01							
Settled	SEDOL : 2981181 /WRLD 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		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

WORLD ACCEPTANCE COM NPV PRICE: 121.01
 BROKER COMMISSION: 0.09 OTHER CHARGES:
 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	WORLD KINECT CORPORATION	-34.000	906.09	0.00	0.00	-950.31	-44.22	0.00	-44.22
04 Apr 24	COM USD0.01	26.66							
Settled	SEDOL : 2469450 /WKC WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 WORLD KINECT CORPORATION COM USD0.01 PRICE: 26.66 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WORLD KINECT CORPORATION	-307.000	7,842.09	0.00	0.00	-8,580.71	-738.62	0.00	-738.62
24 Jun 24	COM USD0.01	25.55							
Settled	SEDOL : 2469450 /WKC WILLIAMS CAPITAL GROUP L.P.,THE / 1.54 WORLD KINECT CORPORATION COM USD0.01 PRICE: 25.55 BROKER COMMISSION: 1.54 OTHER CHARGES: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Apr 24	WORTHINGTON ENTERPRISES INC	-18.000	1,061.81	0.00	0.00	-849.70	212.11	0.00	212.11
04 Apr 24	SEDOL : 2981932 /WOR	59.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 WORTHINGTON ENTERPRISES INC PRICE: 59.0 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	WORTHINGTON ENTERPRISES INC	-124.000	6,259.96	0.00	0.00	-5,853.48	406.48	0.00	406.48
24 Jun 24	SEDOL : 2981932 /WOR	50.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62								

◆ 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

WORTHINGTON ENTERPRISES INC PRICE: 50.49
 BROKER COMMISSION: 0.62 OTHER CHARGES:
 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	WORTHINGTON STL INC COMMON		-17.000	590.40	0.00	0.00	-406.63	183.77	0.00	183.77
04 Apr 24	STOCK		34.74							
Settled	SEDOL : BS70KN1 /WS WILLIAMS CAPITAL GROUP L.P.,THE / 0.17									

WORTHINGTON STEEL COM NPV PRICE: 34.74
 BROKER COMMISSION: 0.17 OTHER CHARGES:
 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	WORTHINGTON STL INC COMMON		-100.000	3,168.41	0.00	0.00	-2,391.95	776.46	0.00	776.46
24 Jun 24	STOCK		31.69							
Settled	SEDOL : BS70KN1 /WS WILLIAMS CAPITAL GROUP L.P.,THE / 0.50									

WORTHINGTON STEEL COM NPV PRICE: 31.69
 BROKER COMMISSION: 0.50 OTHER CHARGES:
 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	WSFS FINANCIAL CORP COM		-34.000	1,474.56	0.00	0.00	-1,737.72	-263.16	0.00	-263.16
04 Apr 24	STOCK		43.38							
Settled	SEDOL : 2940375 /WSFS WILLIAMS CAPITAL GROUP L.P.,THE / 0.34									

WSFS FINL CORP COM USD0.01 PRICE: 43.38
 BROKER COMMISSION: 0.34 OTHER CHARGES:
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

21 Jun 24	WSFS FINANCIAL CORP COM		-334.000	14,784.09	0.00	0.00	-17,070.54	-2,286.45	0.00	-2,286.45
24 Jun 24	STOCK		44.27							
Settled	SEDOL : 2940375 /WSFS WILLIAMS CAPITAL GROUP L.P.,THE / 1.67									

WSFS FINL CORP COM USD0.01 PRICE: 44.27
 BROKER COMMISSION: 1.67 OTHER CHARGES:
 0.42 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

08 Apr 24	WYNDHAM HOTELS & RESORTS INC	-200.000	14,746.38	0.00	0.00	-16,229.37	-1,482.99	0.00	-1,482.99
10 Apr 24	COM	73.74							
Settled	SEDOL : BF108P4 /WH CABRERA CAPITAL MARKETS LLC / 1.50 WYNDHAM HOTELS & COM USD0.01 PRICE: 73.74 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	WYNN RESORTS LTD COM	-143.000	15,155.37	0.00	0.00	-12,125.37	3,030.00	0.00	3,030.00
10 Apr 24	SEDOL : 2963811 /WYNN	105.99							
Settled	CABRERA CAPITAL MARKETS LLC / 1.07 WYNN RESORTS LTD COM USD0.01 PRICE: 105.99 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.13 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	XCEL ENERGY INC COM	-900.000	48,664.86	0.00	0.00	-60,201.19	-11,536.33	0.00	-11,536.33
10 Apr 24	SEDOL : 2614807 /XEL	54.08							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 XCEL ENERGY INC COM USD2.5 PRICE: 54.08 BROKER COMMISSION: 6.75 OTHER CHARGES: 0.39 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	XENCOR INC COM	-35.000	752.49	0.00	0.00	-1,173.19	-420.70	0.00	-420.70
04 Apr 24	SEDOL : BGCYWN8 /XNCR	21.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 XENCOR INC COM USD0.01 PRICE: 21.51 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	XENCOR INC COM	-164.000	3,246.28	0.00	0.00	-5,497.25	-2,250.97	0.00	-2,250.97
24 Jun 24	SEDOL : BGCYWN8 /XNCR	19.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82								

◆ 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

XENCOR INC COM USD0.01 PRICE: 19.8 BROKER
COMMISSION: 0.82 OTHER CHARGES: 0.10
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24 04 Apr 24 Settled	XENIA HOTELS & RESORTS INC COM SEDOL : BVV6CY1 /XHR WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 XENIA HOTELS & RES COM USD0.01 PRICE: 14.71 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-60.000 14.71	881.99	0.00	0.00	-1,037.31	-155.32	0.00	-155.32
21 Jun 24 24 Jun 24 Settled	XENIA HOTELS & RESORTS INC COM SEDOL : BVV6CY1 /XHR WILLIAMS CAPITAL GROUP L.P.,THE / 4.61 XENIA HOTELS & RES COM USD0.01 PRICE: 14.25 BROKER COMMISSION: 4.61 OTHER CHARGES: 0.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-921.000 14.25	13,119.27	0.00	0.00	-15,922.69	-2,803.42	0.00	-2,803.42
02 Apr 24 04 Apr 24 Settled	XEROX HLDGS CORP COM NEW COM NEW SEDOL : BJJD5G3 /XRX WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 XEROX HLDGS CORP COM USD1.00 PRICE: 17.77 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-64.000 17.77	1,136.63	0.00	0.00	-1,028.16	108.47	0.00	108.47
21 Jun 24 24 Jun 24 Settled	XEROX HLDGS CORP COM NEW COM NEW SEDOL : BJJD5G3 /XRX WILLIAMS CAPITAL GROUP L.P.,THE / 1.72	-344.000 13.32	4,580.23	0.00	0.00	-5,526.36	-946.13	0.00	-946.13

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

XEROX HLDGS CORP COM USD1.00 PRICE: 13.32
 BROKER COMMISSION: 1.72 OTHER CHARGES:
 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Apr 24	XPEL INC COM	-12.000	689.15	0.00	0.00	-746.41	-57.26	0.00	-57.26
04 Apr 24	SEDOL : BJV2ZZ7 /XPEL	57.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 XPEL INC COM USD0.001 PRICE: 57.44 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	XPEL INC COM	-96.000	3,478.46	0.00	0.00	-5,971.26	-2,492.80	0.00	-2,492.80
24 Jun 24	SEDOL : BJV2ZZ7 /XPEL	36.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 XPEL INC COM USD0.001 PRICE: 36.24 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	XPERI INC COM	-6,231.000	49,316.98	0.00	0.00	-79,857.46	-30,540.48	0.00	-30,540.48
24 Jun 24	SEDOL : BQV3RS6 /XPER	7.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 31.16 XPERI INC COM USD0.001 PRICE: 7.92 BROKER COMMISSION: 31.16 OTHER CHARGES: 1.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	XPO INC COM	-192.000	24,697.24	0.00	0.00	-8,506.33	16,190.91	0.00	16,190.91
10 Apr 24	SEDOL : B6Z1355 /XPO	128.64							
Settled	CABRERA CAPITAL MARKETS LLC / 1.44 XPO INC COM PRICE: 128.64 BROKER COMMISSION: 1.44 OTHER CHARGES: 0.20 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

08 Apr 24	XYLEM INC COM	-400.000	51,096.59	0.00	0.00	-44,800.47	6,296.12	0.00	6,296.12
10 Apr 24	SEDOL : B3P2CN8 /XYL	127.75							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 XYLEM INC COM USD0.01 PRICE: 127.75 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.41 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Apr 24	YELP INC COM	-39.000	1,556.86	0.00	0.00	-1,130.70	426.16	0.00	426.16
04 Apr 24	SEDOL : B7KCD72 /YELP	39.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 YELP INC COM USD0.000001 PRICE: 39.93 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
21 Jun 24	YELP INC COM	-449.000	16,183.75	0.00	0.00	-13,017.56	3,166.19	0.00	3,166.19
24 Jun 24	SEDOL : B7KCD72 /YELP	36.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.25 YELP INC COM USD0.000001 PRICE: 36.05 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.45 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Apr 24	YUM BRANDS INC COM	-472.000	63,819.78	0.00	0.00	-58,116.15	5,703.63	0.00	5,703.63
10 Apr 24	SEDOL : 2098876 /YUM	135.22							
Settled	CABRERA CAPITAL MARKETS LLC / 3.54 YUM BRANDS INC COM NPV PRICE: 135.22 BROKER COMMISSION: 3.54 OTHER CHARGES: 0.52 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ZEBRA TECHNOLOGIES CORP CL A	-86.000	25,529.96	0.00	0.00	-40,413.17	-14,883.21	0.00	-14,883.21
10 Apr 24	SEDOL : 2989356 /ZBRA	296.87							
Settled	CABRERA CAPITAL MARKETS LLC / 0.65								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

ZEBRA TECHNOLOGIES 'A'COM USD0.01 PRICE:
296.87 BROKER COMMISSION: 0.65 OTHER
CHARGES: 0.21 BROKER: CABRERA CAPITAL
MARKETS LLC

08 Apr 24 10 Apr 24 Settled	ZILLOW GROUP INC COM USD0.0001 SEDOL : BVYJBR3 /ZG CABRERA CAPITAL MARKETS LLC / 0.75 ZILLOW GROUP INC COM USD0.0001 PRICE: 46.61 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC	-100.000 46.61	4,660.21	0.00	0.00	-5,755.11	-1,094.90	0.00	-1,094.90
08 Apr 24 10 Apr 24 Settled	ZILLOW GROUP INC COM USD0.0001 CLASS C SEDOL : BYXJF62 /Z CABRERA CAPITAL MARKETS LLC / 1.50 ZILLOW GROUP INC COM USD0.0001 CLASS C PRICE: 47.7 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC	-200.000 47.70	9,538.42	0.00	0.00	-11,640.65	-2,102.23	0.00	-2,102.23
08 Apr 24 10 Apr 24 Settled	ZIMMER BIOMET HLDGS INC COM SEDOL : 2783815 /ZBH CABRERA CAPITAL MARKETS LLC / 2.66 ZIMMER BIOMET COM USD0.01 PRICE: 126.69 BROKER COMMISSION: 2.66 OTHER CHARGES: 0.36 BROKER: CABRERA CAPITAL MARKETS LLC	-354.000 126.69	44,845.24	0.00	0.00	-43,585.15	1,260.09	0.00	1,260.09
08 Apr 24 10 Apr 24 Settled	ZIONS BANCORPORATION N A SEDOL : 2989828 /ZION CABRERA CAPITAL MARKETS LLC / 1.50	-200.000 42.99	8,596.43	0.00	0.00	-12,487.62	-3,891.19	0.00	-3,891.19

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

ZIONS BANCORPORATION N A PRICE: 42.99
 BROKER COMMISSION: 1.50 OTHER CHARGES:
 0.07 BROKER: CABRERA CAPITAL MARKETS LLC

08 Apr 24	ZOETIS INC COM USD0.01 CL 'A'	-2,826.000	468,214.99	0.00	0.00	-556,899.99	-88,685.00	0.00	-88,685.00
10 Apr 24	SEDOL : B95WG16 /ZTS	165.69							
Settled	CABRERA CAPITAL MARKETS LLC / 21.20 ZOETIS INC COM USD0.01 CL 'A' PRICE: 165.69 BROKER COMMISSION: 21.20 OTHER CHARGES: 3.75 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ZOETIS INC COM USD0.01 CL 'A'	-691.000	119,787.25	0.00	0.00	-136,170.52	-16,383.27	0.00	-16,383.27
01 Jul 24	SEDOL : B95WG16 /ZTS	173.36							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.17 ZOETIS INC COM USD0.01 CL 'A' PRICE: 173.36 BROKER COMMISSION: 1.17 OTHER CHARGES: 3.34 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
08 Apr 24	ZOOM COMMUNICATIONS INC	-300.000	18,900.59	0.00	0.00	-34,929.20	-16,028.61	0.00	-16,028.61
10 Apr 24	SEDOL : BGSP7M9 /ZM	63.01							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 ZOOM VIDEO COMMUNI COM USD0.001 CL A PRICE: 63.01 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.16 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Apr 24	ZOOMINFO TECHNOLOGIES INC	-800.000	12,665.89	0.00	0.00	-28,518.34	-15,852.45	0.00	-15,852.45
10 Apr 24	COM USD0.01	15.84							
Settled	SEDOL : BMWF095 /ZI CABRERA CAPITAL MARKETS LLC / 6.00								

◆ 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								

Sales

Equities

Common stock

United States - USD

ZOOMINFO TECHNOLOGIES INC COM USD0.0
 PRICE: 15.84 BROKER COMMISSION: 6.00 OTHER
 CHARGES: 0.11 BROKER: CABRERA CAPITAL
 MARKETS LLC

08 Apr 24	ZSCALER INC COM	-149.000	27,371.45	0.00	0.00	-35,211.32	-7,839.87	0.00	-7,839.87
10 Apr 24	SEDOL : BZ00V34 /ZS	183.71							
Settled	CABRERA CAPITAL MARKETS LLC / 1.12 ZSCALER INC COM USD0.001 PRICE: 183.71 BROKER COMMISSION: 1.12 OTHER CHARGES: 0.22 BROKER: CABRERA CAPITAL MARKETS LLC								
Total United States - USD			406,606,393.14	0.00	0.00	-343,627,301.52	62,979,091.62	0.00	62,979,091.62
Total common stock			412,081,871.93	0.00	0.00	-347,548,278.16	64,533,757.32	-163.55	64,533,593.77

Funds - common stock

International Region - USD

09 Apr 24	CF SSGA MSCI CAD INDX SL FUND	-42,131.648	6,505,000.00	0.00	0.00	-5,971,527.95	533,472.05	0.00	533,472.05
10 Apr 24	ZV1E2	154.3969986							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 154.3969986 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			6,505,000.00	0.00	0.00	-5,971,527.95	533,472.05	0.00	533,472.05

United States - USD

09 Apr 24	CF SSGA MSCI EAFE INDX SL FUND	-497,787.712	68,495,000.00	0.00	0.00	-60,538,686.89	7,956,313.11	0.00	7,956,313.11
10 Apr 24	(FD12SL)	137.5988164							
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 137.5988164 NET BROKER: SPECIAL ASSET - CHICAGO								

◆ Investment Transaction Detail

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

Sales

Equities

Funds - common stock

United States - USD

31 May 24	CF SSGA MSCI EAFE INDX SL FUND	-8,337.862	1,170,000.00	0.00	0.00	-1,014,013.86	155,986.14	0.00	155,986.14
31 May 24	(FD12SL)	140.3237424							
Settled	CUSIP : 8ST999080 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 140.3237424 NET BROKER: SPECIAL ASSET - CHICAGO								
Total United States - USD			69,665,000.00	0.00	0.00	-61,552,700.75	8,112,299.25	0.00	8,112,299.25
Total funds - common stock			76,170,000.00	0.00	0.00	-67,524,228.70	8,645,771.30	0.00	8,645,771.30

Funds - equities etf

United States - USD

08 Apr 24	ISHARES CORE S P 500 ETF	-4,600.000	2,397,144.32	0.00	0.00	-2,362,915.33	34,228.99	0.00	34,228.99
10 Apr 24	SEDOL : 2593025 /IVV	521.13							
Settled	CABRERA CAPITAL MARKETS LLC / 34.50 ISHARES CORE S P 500 ETF PRICE: 521.13 BROKER COMMISSION: 34.50 OTHER CHARGES: 19.18 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	ISHARES CORE S P 500 ETF	-1,090.000	596,462.26	0.00	0.00	-559,908.20	36,554.06	0.00	36,554.06
01 Jul 24	SEDOL : 2593025 /IVV	547.23							
Pending	INSTINET INVESTMENT SERVICES LIMITE / 1.85 ISHARES CORE S P 500 ETF PRICE: 547.23 BROKER COMMISSION: 1.85 OTHER CHARGES: 16.59 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
02 Apr 24	MFC ISHARES TR CORE S&P	-2,425.000	260,612.66	0.00	0.00	-256,655.69	3,956.97	0.00	3,956.97
04 Apr 24	SMALL-CAP ETF	107.48							
Settled	SEDOL : 2678869 /IJR WILLIAMS CAPITAL GROUP L.P.,THE / 24.25								

◆ 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								

Sales

Equities

Funds - equities etf

United States - USD

ISHARES CORE S&P SMALL-CAP ETF PRICE: 107.48 BROKER COMMISSION: 24.25 OTHER CHARGES: 2.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
06 May 24	MFC ISHARES TR CORE S&P	-2,315.000	250,585.16	0.00	0.00	-242,614.25	7,970.91	0.00	7,970.91
08 May 24	SMALL-CAP ETF	108.26							
Settled	SEDOL : 2678869 /IJR LOOP CAPITAL MARKETS LLC / 34.73 ISHARES CORE S&P SMALL-CAP ETF PRICE: 108.26 BROKER COMMISSION: 34.73 OTHER CHARGES: 2.01 BROKER: LOOP CAPITAL MARKETS LLC								
08 Apr 24	MFC ISHARES TR RUSSELL	-12,081.000	1,004,074.07	0.00	0.00	-963,180.92	40,893.15	0.00	40,893.15
10 Apr 24	MID-CAP ETF	83.12							
Settled	SEDOL : B4ZD2Y9 /IWR CABRERA CAPITAL MARKETS LLC / 90.61 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 83.12 BROKER COMMISSION: 90.61 OTHER CHARGES: 8.04 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Jun 24	MFC ISHARES TR RUSSELL	-3,766.000	305,332.39	0.00	0.00	-302,999.29	2,333.10	0.00	2,333.10
01 Jul 24	MID-CAP ETF	81.08							
Pending	SEDOL : B4ZD2Y9 /IWR INSTINET INVESTMENT SERVICES LIMITE / 6.40 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 81.08 BROKER COMMISSION: 6.40 OTHER CHARGES: 8.49 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
Total United States - USD			4,814,210.86	0.00	0.00	-4,688,273.68	125,937.18	0.00	125,937.18
Total funds - equities etf			4,814,210.86	0.00	0.00	-4,688,273.68	125,937.18	0.00	125,937.18
Total equities			493,066,082.79	0.00	0.00	-419,760,780.54	73,305,465.80	-163.55	73,305,302.25

Fixed 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								

Sales

Fixed Income

Government bonds

Angola - USD

21 May 24	ANGOLA (REP OF) 8% SNR MTN	-1,100,000.000	1,021,625.00	43,266.67	0.00	-1,097,853.52	-76,228.52	0.00	-76,228.52
23 May 24	26/11/29 USD1000	92.875							
Settled	SEDOL : BKWCVZ5 / BARCLAYS CAPITAL ANGOLA (REP OF) 8% SNR MTN 26/11/29 USD1000 PRICE: 92.875 NET BROKER: BARCLAYS CAPITAL								

21 May 24	ANGOLA (REP OF) 8.25% SNR	-200,000.000	192,130.00	7,241.67	0.00	-196,858.55	-4,728.55	0.00	-4,728.55
23 May 24	09/05/2028 USD	96.065							
Settled	SEDOL : BYVMF07 / BARCLAYS CAPITAL REPUBLIC OF ANGOLA 8.25% 09/05/2028 PRICE: 96.065 NET BROKER: BARCLAYS CAPITAL								

21 May 24	ANGOLA (REP OF) 9.375% SNR	-300,000.000	264,375.00	12,343.75	0.00	-297,703.91	-33,328.91	0.00	-33,328.91
23 May 24	08/05/2048 USD	88.125							
Settled	SEDOL : BG205D7 / MERRILL LYNCH INTERNATIONAL LIMITED ANGOLA (REP OF) 9.375% SNR 08/05/2048 USD PRICE: 88.125 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								

Total Angola - USD			1,478,130.00	62,852.09	0.00	-1,592,415.98	-114,285.98	0.00	-114,285.98
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Argentina - USD

21 May 24	ARGENTINA REP AMORTIZING STEP	-700,000.000	342,895.00	11,073.61	0.00	-234,603.19	108,291.81	0.00	108,291.81
23 May 24	UP TBOND 0.125% 01-09-2038	48.985							
Settled	CUSIP : 040114HU7 / MARKETAXESS CORPORATION ARGENTINA(REP OF) 0.125%-VAR SNR 09/01/38 U PRICE: 48.985 NET BROKER: MARKETAXESS CORPORATION								

21 May 24	ARGENTINA REP BD 1.0% 07-09-2029	-1,200,000.000	709,800.00	4,466.67	0.00	-419,060.99	290,739.01	0.00	290,739.01
23 May 24	CUSIP : 040114HX1 /	59.15							
Settled	PERSHING LLC								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>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

Fixed Income

Government bonds

Argentina - USD

ARGENTINA(REP OF) 1% SNR 09/07/2029 USD
PRICE: 59.15 NET BROKER: PERSHING LLC

21 May 24	ARGENTINA REP DUE 07-09-2041		-1,500,000.000	633,150.00	19,541.67	0.00	-477,209.66	155,940.34	0.00	155,940.34
23 May 24	REG		42.21							
Settled	CUSIP : 040114HV5 / GOLDMAN, SACHS AND CO. ARGENTINA(REP OF) 0%-VAR SNR 09/07/41 USD1000 PRICE: 42.21 NET BROKER: GOLDMAN, SACHS AND CO.									

21 May 24	ARGENTINA REP STEP UP DUE		-3,500,000.000	1,593,363.41	47,225.69	0.00	-963,832.97	629,530.44	0.00	629,530.44
23 May 24	07-09-2035		45.552							
Settled	CUSIP : 040114HT0 / PERSHING LLC / 956.59 ARGENTINA(REP OF) 0.125%-VAR SNR 09/07/35 U PRICE: 45.552 BROKER COMMISSION: 956.59 BROKER: PERSHING LLC									

Total Argentina - USD				3,279,208.41	82,307.64	0.00	-2,094,706.81	1,184,501.60	0.00	1,184,501.60
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Azerbaijan - USD

21 May 24	AZERBAIJAN (REPubL 3.5% SNR		-650,000.000	555,035.00	5,181.94	0.00	-600,001.89	-44,966.89	0.00	-44,966.89
23 May 24	01/09/32 USD150000		85.39							
Settled	SEDOL : BF243X8 / CITIGROUP GLOBAL MARKETS LIMITED AZERBAIJAN (REPubL 3.5% SNR 01/09/32 USD150000 PRICE: 85.39 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED									

Total Azerbaijan - USD				555,035.00	5,181.94	0.00	-600,001.89	-44,966.89	0.00	-44,966.89
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Bahrain - 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

Bahrain - USD

21 May 24	BAHRAIN (KINGDOM) 4.25% SNR	-600,000.000	568,740.00	8,358.33	0.00	-577,334.69	-8,594.69	0.00	-8,594.69
23 May 24	MTN 25/01/28USD	94.79							
Settled	SEDOL : BMZ2TR4 / CITIGROUP GLOBAL MARKETS LIMITED BAHRAIN (KINGDOM) 4.25% SNR MTN 25/01/28USD PRICE: 94.79 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	BAHRAIN (KINGDOM) 5.25% SNR	-200,000.000	180,820.00	3,441.67	0.00	-178,908.52	1,911.48	0.00	1,911.48
23 May 24	MTN 25/01/33USD	90.41							
Settled	SEDOL : BN4N9S6 / MIZUHO INTERNATIONAL PLC BAHRAIN (KINGDOM) 5.25% SNR MTN 25/01/33USD PRICE: 90.41 NET BROKER: MIZUHO INTERNATIONAL PLC								
21 May 24	BAHRAIN (KINGDOM) 5.45% SNR	-400,000.000	371,100.00	4,057.22	0.00	-383,564.52	-12,464.52	0.00	-12,464.52
23 May 24	MTN 16/09/32USD	92.775							
Settled	SEDOL : BLNPBC7 / JEFFERIES INTERNATIONAL LTD BAHRAIN (KINGDOM) 5.45% SNR MTN 16/09/32USD PRICE: 92.775 NET BROKER: JEFFERIES INTERNATIONAL LTD								
21 May 24	BAHRAIN (KINGDOM) 5.625% SNR	-300,000.000	273,360.00	234.38	0.00	-256,495.37	16,864.63	0.00	16,864.63
23 May 24	MTN 18/05/34 USD	91.12							
Settled	SEDOL : BP4DVH3 / MIZUHO INTERNATIONAL PLC BAHRAIN (KINGDOM) 5.625% SNR MTN 18/05/34 U PRICE: 91.12 NET BROKER: MIZUHO INTERNATIONAL PLC								
21 May 24	BAHRAIN (KINGDOM) 6.75% SNR	-1,000,000.000	1,016,880.00	11,812.50	0.00	-1,018,355.83	-1,475.83	0.00	-1,475.83
23 May 24	20/09/2029 USD	101.688							
Settled	SEDOL : BFB5LX8 / JEFFERIES INTERNATIONAL LTD								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Bahrain - USD

BAHRAIN (KINGDOM) 6.75% SNR 20/09/2029 USD
 PRICE: 101.688 NET BROKER: JEFFERIES
 INTERNATIONAL LTD

21 May 24	BAHRAIN (KINGDOM) 7% SNR	-200,000.000	207,550.00	1,594.44	0.00	-207,712.00	-162.00	0.00	-162.00
23 May 24	12/10/2028 USD200000	103.775							
Settled	SEDOL : BDFD907 / JEFFERIES INTERNATIONAL LTD BAHRAIN (KINGDOM) 7% SNR 12/10/2028 USD200000 PRICE: 103.775 NET BROKER: JEFFERIES INTERNATIONAL LTD								
21 May 24	BAHRAIN (KINGDOM) 7.375% SNR	-200,000.000	210,000.00	368.75	0.00	-222,600.13	-12,600.13	0.00	-12,600.13
23 May 24	MTN 14/05/30 USD	105.00							
Settled	SEDOL : BL9Y753 / NATIONAL BANK OF ABU DHABI BAHRAIN (KINGDOM) 7.375% SNR MTN 14/05/30 U PRICE: 105.0 NET BROKER: NATIONAL BANK OF ABU DHABI								
21 May 24	BAHRAIN (KINGDOM) 7.75% SNR	-400,000.000	420,500.00	3,013.89	0.00	-414,600.00	5,900.00	0.00	5,900.00
23 May 24	MTN 18/04/35USD	105.125							
Settled	SEDOL : BNQNDZ9 / JEFFERIES INTERNATIONAL LTD BAHRAIN (KINGDOM) 7.75% SNR MTN 18/04/35USD PRICE: 105.125 NET BROKER: JEFFERIES INTERNATIONAL LTD								
21 May 24	BAHRAIN(KINGDOM OF) 6% 6.0%	-400,000.000	333,200.00	4,266.67	0.00	-340,435.23	-7,235.23	0.00	-7,235.23
23 May 24	19/09/2044	83.30							
Settled	SEDOL : BQSC1P1 / ING BANK N.V. BAHRAIN(KINGDOM OF) 6% 6.0% 19/09/2044 PRICE: 83.3 NET BROKER: ING BANK N.V.								
21 May 24	CBB INTL SUKUK PROGRAMME CO	-200,000.000	205,376.00	1,215.28	0.00	-203,100.00	2,276.00	0.00	2,276.00
23 May 24	WLL 6.25% 18/10/2030	102.688							
Settled	SEDOL : BNQNF86 / JEFFERIES INTERNATIONAL LTD								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

Bahrain - USD

CBB INTL SUKUK PROGRAMME CO WLL 6.25%
18/10/2030 PRICE: 102.688 NET BROKER:
JEFFERIES INTERNATIONAL LTD

Total Bahrain - USD			3,787,526.00	38,363.13	0.00	-3,803,106.29	-15,580.29	0.00	-15,580.29
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Barbados - USD

21 May 24	BARBADOS GOVT 6.5% 10-01-2029	-200,000.000	190,585.58	1,877.78	0.00	-202,090.90	-11,505.32	0.00	-11,505.32
23 May 24	CUSIP : P48864AQ8 /	95.35							
Settled	PERSHING LLC / 114.42								
	BARBADOS(GOVT OF) 6.5% SNR 01/10/29								
	USD'REGS' PRICE: 95.35 BROKER COMMISSION:								
	114.42 BROKER: PERSHING LLC								

Total Barbados - USD			190,585.58	1,877.78	0.00	-202,090.90	-11,505.32	0.00	-11,505.32
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Bolivia - USD

21 May 24	BOLIVIA GOVERNMENT LTD	-310,000.000	175,199.82	2,441.25	0.00	-275,140.26	-99,940.44	0.00	-99,940.44
23 May 24	(JERSEY) 4.5% DUE03-20-2028 REG	56.55							
Settled	CUSIP : P37878AC2 /								
	PERSHING LLC / 105.18								
	BOLIVIA GOVERNMENT GOVERNMENT 4.5%								
	20/03/2028 PRICE: 56.55 BROKER COMMISSION:								
	105.18 BROKER: PERSHING LLC								

Total Bolivia - USD			175,199.82	2,441.25	0.00	-275,140.26	-99,940.44	0.00	-99,940.44
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Brazil - USD

21 May 24	BRAZIL FEDERATIVE REP BD 4.625%	-650,000.000	627,900.00	10,855.90	0.00	-664,108.71	-36,208.71	0.00	-36,208.71
23 May 24	DUE 01-13-2028	96.60							
Settled	CUSIP : 105756BZ2 /								
	PERSHING LLC								
	BRAZIL FEDERATIVE BD 4.625% 13/01/2028 PRICE:								
	96.6 NET BROKER: PERSHING 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

Fixed Income

Government bonds

Brazil - USD

21 May 24 23 May 24 Settled	BRAZIL FEDERATIVE REP GLOBAL BD 5 T BOND 01-27-2045 CUSIP : 105756BW9 / PERSHING LLC / 420.50 BRAZIL FEDERATIVE REP GLOBAL BD 5.0% T BOND 5.0 PRICE: 77.87 BROKER COMMISSION: 420.50 BROKER: PERSHING LLC	-900,000.000 77.87	700,409.50	14,500.00	0.00	-797,064.17	-96,654.67	0.00	-96,654.67
21 May 24 23 May 24 Settled	BRAZIL FEDERATIVE REP GLOBAL BD 6% DUE 04-07-2026 REG CUSIP : 105756BX7 / PERSHING LLC / 120.95 BRAZIL FEDERATIVE GLOBAL BD 6.0% 07/04/2026 PRICE: 100.789 BROKER COMMISSION: 120.95 BROKER: PERSHING LLC	-200,000.000 100.789	201,457.05	1,533.33	0.00	-225,103.25	-23,646.20	0.00	-23,646.20
21 May 24 23 May 24 Settled	BRAZIL FEDERATIVE REP GLOBAL NT 5.625% DUE 01-07-2041 REG SEDOL : B7YZ7Z3 / PERSHING LLC / 452.93 BRAZIL(FED REP OF) 5.625% SNR 07/01/41 USD1000 PRICE: 88.81 BROKER COMMISSION: 452.93 BROKER: PERSHING LLC	-850,000.000 88.81	754,432.07	18,062.50	0.00	-790,072.72	-35,640.65	0.00	-35,640.65
31 May 24 03 Jun 24 Settled	BRAZIL(FED REP OF) 4.75% SNR 14/01/2050 USD SEDOL : BK71V79 / BNP PARIBAS PARIS BRAZIL(FED REP OF) 4.75% SNR 14/01/2050 USD PRICE: 72.6 NET BROKER: BNP PARIBAS PARIS	-550,000.000 72.60	399,300.00	10,087.15	0.00	-434,584.33	-35,284.33	0.00	-35,284.33
21 May 24 23 May 24 Settled	BRAZIL(FEDERATIVE REPUBLIC OF) 2.875% DUE 06-05-2025 CUSIP : 105756CD0 / PERSHING LLC / 932.03 BRAZIL(FED REP OF) 2.875% SNR 06/06/25 USD1000 PRICE: 97.086 BROKER COMMISSION: 932.03 BROKER: PERSHING LLC	-1,600,000.000 97.086	1,552,443.97	21,338.89	0.00	-1,589,533.35	-37,089.38	0.00	-37,089.38

◆ 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								

Sales

Fixed Income

Government bonds

Brazil - USD

21 May 24	BRAZIL(FEDERATIVE REPUBLIC OF)	-950,000.000	895,502.38	20,543.75	0.00	-946,108.67	-50,606.29	0.00	-50,606.29
23 May 24	4.5% 05-30-2029	94.32							
Settled	CUSIP : 105756CA6 / PERSHING LLC / 537.62 BRAZIL(FED REP OF) 4.5% SNR 30/05/29 USD200000 PRICE: 94.32 BROKER COMMISSION: 537.62 BROKER: PERSHING LLC								
21 May 24	BRAZIL(FEDERATIVE REPUBLIC OF)	-900,000.000	800,978.12	15,596.88	0.00	-788,652.74	12,325.38	0.00	12,325.38
23 May 24	3.875	89.051							
Settled	CUSIP : 105756CC2 / PERSHING LLC / 480.88 BRAZIL(FED REP OF) 3.875% SNR 12/06/30 USD1000 PRICE: 89.051 BROKER COMMISSION: 480.88 BROKER: PERSHING LLC								
21 May 24	FED REPUBLIC OF BRAZIL 6.0%	-400,000.000	389,766.00	2,200.00	0.00	-395,620.00	-5,854.00	0.00	-5,854.00
23 May 24	DUE 10-20-2033	97.50							
Settled	CUSIP : 105756CF5 / PERSHING LLC / 234.00 BRAZIL(FED REP OF) BDS 20/10/2033 USD PRICE: 97.5 BROKER COMMISSION: 234.00 BROKER: PERSHING LLC								
21 May 24	FED REPUBLIC OF BRAZIL 6.25%	-300,000.000	300,983.30	3,385.42	0.00	-305,370.00	-4,386.70	0.00	-4,386.70
23 May 24	03-18-2031	100.388							
Settled	CUSIP : 105756CG3 / PERSHING LLC / 180.70 BRAZIL FEDERATIVE GLOBAL BD 6.25% 18/03/2031 PRICE: 100.388 BROKER COMMISSION: 180.70 BROKER: PERSHING LLC								
Total Brazil - USD			6,623,172.39	118,103.82	0.00	-6,936,217.94	-313,045.55	0.00	-313,045.55

Chile - 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

Chile - USD

21 May 24	CHILE REP 2.55% NTS 22/01/2061	-400,000.000	249,410.26	4,167.78	0.00	-353,098.97	-103,688.71	0.00	-103,688.71
23 May 24	USD 3.1% DUE 01-22-2061/07-22-2060	62.39							
Settled	REG CUSIP : 168863DQ8 / PERSHING LLC / 149.74 CHILE(REP OF) 2.55% NTS 22/01/2061 USD PRICE: 62.39 BROKER COMMISSION: 149.74 BROKER: PERSHING LLC								
21 May 24	CHILE(REPUBLIC OF) 3.5%	-600,000.000	427,243.50	2,216.67	0.00	-552,178.37	-124,934.87	0.00	-124,934.87
23 May 24	15/04/2053	71.25							
Settled	SEDOL : 6AX762U / PERSHING LLC / 256.50 CHILE(REPUBLIC OF) 3.5% 15/04/2053 PRICE: 71.25 BROKER COMMISSION: 256.50 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF CHILE 2.75%	-450,000.000	422,251.50	3,884.38	0.00	-423,835.00	-1,583.50	0.00	-1,583.50
23 May 24	01-31-2027	93.89							
Settled	CUSIP : 168863DX3 / PERSHING LLC / 253.50 CHILE REP NT 2.75% 31/01/2027 PRICE: 93.89 BROKER COMMISSION: 253.50 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF CHILE 4.34%	-200,000.000	173,683.73	1,832.44	0.00	-177,000.00	-3,316.27	0.00	-3,316.27
23 May 24	03-07-2042	86.894							
Settled	SEDOL : BP960X6 / PERSHING LLC / 104.27 CHILE(REP OF) 4.34% SNR 07/03/42 USD1000 PRICE: 86.894 BROKER COMMISSION: 104.27 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF CHILE	-600,000.000	511,253.06	4,614.17	0.00	-584,592.95	-73,339.89	0.00	-73,339.89
23 May 24	2.45% 01-31-2031	85.26							
Settled	CUSIP : 168863DP0 / PERSHING LLC / 306.94								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Chile - USD

REPUBLIC OF CHILE 2.45% 2.45% 31/01/2031
 PRICE: 85.26 BROKER COMMISSION: 306.94
 BROKER: PERSHING LLC

21 May 24	REPUBLIC OF CHILE 2.55% DUE	-600,000.000	486,679.82	4,930.00	0.00	-516,340.00	-29,660.18	0.00	-29,660.18
23 May 24	07-27-2033 REG	81.162							
Settled	SEDOL : BN76658 / PERSHING LLC / 292.18 CHILE(REP OF) 2.55% SNR 27/07/2033 USD PRICE: 81.162 BROKER COMMISSION: 292.18 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF CHILE 3.1% DUE	-700,000.000	515,240.67	964.44	0.00	-609,246.48	-94,005.81	0.00	-94,005.81
23 May 24	05-07-2041 REG	73.65							
Settled	CUSIP : 168863DS4 / PERSHING LLC / 309.33 CHILE REP NT 3.1% 07/05/2041 PRICE: 73.65 BROKER COMMISSION: 309.33 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF CHILE 3.24%	-400,000.000	373,200.00	3,852.00	0.00	-405,358.33	-32,158.33	0.00	-32,158.33
23 May 24	02-06-2028	93.30							
Settled	CUSIP : 168863CF3 / PERSHING LLC CHILE(REP OF) 3.24% GTD SNR 06/02/28 USD PRICE: 93.3 NET BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF CHILE 5.33%	-300,000.000	286,202.18	6,129.50	0.00	-288,750.00	-2,547.82	0.00	-2,547.82
23 May 24	01-05-2054	95.458							
Settled	CUSIP : 168863EA2 / PERSHING LLC / 171.82 REPUBLIC OF CHILE 5.33% 5.33% 05/01/2054 PRICE: 95.458 BROKER COMMISSION: 171.82 BROKER: PERSHING LLC								
Total Chile - USD			3,445,164.72	32,591.38	0.00	-3,910,400.10	-465,235.38	0.00	-465,235.38

China - 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>
	<u>Narrative</u>								

Sales

Fixed Income

Government bonds

China - USD

21 May 24	CHINA (PEOPLES REP 2.75% SNR	-400,000.000	315,978.30	5,194.44	0.00	-378,962.83	-62,984.53	0.00	-62,984.53
23 May 24	03/12/2039 USD	79.042							
Settled	SEDOL : BKP71Q8 / PERSHING LLC / 189.70 CHINA (PEOPLES REP 2.75% SNR 03/12/2039 USD PRICE: 79.042 BROKER COMMISSION: 189.70 BROKER: PERSHING LLC								
21 May 24	CHINA GOVERNMENT INTL BOND	-200,000.000	125,898.42	400.00	0.00	-148,066.60	-22,168.18	0.00	-22,168.18
23 May 24	2.25% 10-21-2050	62.987							
Settled	CUSIP : Y15025AD4 / PERSHING LLC / 75.58 CHINA GOVERNMENT 2.25% 2.25% 21/10/2050 PRICE: 62.987 BROKER COMMISSION: 75.58 BROKER: PERSHING LLC								
21 May 24	CHINA GOVT INTL BOND .75%	-300,000.000	294,036.47	168.75	0.00	-281,541.00	12,495.47	0.00	12,495.47
23 May 24	10-26-2024	98.071							
Settled	CUSIP : Y5325QAD4 / PERSHING LLC / 176.53 CHINA GOVT INTL BD .75% 26/10/2024 PRICE: 98.071 BROKER COMMISSION: 176.53 BROKER: PERSHING LLC								
21 May 24	CHINA GOVT INTL BOND 2.5%	-200,000.000	132,444.49	375.00	0.00	-203,074.00	-70,629.51	0.00	-70,629.51
23 May 24	10-26-2051	66.262							
Settled	CUSIP : Y5325QAG7 / PERSHING LLC / 79.51 CHINA GOVT INTL BOND 2.5% 26/10/2051 PRICE: 66.262 BROKER COMMISSION: 79.51 BROKER: PERSHING LLC								
21 May 24	CHINA(PEOPLES REP) 3.5% SNR	-200,000.000	192,986.14	661.11	0.00	-225,775.55	-32,789.41	0.00	-32,789.41
23 May 24	19/10/2028 USD1000	96.551							
Settled	SEDOL : BF8RV60 / PERSHING LLC / 115.86								

◆ 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								

Sales

Fixed Income

Government bonds

China - USD

CHINA(PEOPLES REP) 3.5% SNR 19/10/2028
 USD1000 PRICE: 96.551 BROKER COMMISSION:
 115.86 BROKER: PERSHING LLC

21 May 24	CHINA(PEOPLE'S REPUBLIC OF)	-750,000.000	617,336.88	800.00	0.00	-690,834.36	-73,497.48	0.00	-73,497.48
23 May 24	1.2% DUE 10-21-2030 REG	82.361							
Settled	CUSIP : Y15025AC6 / PERSHING LLC / 370.62 CHINA(PEOPLE'S REP CHINA(PEOP 1.2% 21/10/2030 PRICE: 82.361 BROKER COMMISSION: 370.62 BROKER: PERSHING LLC								
Total China - USD			1,678,680.70	7,599.30	0.00	-1,928,254.34	-249,573.64	0.00	-249,573.64

Colombia - USD

21 May 24	COLOMBIA REP 3.875% 02-15-2061	-200,000.000	112,482.47	2,109.72	0.00	-157,436.81	-44,954.34	0.00	-44,954.34
23 May 24	CUSIP : 195325DX0 /	56.275							
Settled	PERSHING LLC / 67.53 COLOMBIA REP 3.875% 15/02/2061 PRICE: 56.275 BROKER COMMISSION: 67.53 BROKER: PERSHING LLC								
21 May 24	COLOMBIA REP 5% DUE 06-15-2045	-1,000,000.000	708,000.00	21,944.44	0.00	-889,861.29	-181,861.29	0.00	-181,861.29
23 May 24	REG	70.80							
Settled	CUSIP : 195325CU7 / PERSHING LLC COLOMBIA REP 5.0% 15/06 PRICE: 70.8 NET BROKER: PERSHING LLC								
21 May 24	COLOMBIA REP 7.5% 02-02-2034	-300,000.000	302,305.51	6,937.50	0.00	-291,375.00	10,930.51	0.00	10,930.51
23 May 24	CUSIP : 195325EG6 /	100.829							
Settled	PERSHING LLC / 181.49 COLOMBIA REP GLOBAL BD 7.5% 02/02/2034 PRICE: 100.829 BROKER COMMISSION: 181.49 BROKER: PERSHING LLC								
21 May 24	COLOMBIA REP 8.0% 11-14-2035	-300,000.000	311,438.02	600.00	0.00	-304,920.00	6,518.02	0.00	6,518.02
23 May 24	CUSIP : 195325EL5 /	103.875							
Settled	PERSHING LLC / 186.98								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Colombia - USD

COLOMBIA(REP OF) BDS 14/11/2035 USD PRICE:
103.875 BROKER COMMISSION: 186.98 BROKER:
PERSHING LLC

21 May 24	COLOMBIA REP 8.0% DUE	-400,000.000	418,848.54	2,933.33	0.00	-393,960.00	24,888.54	0.00	24,888.54
23 May 24	04-20-2033 REG	104.775							
Settled	CUSIP : 195325EF8 / PERSHING LLC / 251.46 COLOMBIA(REP OF) 8% SNR 20/04/2033 USD1000 PRICE: 104.775 BROKER COMMISSION: 251.46 BROKER: PERSHING LLC								
21 May 24	COLOMBIA REP COLOM 4.125% DUE	-300,000.000	198,624.75	3,128.13	0.00	-212,148.06	-13,523.31	0.00	-13,523.31
23 May 24	02-22-2042 REG	66.248							
Settled	CUSIP : 195325EA9 / PERSHING LLC / 119.25 COLOMBIA REP GLOBAL BD 4.125% 22/02/2042 PRICE: 66.248 BROKER COMMISSION: 119.25 BROKER: PERSHING LLC								
21 May 24	COLOMBIA REP GLOBAL BD 3.875%	-700,000.000	657,801.08	2,109.72	0.00	-677,198.20	-19,397.12	0.00	-19,397.12
23 May 24	DUE 04-25-2027/01-25-2017 REG	94.028							
Settled	CUSIP : 195325DL6 / PERSHING LLC / 394.92 COLOMBIA(REP OF) 3.875% SNR 25/04/2027 USD PRICE: 94.028 BROKER COMMISSION: 394.92 BROKER: PERSHING LLC								
21 May 24	COLOMBIA REP GLOBAL BD 4.5%	-550,000.000	538,017.00	7,906.25	0.00	-550,217.49	-12,200.49	0.00	-12,200.49
23 May 24	DUE 01-28-2026/09-28-2015 REG	97.88							
Settled	CUSIP : 195325CX1 / PERSHING LLC / 323.00 COLOMBIA(REP OF) 4.5% GTD SNR 28/01/2026USD PRICE: 97.88 BROKER COMMISSION: 323.00 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Colombia - USD

21 May 24	REPUBLIC OF COLOMBIA 5.2% DUE	-500,000.000	356,665.87	577.78	0.00	-434,745.55	-78,079.68	0.00	-78,079.68
23 May 24	05-15-2049	71.376							
Settled	CUSIP : 195325DQ5 / PERSHING LLC / 214.13 COLOMBIA(REP OF) 5.2% SNR 15/05/2049 USD1000 PRICE: 71.376 BROKER COMMISSION: 214.13 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF COLOMBIA 3.125%	-850,000.000	672,040.03	2,803.82	0.00	-714,674.23	-42,634.20	0.00	-42,634.20
23 May 24	DUE 04-15-2031 REG	79.111							
Settled	CUSIP : 195325DS1 / PERSHING LLC / 403.47 REP OF COLOMBIA T BD 3.125% 15/04/2031 PRICE: 79.111 BROKER COMMISSION: 403.47 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF COLOMBIA 3.25%	-750,000.000	578,952.42	2,098.96	0.00	-660,020.56	-81,068.14	0.00	-81,068.14
23 May 24	04-22-2032	77.24							
Settled	CUSIP : 195325DZ5 / PERSHING LLC / 347.58 COLOMBIA REP GLOBAL BD 3.25% 22/04/2032 PRICE: 77.24 BROKER COMMISSION: 347.58 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF COLOMBIA 5.625	-1,000,000.000	780,131.64	13,593.75	0.00	-927,567.22	-147,435.58	0.00	-147,435.58
23 May 24	02-26-2044 REG	78.06							
Settled	CUSIP : 195325BR5 / PERSHING LLC / 468.36 REPUBLIC OF COLOMBIA 5.625% 26/02/2044 PRICE: 78.06 BROKER COMMISSION: 468.36 BROKER: PERSHING LLC								
Total Colombia - USD			5,635,307.33	66,743.40	0.00	-6,214,124.41	-578,817.08	0.00	-578,817.08

Costa Rica - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Costa Rica - USD

21 May 24	COSTA RICA GOVERNMENT 6.55%	-500,000.000	513,741.57	4,548.61	0.00	-507,300.00	6,441.57	0.00	6,441.57
23 May 24	04-03-2034	102.81							
Settled	CUSIP : P3699PGM3 / PERSHING LLC / 308.43 COSTA RICA GOVT 6.55% 6.55% 03/04/2034 PRICE: 102.81 BROKER COMMISSION: 308.43 BROKER: PERSHING LLC								
21 May 24	COSTA RICA GOVERNMENT 7.158%	-200,000.000	209,874.00	2,823.43	0.00	-200,590.23	9,283.77	0.00	9,283.77
23 May 24	DUE 03/12/2045	105.00							
Settled	CUSIP : P3699PGJ0 / PERSHING LLC / 126.00 COSTA RICA GOVERNMENT 7.158% DUE 12/3/2045 PRICE: 105.0 BROKER COMMISSION: 126.00 BROKER: PERSHING LLC								
21 May 24	COSTA RICA GOVERNMENT TBOND	-950,000.000	956,883.03	15,193.40	0.00	-944,152.98	12,730.05	0.00	12,730.05
23 May 24	6.125% 02-19-2031	100.785							
Settled	CUSIP : P3699PGK7 / PERSHING LLC / 574.47 COSTA RICA GOVT TBOND 6.125% 19/02/2031 PRICE: 100.785 BROKER COMMISSION: 574.47 BROKER: PERSHING LLC								
21 May 24	COSTA RICA REP 7.3% 11-13-2054	-500,000.000	526,983.62	1,013.89	0.00	-502,449.99	24,533.63	0.00	24,533.63
23 May 24	CUSIP : 221597CV7 /	105.46							
Settled	PERSHING LLC / 316.38 COSTA RICA(REP OF) 7.3% SNR 13/11/2054 USD1000 PRICE: 105.46 BROKER COMMISSION: 316.38 BROKER: PERSHING LLC								
21 May 24	COSTA-RICA(REPUBLIC OF) TREAS	-200,000.000	205,476.64	1,905.56	0.00	-192,600.00	12,876.64	0.00	12,876.64
23 May 24	BOND 7 DUE 04-04-2044	102.80							
Settled	CUSIP : P3699PGH4 / PERSHING LLC / 123.36 COSTA-RICA(REPUBLIC OF) TREAS BOND 7.0% DUE 04/04/ PRICE: 102.8 BROKER COMMISSION: 123.36 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Total Costa Rica - USD		2,412,958.86	25,484.89	0.00	-2,347,093.20	65,865.66	0.00	65,865.66
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Cote d'Ivoire - USD

21 May 24	COTE D'IVOIRE 5.75%-VAR SNR	-177,191.848	167,021.04	4,047.11	0.00	-172,835.80	-5,814.76	0.00	-5,814.76
23 May 24	31/12/32 USD	94.26							
Settled	SEDOL : B534G05 / BARCLAYS CAPITAL COTE D'IVOIRE 5.75%-VAR SNR 31/12/32 USD PRICE: 94.26 NET BROKER: BARCLAYS CAPITAL								

Total Cote d'Ivoire - USD		167,021.04	4,047.11	0.00	-172,835.80	-5,814.76	0.00	-5,814.76
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Dominican Republic - DOP

25 Jun 24	DOMINICAN REPUBLIC 11.25%	-32,000,000.000	564,759.67	16,974.79	0.00	-577,145.82	-11,209.71	-1,176.44	-12,386.15
26 Jun 24	15/09/2035 DUAL CURR	103.8981305							
Settled	SEDOL : BS9BSY9 / HSBC SECURITIES (USA) INC. DOMINICAN REPUBLIC 11.25% 15/09/2035 DUAL CURR PRICE: 103.89813 NET BROKER: HSBC SECURITIES (USA) INC.								

Total Dominican Republic - DOP		564,759.67	16,974.79	0.00	-577,145.82	-11,209.71	-1,176.44	-12,386.15
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Dominican Republic - USD

21 May 24	DOMINICAN REPUBLIC REG 6.85%	-200,000.000	198,480.84	4,414.44	0.00	-225,001.21	-26,520.37	0.00	-26,520.37
23 May 24	DUE 01-27-2045 REG	99.30							
Settled	CUSIP : P3579EBE6 / PERSHING LLC / 119.16 DOMINICAN REPUBLIC 6.85% 27/01/2045 PRICE: 99.3 BROKER COMMISSION: 119.16 BROKER: PERSHING LLC								

21 May 24	DOMINICAN REPUBLIC 6.0% DUE	-200,000.000	199,388.30	4,133.33	0.00	-200,230.06	-841.76	0.00	-841.76
23 May 24	07-19-2028 REG	99.754							
Settled	CUSIP : P3579ECB1 / PERSHING LLC / 119.70 DOMINICAN REPUBLIC TBOND 6.0% 19/07/2028 PRICE: 99.754 BROKER COMMISSION: 119.70 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Dominican Republic - USD

21 May 24	DOMINICAN REPUBLIC 6.5%	-600,000.000	571,456.92	10,616.67	0.00	-619,218.53	-47,761.61	0.00	-47,761.61
23 May 24	02-15-2048	95.30							
Settled	CUSIP : P3579EBY2 / PERSHING LLC / 343.08 DOMINICAN REPUBLIC T-BOND 6.5% 15/02/2048 PRICE: 95.3 BROKER COMMISSION: 343.08 BROKER: PERSHING LLC								
21 May 24	DOMINICAN REPUBLIC 7.05%	-200,000.000	207,095.67	4,308.33	0.00	-192,932.00	14,163.67	0.00	14,163.67
23 May 24	02-03-2031	103.61							
Settled	CUSIP : P3579ECR6 / PERSHING LLC / 124.33 DOMINICAN REPUBLIC 7.05% 03/02/2031 PRICE: 103.61 BROKER COMMISSION: 124.33 BROKER: PERSHING LLC								
21 May 24	DOMINICAN REPUBLIC 7.45% NTS	-350,000.000	369,063.43	1,665.90	0.00	-412,835.69	-43,772.26	0.00	-43,772.26
23 May 24	30/04/2044 USD1000 'REGS' 7.45%	105.51							
Settled	DUE 04-30-2044 BEO SEDOL : BLZGST4 / PERSHING LLC / 221.57 DOMINICAN REPUBLIC 7.45% SNR 30/04/2044 USD PRICE: 105.51 BROKER COMMISSION: 221.57 BROKER: PERSHING LLC								
21 May 24	DOMINICAN REPUBLIC DOMREP 6	-200,000.000	202,578.38	4,354.17	0.00	-230,365.62	-27,787.24	0.00	-27,787.24
23 May 24	7/8 6.875% DUE 01-29-2026	101.35							
Settled	CUSIP : P3579EBK2 / PERSHING LLC / 121.62 DOMINICAN REPUBLIC T BOND 6.875% 29/01/2026 PRICE: 101.35 BROKER COMMISSION: 121.62 BROKER: PERSHING LLC								
21 May 24	DOMINICAN REPUBLIC DUE	-650,000.000	629,959.30	9,036.81	0.00	-593,525.00	36,434.30	0.00	36,434.30
23 May 24	02-22-2029 REG	96.975							
Settled	CUSIP : P3579ECP0 / PERSHING LLC / 378.20								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Dominican Republic - USD

DOMINICAN REPUBLIC 22/0 PRICE: 96.975 BROKER
COMMISSION: 378.20 BROKER: PERSHING LLC

21 May 24	DOMINICAN REPUBLIC TBOND	-470,000.000	402,022.24	8,667.26	0.00	-432,105.56	-30,083.32	0.00	-30,083.32
23 May 24	5.875% 01-30-2060	85.588							
Settled	CUSIP : P3579ECG0 / PERSHING LLC / 241.36 DOMINICAN REPUBLIC 5.875% SNR 20/01/2060USD PRICE: 85.588 BROKER COMMISSION: 241.36 BROKER: PERSHING LLC								

21 May 24	PVTPL DOMINICAN REPUBLIC 5.95%	-1,000,000.000	997,401.20	19,502.78	0.00	-1,100,649.61	-103,248.41	0.00	-103,248.41
23 May 24	01-25-2027	99.80							
Settled	CUSIP : P3579EBV8 / PERSHING LLC / 598.80 DOMINICAN REPUBLIC 5.95% 25/01/2027 PRICE: 99.8 BROKER COMMISSION: 598.80 BROKER: PERSHING LLC								

Total Dominican Republic - USD			3,777,446.28	66,699.69	0.00	-4,006,863.28	-229,417.00	0.00	-229,417.00
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Ecuador - USD

24 Jun 24	ECUADOR(REP OF) 0% SNR	-770,000.000	363,825.00	0.00	0.00	-418,164.78	-54,339.78	0.00	-54,339.78
26 Jun 24	31/07/2030 USD1*REGS	47.25							
Settled	SEDOL : BMGR2N5 / BARCLAYS CAPITAL ECUADOR(REP OF) 0% SNR 31/07/2030 USD1*REGS PRICE: 47.25 NET BROKER: BARCLAYS CAPITAL								

21 May 24	ECUADOR(REP OF) 3.5%-VAR SNR	-2,150,000.000	1,097,775.94	23,620.14	0.00	-1,368,148.53	-270,372.59	0.00	-270,372.59
23 May 24	31/07/35 USD1	51.09							
Settled	SEDOL : 2A9PVBVU / PERSHING LLC / 659.06 ECUADOR(REP OF) 3.5%-VAR SNR 31/07/35 USD1 PRICE: 51.09 BROKER COMMISSION: 659.06 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Ecuador - USD

21 May 24	ECUADOR(REP OF) 5%-VAR SNR	-800,000.000	539,076.36	15,066.67	0.00	-654,552.06	-115,475.70	0.00	-115,475.70
23 May 24	31/07/2030 USD1	67.425							
Settled	SEDOL : BMGR2C4 / PERSHING LLC / 323.64 ECUADOR(REP OF) 5%-VAR SNR 31/07/2030 USD1 PRICE: 67.425 BROKER COMMISSION: 323.64 BROKER: PERSHING LLC								
Total Ecuador - USD			2,000,677.30	38,686.81	0.00	-2,440,865.37	-440,188.07	0.00	-440,188.07

Egypt - USD

21 May 24	ARAB REPUBLIC OF EGYPT 5.875%	-800,000.000	790,200.00	21,150.00	0.00	-799,872.54	-9,672.54	0.00	-9,672.54
23 May 24	DUE 11/06/2025	98.775							
Settled	SEDOL : BYZYT0 / GOLDMAN SACHS INTERNATIONAL ARAB REPUBLIC OF EGYPT 5.875% DUE PRICE: 98.775 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	EGYPT(ARAB REP OF 3.875% SNR	-600,000.000	561,150.00	6,264.58	0.00	-553,920.41	7,229.59	0.00	7,229.59
23 May 24	MTN 16/02/26 USD	93.525							
Settled	SEDOL : BLH1JL6 / GOLDMAN SACHS INTERNATIONAL EGYPT(ARAB REP OF 3.875% SNR MTN 16/02/26 U PRICE: 93.525 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	EGYPT(ARAB REP OF 5.75% SNR	-400,000.000	399,584.00	11,116.67	0.00	-398,848.63	735.37	0.00	735.37
23 May 24	MTN 29/05/24USD	99.896							
Settled	SEDOL : 8A9JTJU / BANQUE PARIBAS PARIS EGYPT(ARAB REP OF 5.75% SNR MTN 29/05/24USD PRICE: 99.896 NET BROKER: BANQUE PARIBAS PARIS								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Egypt - USD

21 May 24	EGYPT(ARAB REP OF 5.8% SNR	-250,000.000	231,062.50	2,134.72	0.00	-170,101.51	60,960.99	0.00	60,960.99
23 May 24	MTN 30/09/2027 USD	92.425							
Settled	SEDOL : BM8SJH9 / BARCLAYS CAPITAL EGYPT(ARAB REP OF 5.8% SNR MTN 30/09/2027 PRICE: 92.425 NET BROKER: BARCLAYS CAPITAL								
21 May 24	EGYPT(ARAB REP OF 5.875% SNR	-1,200,000.000	980,880.00	18,995.83	0.00	-947,748.38	33,131.62	0.00	33,131.62
23 May 24	MTN 16/02/31 USD	81.74							
Settled	SEDOL : BLH1TJ4 / CITIGROUP GLOBAL MARKETS LIMITED EGYPT(ARAB REP OF 5.875% SNR MTN 16/02/31 U PRICE: 81.74 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	EGYPT(ARAB REP OF 6.588% SNR	-250,000.000	233,037.50	4,209.00	0.00	-166,125.00	66,912.50	0.00	66,912.50
23 May 24	MTN 21/02/28 USD	93.215							
Settled	SEDOL : BF0VM34 / CITIGROUP GLOBAL MARKETS LIMITED EGYPT(ARAB REP OF 6.588% SNR MTN 21/02/28 U PRICE: 93.215 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	EGYPT(ARAB REP OF 7.3% SNR	-200,000.000	167,250.00	2,149.44	0.00	-186,603.93	-19,353.93	0.00	-19,353.93
23 May 24	MTN 30/09/2033 USD	83.625							
Settled	SEDOL : BM8QR02 / SCBLGB2L EGYPT(ARAB REP OF 7.3% SNR MTN 30/09/2033 PRICE: 83.625 NET BROKER: SCBLGB2L								
21 May 24	EGYPT(ARAB REP OF 7.5% SNR	-250,000.000	246,750.00	5,885.42	0.00	-260,742.28	-13,992.28	0.00	-13,992.28
23 May 24	MTN 31/01/2027 USD	98.70							
Settled	SEDOL : BD31HH6 / GOLDMAN SACHS INTERNATIONAL								

◆ 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

Government bonds

Egypt - USD

EGYPT(ARAB REP OF 7.5% SNR MTN 31/01/2027
PRICE: 98.7 NET BROKER: GOLDMAN SACHS
INTERNATIONAL

21 May 24	EGYPT(ARAB REP OF 7.625% SNR	-500,000.000		433,750.00	18,427.08	0.00	-453,253.87	-19,503.87	0.00	-19,503.87
23 May 24	MTN 29/05/32 USD	86.75								
Settled	SEDOL : 4A9JTKU / MORGAN STANLEY AND CO.INTRNTNAL PLC									
	EGYPT(ARAB REP OF 7.625% SNR MTN 29/05/32 U PRICE: 86.75 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC									
21 May 24	EGYPT(ARAB REP OF 7.903% SNR	-850,000.000		644,937.50	17,167.07	0.00	-603,844.55	41,092.95	0.00	41,092.95
23 May 24	MTN 21/02/48 USD	75.875								
Settled	SEDOL : BYWJDR0 / GOLDMAN SACHS INTERNATIONAL									
	EGYPT(ARAB REP OF 7.903% SNR MTN 21/02/48 U PRICE: 75.875 NET BROKER: GOLDMAN SACHS INTERNATIONAL									
21 May 24	EGYPT(ARAB REP OF 8.5% SNR	-1,200,000.000		956,400.00	32,016.67	0.00	-1,021,201.34	-64,801.34	0.00	-64,801.34
23 May 24	MTN 31/01/2047 USD	79.70								
Settled	SEDOL : BD31H09 / NOMURA INTERNATIONAL PLC									
	EGYPT(ARAB REP OF 8.5% SNR MTN 31/01/2047 PRICE: 79.7 NET BROKER: NOMURA INTERNATIONAL PLC									
21 May 24	EGYPT(ARAB REP OF 8.75% SNR	-200,000.000		162,436.00	2,576.39	0.00	-184,933.18	-22,497.18	0.00	-22,497.18
23 May 24	MTN 30/09/51USD	81.218								
Settled	SEDOL : BMGCCM9 / BANQUE PARIBAS PARIS									
	EGYPT(ARAB REP OF 8.75% SNR MTN 30/09/51USD PRICE: 81.218 NET BROKER: BANQUE PARIBAS PARIS									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Egypt - USD

28 Jun 24	EGYPT(ARAB REP OF 8.875% SNR	-400,000.000	304,000.00	3,254.17	0.00	-333,315.51	-29,315.51	0.00	-29,315.51
02 Jul 24	MTN 29/05/50 USD	76.00							
Pending	SEDOL : BMQC081 / ABSA BANK LIMITED EGYPT(ARAB REP OF 8.875% SNR MTN 29/05/50 U PRICE: 76.0 NET BROKER: ABSA BANK LIMITED								
21 May 24	PVTPL EGYPT(ARAB REPUBLIC OF)	-200,000.000	163,300.00	3,165.97	0.00	-182,328.01	-19,028.01	0.00	-19,028.01
23 May 24	5.875% DUE 02-16-2031 BEO	81.65							
Settled	CUSIP : 03846JAB6 / THE BANK OF NEW YORK MELLON EGYPT(ARAB REP OF) TRANCHE # 5.875% 16/02/2031 PRICE: 81.65 NET BROKER: THE BANK OF NEW YORK MELLON								
Total Egypt - USD			6,274,737.50	148,513.01	0.00	-6,262,839.14	11,898.36	0.00	11,898.36

El Salvador - USD

21 May 24	EL SALVADOR REP 7.65% DUE	-800,000.000	578,652.60	26,860.00	0.00	-435,105.71	143,546.89	0.00	143,546.89
23 May 24	06-15-2035 REG	72.375							
Settled	CUSIP : P01012AN6 / PERSHING LLC / 347.40 EL SALVADOR REP 7.65% 15/06/2035 PRICE: 72.375 BROKER COMMISSION: 347.40 BROKER: PERSHING LLC								
21 May 24	EL SALVADOR(REP OF 8.25% SNR	-200,000.000	157,967.56	1,970.83	0.00	-98,460.00	59,507.56	0.00	59,507.56
23 May 24	10/04/32 USD10000	79.0312							
Settled	SEDOL : 7351778 / PERSHING LLC / 94.84 EL SALVADOR(REP OF 8.25% SNR 10/04/32 USD10000 PRICE: 79.0312 BROKER COMMISSION: 94.84 BROKER: PERSHING LLC								
21 May 24	EL SALVADOR(REP OF 8.25% SNR	-50,000.000	39,351.37	492.71	0.00	-24,615.00	14,736.37	0.00	14,736.37
23 May 24	10/04/32 USD10000	78.75							
Settled	SEDOL : 7351778 / PERSHING LLC / 23.63								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

El Salvador - USD

EL SALVADOR(REP OF 8.25% SNR 10/04/32
USD10000 PRICE: 78.75 BROKER COMMISSION:
23.63 BROKER: PERSHING LLC

21 May 24	REPUBLIC OF EL SALVADOR 6.375%	-400,000.000	351,828.78	8,854.17	0.00	-242,724.78	109,104.00	0.00	109,104.00
23 May 24	01-18-2027 REG	88.01							
Settled	CUSIP : P01012AT3 / PERSHING LLC / 211.22 REPUBLIC OF EL SALVADOR 6.375% 18/ PRICE: 88.01 BROKER COMMISSION: 211.22 BROKER: PERSHING LLC								

21 May 24	REPUBLIC OF EL SALVADOR 9.5%	-600,000.000	473,175.92	20,266.67	0.00	-393,292.76	79,883.16	0.00	79,883.16
23 May 24	DUE 07-15-2052 REG	78.91							
Settled	CUSIP : P01012CC8 / PERSHING LLC / 284.08 REP OF EL SALVADOR SALVADOR 9.5% 15/07/2052 PRICE: 78.91 BROKER COMMISSION: 284.08 BROKER: PERSHING LLC								

Total El Salvador - USD			1,600,976.23	58,444.38	0.00	-1,194,198.25	406,777.98	0.00	406,777.98
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Ethiopia - USD

07 Jun 24	FEDERAL REP OF ETHIOPIA 6.625%	-450,000.000	314,100.00	0.00	0.00	-329,209.27	-15,109.27	0.00	-15,109.27
11 Jun 24	11/12/24	69.80							
Settled	SEDOL : BTC34Z2 / J.P. MORGAN SECURITIES PLC FEDERAL REP OF ETHIOPIA 6.625% PRICE: 69.8 NET BROKER: J.P. MORGAN SECURITIES PLC								

Total Ethiopia - USD			314,100.00	0.00	0.00	-329,209.27	-15,109.27	0.00	-15,109.27
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Gabon - USD

25 Jun 24	GABONESE REPUBLIC 6.95% SNR	-440,000.000	404,800.00	934.39	0.00	-421,256.00	-16,456.00	0.00	-16,456.00
27 Jun 24	16/06/2025 USD	92.00							
Settled	SEDOL : BYMWFY0 / BARCLAYS CAPITAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Gabon - USD

GABONESE REPUBLIC 6.95% SNR 16/06/2025 USD
PRICE: 92.0 NET BROKER: BARCLAYS CAPITAL

21 May 24	GABONESE REPUBLIC 7% SNR	-400,000.000	323,552.00	13,922.22	0.00	-321,960.00	1,592.00	0.00	1,592.00
23 May 24	24/11/2031 USD1000	80.888							
Settled	SEDOL : BPDWT66 / BANQUE PARIBAS PARIS GABONESE REPUBLIC 7% SNR 24/11/2031 USD1000 PRICE: 80.888 NET BROKER: BANQUE PARIBAS PARIS								
Total Gabon - USD			728,352.00	14,856.61	0.00	-743,216.00	-14,864.00	0.00	-14,864.00

Ghana - USD

21 May 24	REPUBLIC OF GHANA 1% SNR	-200,000.000	101,750.00	0.00	0.00	-136,946.06	-35,196.06	0.00	-35,196.06
23 May 24	EMTN 11/02/2027USD	50.875							
Settled	SEDOL : BKT5SX4 / MORGAN STANLEY AND CO.INTRNTNAL PLC REPUBLIC OF GHANA 1% SNR EMTN 11/02/2027USD PRICE: 50.875 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
21 Jun 24	REPUBLIC OF GHANA 6.375%	-625,000.000	327,500.00	0.00	0.00	-427,956.43	-100,456.43	0.00	-100,456.43
25 Jun 24	11/02/2027	52.40							
Settled	SEDOL : 8A9BMBU / JEFFERIES LLC. REPUBLIC OF GHANA 6.375% 11/02/2027 PRICE: 52.4 NET BROKER: JEFFERIES LLC.								
24 Jun 24	REPUBLIC OF GHANA 6.375%	-625,000.000	324,218.75	0.00	0.00	-427,956.42	-103,737.67	0.00	-103,737.67
26 Jun 24	11/02/2027	51.875							
Settled	SEDOL : 8A9BMBU / MERRILL LYNCH INTERNATIONAL LIMITED REPUBLIC OF GHANA 6.375% 11/02/2027 PRICE: 51.875 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Ghana - USD

21 May 24	REPUBLIC OF GHANA 7.625% SNR	-750,000.000	380,625.00	0.00	0.00	-585,113.18	-204,488.18	0.00	-204,488.18
23 May 24	16/05/2029 USD	50.75							
Settled	SEDOL : BF5LPR4 / J.P. MORGAN SECURITIES PLC REPUBLIC OF GHANA 7.625% SNR 16/05/2029 USD PRICE: 50.75 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	REPUBLIC OF GHANA 7.875% SNR	-700,000.000	357,420.00	0.00	0.00	-471,828.68	-114,408.68	0.00	-114,408.68
23 May 24	11/02/35 USD1000	51.06							
Settled	SEDOL : BKT5SY5 / BARCLAYS CAPITAL REPUBLIC OF GHANA 7.875% SNR 11/02/35 USD1000 PRICE: 51.06 NET BROKER: BARCLAYS CAPITAL								
21 May 24	REPUBLIC OF GHANA 8.125% SNR	-950,000.000	488,062.50	0.00	0.00	-664,328.81	-176,266.31	0.00	-176,266.31
23 May 24	MTN 26/03/32 USD	51.375							
Settled	SEDOL : BJ1DHP4 / J.P. MORGAN SECURITIES PLC REPUBLIC OF GHANA 8.125% SNR MTN 26/03/32 U PRICE: 51.375 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Ghana - USD			1,979,576.25	0.00	0.00	-2,714,129.58	-734,553.33	0.00	-734,553.33

Guatemala - USD

03 Jun 24	GUATEMALA (REP OF) 3.7% SNR	-400,000.000	325,040.00	2,343.33	0.00	-373,933.91	-48,893.91	0.00	-48,893.91
04 Jun 24	07/10/33 USD'REGS'	81.26							
Settled	SEDOL : BMXD8N8 / JEFFERIES LLC. GUATEMALA (REP OF) 3.7% SNR 07/10/33 USD'REGS' PRICE: 81.26 NET BROKER: JEFFERIES 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

Guatemala - USD

03 Jun 24	GUATEMALA (REP OF) 4.65% SNR	-620,000.000	487,754.00	4,564.75	0.00	-578,978.21	-91,224.21	0.00	-91,224.21
04 Jun 24	07/10/2041 USD	78.67							
Settled	SEDOL : BNG58X8 / JEFFERIES LLC. GUATEMALA (REP OF) 4.65% SNR 07/10/2041 USD PRICE: 78.67 NET BROKER: JEFFERIES LLC.								
21 May 24	GUATEMALA4.5 03/05/2026 4.5% DUE	-500,000.000	484,858.91	1,250.00	0.00	-535,344.59	-50,485.68	0.00	-50,485.68
23 May 24	05-03-2026 REG	97.03							
Settled	CUSIP : P5015VAF3 / PERSHING LLC / 291.09 REP OF GUATEMALA TBOND 4.5% 03/05/2026 PRICE: 97.03 BROKER COMMISSION: 291.09 BROKER: PERSHING LLC								
05 Jun 24	REPUBLIC OF GUATEMALA 3.7%	-600,000.000	490,740.00	3,638.33	0.00	-514,825.88	-24,085.88	0.00	-24,085.88
06 Jun 24	10-07-2033	81.79							
Settled	CUSIP : P5015VAM8 / CITIGROUP GLOBAL MARKETS INC. REP OF GUATEMALA 3.7% 3.7% 07/10/2033 PRICE: 81.79 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
21 May 24	REPUBLIC OF GUATEMALA 4.65%	-380,000.000	301,425.04	2,257.83	0.00	-290,966.39	10,458.65	0.00	10,458.65
23 May 24	10-07-2041	79.37							
Settled	CUSIP : P5015VAN6 / PERSHING LLC / 180.96 REP OF GUATEMALA 4.65% 4.65% 07/10/2041 PRICE: 79.37 BROKER COMMISSION: 180.96 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF GUATEMALA 5.25%	-200,000.000	192,884.20	3,004.17	0.00	-191,254.00	1,630.20	0.00	1,630.20
23 May 24	08-10-2029	96.50							
Settled	CUSIP : P5015VAP1 / PERSHING LLC / 115.80 REP OF GUATEMALA 5.25% 10/08/2029 PRICE: 96.5 BROKER COMMISSION: 115.80 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Guatemala - USD

21 May 24	REPUBLIC OF GUATEMALA 5.375%	-200,000.000	190,585.58	865.97	0.00	-179,450.00	11,135.58	0.00	11,135.58
23 May 24	DUE 04-24-2032 REG	95.35							
Settled	CUSIP : P5015VAK2 / PERSHING LLC / 114.42 GUATEMALA (REP OF) 5.375% SNR 24/04/2032USD PRICE: 95.35 BROKER COMMISSION: 114.42 BROKER: PERSHING LLC								
Total Guatemala - USD			2,473,287.73	17,924.38	0.00	-2,664,752.98	-191,465.25	0.00	-191,465.25

Honduras - USD

21 May 24	HONDURAS (REPUBLIC OF) TBOND	-500,000.000	482,575.28	10,763.89	0.00	-519,495.36	-36,920.08	0.00	-36,920.08
23 May 24	6.25% DUE 01-19-2027 REG	96.573							
Settled	CUSIP : P5178RAC2 / PERSHING LLC / 289.72 HONDURAS (REPUBLIC TBOND 6.25% 19/01/2027 PRICE: 96.573 BROKER COMMISSION: 289.72 BROKER: PERSHING LLC								
Total Honduras - USD			482,575.28	10,763.89	0.00	-519,495.36	-36,920.08	0.00	-36,920.08

Hungary - USD

21 May 24	HUNGARY (REPUBLIC 6.75%	-400,000.000	432,400.00	4,350.00	0.00	-424,150.00	8,250.00	0.00	8,250.00
23 May 24	25/09/2052	108.10							
Settled	SEDOL : BPXYFD1 / JEFFERIES INTERNATIONAL LTD HUNGARY (REPUBLIC 6.75% 25/09/2052 PRICE: 108.1 NET BROKER: JEFFERIES INTERNATIONAL LTD								
21 May 24	HUNGARY 6.25% 22/09/2032	-600,000.000	621,816.00	6,354.17	0.00	-624,338.00	-2,522.00	0.00	-2,522.00
23 May 24	SEDOL : BPXYFH5 /	103.636							
Settled	JEFFERIES INTERNATIONAL LTD HUNGARY 6.25% 22/09/2032 PRICE: 103.636 NET BROKER: JEFFERIES INTERNATIONAL LTD								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Hungary - USD

21 May 24	HUNGARY REP NT 7.625% DUE	-400,000.000	457,380.00	4,575.00	0.00	-557,048.28	-99,668.28	0.00	-99,668.28
23 May 24	03-29-2041 REG	114.345							
Settled	SEDOL : B7KFVM2 / GOLDMAN SACHS INTERNATIONAL HUNGARY(REP OF) 7.625% SNR 29/03/41 USD2000 PRICE: 114.345 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	HUNGARY REP OF 6.125%	-660,000.000	673,200.00	112.29	0.00	-675,091.19	-1,891.19	0.00	-1,891.19
23 May 24	22/05/2028	102.00							
Settled	SEDOL : BNNT8Q6 / HSBC BANK BOND OPERATIONS HUNGARY REP OF 6.125% 22/05/2028 PRICE: 102.0 NET BROKER: HSBC BANK BOND OPERATIONS								
21 May 24	HUNGARY(REP OF) 2.125% SNR	-2,800,000.000	2,219,028.00	10,081.94	0.00	-2,419,708.57	-200,680.57	0.00	-200,680.57
23 May 24	22/09/2031 USD	79.251							
Settled	SEDOL : BNZJFF2 / MERRILL LYNCH INTERNATIONAL LIMITED HUNGARY(REP OF) 2.12% NTS 22/09/2031 USD PRICE: 79.251 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
21 May 24	HUNGARY(REP OF) 5.5% SNR	-250,000.000	245,360.00	5,996.53	0.00	-254,339.40	-8,979.40	0.00	-8,979.40
23 May 24	16/06/34 USD'REGS'	98.144							
Settled	CUSIP : BX0420261 /REPHUN GOLDMAN SACHS INTERNATIONAL HUNGARY(REP OF) 5.5% SNR 16/06/34 USD'REGS' PRICE: 98.144 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	HUNGARY(REP OF) 5.5% SNR	-400,000.000	387,092.00	8,127.78	0.00	-392,760.00	-5,668.00	0.00	-5,668.00
23 May 24	26/03/2036 USD1000	96.773							
Settled	SEDOL : BQRD616 / GOLDMAN SACHS INTERNATIONAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Hungary - USD

HUNGARY(REP OF) 5.5% SNR 26/03/2036 USD1000
 PRICE: 96.773 NET BROKER: GOLDMAN SACHS
 INTERNATIONAL

27 Jun 24	PVTPL HUNGARY REP 6.75% DUE	-450,000.000	483,300.00	7,846.88	0.00	-486,675.00	-3,375.00	0.00	-3,375.00
28 Jun 24	09-25-2052	107.40							
Settled	CUSIP : 445545AT3 / JEFFERIES LLC. HUNGARY(REP OF) 6.75% SNR 25/09/52 USD1000 PRICE: 107.4 NET BROKER: JEFFERIES LLC.								
Total Hungary - USD			5,519,576.00	47,444.59	0.00	-5,834,110.44	-314,534.44	0.00	-314,534.44

Indonesia - USD

21 May 24	INDONESIA REP 3.05% 03-12-2051	-800,000.000	548,230.86	4,812.22	0.00	-747,136.06	-198,905.20	0.00	-198,905.20
23 May 24	CUSIP : 455780CW4 /	68.57							
Settled	PERSHING LLC / 329.14 INDONESIA REP 3.05% 12/03/2051 PRICE: 68.57 BROKER COMMISSION: 329.14 BROKER: PERSHING LLC								
21 May 24	INDONESIA REP 3.85% DUE	-200,000.000	185,528.62	812.78	0.00	-222,746.19	-37,217.57	0.00	-37,217.57
23 May 24	10-15-2030 REG	92.82							
Settled	CUSIP : 455780CS3 / PERSHING LLC / 111.38 INDONESIA(REP OF) 3.75% BDS 14/04/30 USD1000 PRICE: 92.82 BROKER COMMISSION: 111.38 BROKER: PERSHING LLC								
21 May 24	INDONESIA REP 5.65% 01-11-2053	-600,000.000	609,534.06	12,430.00	0.00	-607,440.00	2,094.06	0.00	2,094.06
23 May 24	CUSIP : 455780DS2 /	101.65							
Settled	PERSHING LLC / 365.94 INDONESIA REP 5.65% 5.65% 11/01/2053 PRICE: 101.65 BROKER COMMISSION: 365.94 BROKER: PERSHING LLC								
21 May 24	INDONESIA REP BD 3.2% 09-23-2061	-200,000.000	128,944.59	1,066.67	0.00	-190,785.82	-61,841.23	0.00	-61,841.23
23 May 24	CUSIP : 455780DG8 /	64.511							
Settled	PERSHING LLC / 77.41								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Indonesia - USD

INDONESIA REP BD 3.2% 23/09/2061 PRICE: 64.511
 BROKER COMMISSION: 77.41 BROKER: PERSHING
 LLC

21 May 24	INDONESIA REP T BD 1.85% DUE	-1,000,000.000	811,392.87	3,648.61	0.00	-905,441.19	-94,048.32	0.00	-94,048.32
23 May 24	03-12-2031 REG	81.188							
Settled	CUSIP : 455780CV6 / PERSHING LLC / 487.13 INDONESIA REP BD 1.85% 12/03/2031 PRICE: 81.188 BROKER COMMISSION: 487.13 BROKER: PERSHING LLC								
21 May 24	INDONESIA(REPUBLIC OF) 2.15%	-400,000.000	328,154.99	2,747.22	0.00	-388,254.63	-60,099.64	0.00	-60,099.64
23 May 24	BDS 07-28-31 USD	82.088							
Settled	CUSIP : 455780CY0 / PERSHING LLC / 197.01 INDONESIA REP BD 2.15% 28/07/2031 PRICE: 82.088 BROKER COMMISSION: 197.01 BROKER: PERSHING LLC								
21 May 24	INDONESIA(REPUBLIC OF) 3.85%	-500,000.000	479,836.92	6,684.03	0.00	-486,300.00	-6,463.08	0.00	-6,463.08
23 May 24	DUE 07-18-2027	96.025							
Settled	CUSIP : Y20721BT5 / PERSHING LLC / 288.08 INDONESIA(REP OF) INDONESIA(3.85% 18/07/2027 PRICE: 96.025 BROKER COMMISSION: 288.08 BROKER: PERSHING LLC								
21 May 24	INDONESIA(REPUBLIC OF) 4.625%	-1,300,000.000	1,192,813.88	6,346.53	0.00	-1,327,482.10	-134,668.22	0.00	-134,668.22
23 May 24	DUE 04-15-2043 REG	91.81							
Settled	CUSIP : Y20721BE8 / PERSHING LLC / 716.12 INDONESIA(REP OF) 4.625% 15/04/2043 PRICE: 91.81 BROKER COMMISSION: 716.12 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Indonesia - USD

21 May 24	REP OF INDONESIA 4.85% DUE	-500,000.000	490,455.55	8,891.67	0.00	-486,426.00	4,029.55	0.00	4,029.55
23 May 24	01-11-2033	98.15							
Settled	CUSIP : 455780DR4 / PERSHING LLC / 294.45 INDONESIA REP BD 4.85% 11/01/2033 PRICE: 98.15 BROKER COMMISSION: 294.45 BROKER: PERSHING LLC								
21 May 24	REP OF INDONESIA REP OF	-250,000.000	289,963.42	6,000.00	0.00	-360,822.30	-70,858.88	0.00	-70,858.88
23 May 24	INDONESIA 6.75 DUE 01-15-2044	116.055							
Settled	REG CUSIP : Y20721BK4 / PERSHING LLC / 174.08 REPUBLIC OF INDONESIA 6.75% 15/01/2044 PRICE: 116.055 BROKER COMMISSION: 174.08 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF INDONESIA 4.35%	-300,000.000	257,245.56	4,785.00	0.00	-338,822.40	-81,576.84	0.00	-81,576.84
23 May 24	01-11-2048	85.80							
Settled	CUSIP : 455780CE4 / PERSHING LLC / 154.44 INDONESIA REP SR BD 4.35 PRICE: 85.8 BROKER COMMISSION: 154.44 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF INDONESIA 4.75%	-400,000.000	396,513.95	7,125.00	0.00	-444,274.57	-47,760.62	0.00	-47,760.62
23 May 24	DUE 01-08-2026	99.188							
Settled	CUSIP : Y20721BN8 / PERSHING LLC / 238.05 REPUBLIC OF INDONESIA 4.75% 08/01/202 PRICE: 99.188 BROKER COMMISSION: 238.05 BROKER: PERSHING LLC								
Total Indonesia - USD			5,718,615.27	65,349.73	0.00	-6,505,931.26	-787,315.99	0.00	-787,315.99

Iraq - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Iraq - USD

21 May 24	IRAQ (REPUBLIC OF) 5.8% GTD SNR	-237,500.000	227,430.00	4,897.78	0.00	-229,859.36	-2,429.36	0.00	-2,429.36
23 May 24	15/01/2028 USD	95.76							
Settled	SEDOL : B0WLS73 / J.P. MORGAN SECURITIES PLC IRAQ (REPUBLIC OF) 5.8% GTD SNR 15/01/2028 PRICE: 95.76 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Iraq - USD			227,430.00	4,897.78	0.00	-229,859.36	-2,429.36	0.00	-2,429.36

Jamaica - USD

21 May 24	JAMAICA GOVT 6.75% DUE	-700,000.000	718,888.41	3,281.25	0.00	-727,600.00	-8,711.59	0.00	-8,711.59
23 May 24	04-28-2028 REG SINKING FUND	102.76							
Settled	04-28-2026 CUSIP : 470160CA8 / PERSHING LLC / 431.59 JAMAICA GOVT 6.75% 28/04/2028 PRICE: 102.76 BROKER COMMISSION: 431.59 BROKER: PERSHING LLC								
21 May 24	JAMAICA GOVT 7.875% DUE	-1,000,000.000	1,170,797.10	25,156.25	0.00	-1,266,211.20	-95,414.10	0.00	-95,414.10
23 May 24	07-28-2045 REG	117.15							
Settled	CUSIP : 470160CB6 / PERSHING LLC / 702.90 JAMAICA GOVT 7.875% 28/07/2045 PRICE: 117.15 BROKER COMMISSION: 702.90 BROKER: PERSHING LLC								
Total Jamaica - USD			1,889,685.51	28,437.50	0.00	-1,993,811.20	-104,125.69	0.00	-104,125.69

Jordan - USD

21 May 24	JORDAN(KINGDOM OF) 4.95% SNR	-200,000.000	196,500.00	3,740.00	0.00	-207,118.16	-10,618.16	0.00	-10,618.16
23 May 24	07/07/2025 USD	98.25							
Settled	SEDOL : BMHGZB0 / J.P. MORGAN SECURITIES PLC JORDAN(KINGDOM OF) 4.95% SNR 07/07/2025 USD PRICE: 98.25 NET BROKER: J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

Jordan - USD

21 May 24	JORDAN(KINGDOM OF) 5.75% SNR	-200,000.000	194,720.00	3,609.72	0.00	-177,800.00	16,920.00	0.00	16,920.00
23 May 24	31/01/2027 USD	97.36							
Settled	SEDOL : BYWVG66 / HSBC BANK BOND OPERATIONS JORDAN(KINGDOM OF) 5.75% SNR 31/01/2027 USD PRICE: 97.36 NET BROKER: HSBC BANK BOND OPERATIONS								
21 May 24	JORDAN(KINGDOM OF) 5.85% SNR	-1,250,000.000	1,162,875.00	27,625.00	0.00	-1,203,423.50	-40,548.50	0.00	-40,548.50
23 May 24	07/07/2030 USD	93.03							
Settled	SEDOL : BMHKDP2 / HSBC BANK BOND OPERATIONS JORDAN(KINGDOM OF) 5.85% SNR 07/07/2030 USD PRICE: 93.03 NET BROKER: HSBC BANK BOND OPERATIONS								
21 May 24	JORDAN(KINGDOM OF) 7.375% SNR	-250,000.000	221,875.00	2,202.26	0.00	-246,986.09	-25,111.09	0.00	-25,111.09
23 May 24	10/10/2047USD	88.75							
Settled	SEDOL : BF032N0 / HSBC BANK BOND OPERATIONS JORDAN(KINGDOM OF) 7.375% SNR 10/10/2047USD PRICE: 88.75 NET BROKER: HSBC BANK BOND OPERATIONS								
21 May 24	JORDAN(KINGDOM OF) 7.5% SNR	-500,000.000	505,625.00	13,541.67	0.00	-484,275.00	21,350.00	0.00	21,350.00
23 May 24	MTN 13/01/2029 USD	101.125							
Settled	SEDOL : BPK45P6 / MERRILL LYNCH INTERNATIONAL LIMITED JORDAN(KINGDOM OF) 7.5% SNR MTN 13/01/2029 PRICE: 101.125 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
Total Jordan - USD			2,281,595.00	50,718.65	0.00	-2,319,602.75	-38,007.75	0.00	-38,007.75

Kazakhstan - 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

Kazakhstan - USD

21 May 24	KAZAKHSTAN(REP OF) 5.125% SNR	-850,000.000	854,335.00	14,762.85	0.00	-942,090.07	-87,755.07	0.00	-87,755.07
23 May 24	21/07/2025USD	100.51							
Settled	SEDOL : BYQDTH0 / GOLDMAN SACHS INTERNATIONAL KAZAKHSTAN(REP OF) 5.125% SNR 21/07/2025USD PRICE: 100.51 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	REPUBLIC OF KAZAKHSTAN BNDS	-400,000.000	455,292.00	8,811.11	0.00	-577,039.55	-121,747.55	0.00	-121,747.55
23 May 24	6.5% DUE 21/07/2045	113.823							
Settled	SEDOL : BYQDTJ2 / BANQUE PARIBAS PARIS REPUBLIC OF KAZAKHSTAN BNDS 6.5% PRICE: 113.823 NET BROKER: BANQUE PARIBAS PARIS								
21 May 24	REPUBLIC OF KAZAKHSTAN 4.875%	-800,000.000	772,280.00	4,225.00	0.00	-703,366.51	68,913.49	0.00	68,913.49
23 May 24	14/10/2044	96.535							
Settled	SEDOL : BRJ6665 / BANQUE PARIBAS PARIS REPUBLIC OF KAZAKHSTAN 4.875% 14/10/204 PRICE: 96.535 NET BROKER: BANQUE PARIBAS PARIS								
Total Kazakhstan - USD			2,081,907.00	27,798.96	0.00	-2,222,496.13	-140,589.13	0.00	-140,589.13

Kenya - USD

21 May 24	KENYA (REP OF) 7% SNR 22/05/2027	-700,000.000	681,450.00	136.11	0.00	-693,149.08	-11,699.08	0.00	-11,699.08
23 May 24	USD200000	97.35							
Settled	SEDOL : BKDSPC7 / JEFFERIES INTERNATIONAL LTD KENYA (REP OF) 7% SNR 22/05/2027 USD200000 PRICE: 97.35 NET BROKER: JEFFERIES INTERNATIONAL LTD								
21 May 24	KENYA (REP OF) 8% SNR 22/05/2032	-400,000.000	372,200.00	88.89	0.00	-397,692.85	-25,492.85	0.00	-25,492.85
23 May 24	USD200000	93.05							
Settled	SEDOL : BKDSPG1 / HSBC BANK BOND OPERATIONS								

◆ 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

Government bonds

Kenya - USD

KENYA (REP OF) 8% SNR 22/05/2032 USD200000
 PRICE: 93.05 NET BROKER: HSBC BANK BOND
 OPERATIONS

21 May 24	KENYA GOVERNMENT I 6.3% SNR	-1,400,000.000		1,133,300.00	29,400.00	0.00	-1,211,665.01	-78,365.01	0.00	-78,365.01
23 May 24	23/01/2034 USD	80.95								
Settled	SEDOL : 5AXDW4U / MORGAN STANLEY AND CO.INTRNTNAL PLC									
	KENYA GOVERNMENT I 6.3% SNR 23/01/2034 USD									
	PRICE: 80.95 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC									
Total Kenya - USD				2,186,950.00	29,625.00	0.00	-2,302,506.94	-115,556.94	0.00	-115,556.94

Kuwait - USD

21 May 24	KUWAIT (STATE OF) 3.5% SNR MTN	-1,700,000.000		1,632,850.00	10,412.50	0.00	-1,759,103.59	-126,253.59	0.00	-126,253.59
23 May 24	20/03/2027 USD	96.05								
Settled	SEDOL : BF1TGW4 / SCBLGB2L									
	KUWAIT (STATE OF) 3.5% SNR MTN 20/03/2027									
	PRICE: 96.05 NET BROKER: SCBLGB2L									
Total Kuwait - USD				1,632,850.00	10,412.50	0.00	-1,759,103.59	-126,253.59	0.00	-126,253.59

Lebanon - USD

20 Jun 24	DEFAULTED LEBANON REP EURO	-700,000.000		46,900.00	0.00	0.00	-47,950.00	-1,050.00	0.00	-1,050.00
24 Jun 24	ISS MEDIUM TERM NOTES 0.0%	6.70								
Settled	31-12-2040 REG SEDOL : BLG3786 / PERSHING SECURITIES LIMITED									
	DEFAULTED LEBANON REP EURO ISS MEDIUM TERM NOTES PRICE: 6.7 NET BROKER: PERSHING SECURITIES LIMITED									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Lebanon - USD

20 Jun 24	DEFAULTED LEBANON(REPUBLIC	-2,400,000.000	162,000.00	0.00	0.00	-166,080.00	-4,080.00	0.00	-4,080.00
24 Jun 24	OF) 0% 31/12/2040	6.75							
Settled	SEDOL : BKDV3Q6 / J.P. MORGAN SECURITIES PLC DEFAULTED LEBANON(REPUBLIC OF) 0% 31/12/2040 PRICE: 6.75 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Lebanon - USD			208,900.00	0.00	0.00	-214,030.00	-5,130.00	0.00	-5,130.00

Maldives - USD

21 May 24	MALDIVES SUKUK ISSUANCE	-200,000.000	186,508.03	2,468.75	0.00	-198,129.12	-11,621.09	0.00	-11,621.09
23 May 24	LIMITED 9.875% 04-08-2026	93.31							
Settled	CUSIP : G5852MAA0 / PERSHING LLC / 111.97 MALDIVES SUKUK 9.875% SNR 08/04/2026 USD PRICE: 93.31 BROKER COMMISSION: 111.97 BROKER: PERSHING LLC								
Total Maldives - USD			186,508.03	2,468.75	0.00	-198,129.12	-11,621.09	0.00	-11,621.09

Mexico - USD

21 May 24	MEXICO(UTD MEX ST) 3.75% SNR	-350,000.000	216,726.39	1,239.58	0.00	-305,434.31	-88,707.92	0.00	-88,707.92
23 May 24	19/04/71 USD1000	61.959							
Settled	SEDOL : BP6GR61 / PERSHING LLC / 130.11 MEXICO(UTD MEX ST) 3.75% SNR 19/04/71 USD1000 PRICE: 61.959 BROKER COMMISSION: 130.11 BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STAT MEX NEW	-600,000.000	494,601.06	2,166.67	0.00	-614,295.31	-119,694.25	0.00	-119,694.25
23 May 24	ISS USD 31YRINSEDOL = A038P73	82.483							
Settled	5% DUE 04-27-2051 REG CUSIP : 91087BAL4 / PERSHING LLC / 296.94 MEXICO(UTD MEX ST) 5% SNR 27/04/2051 USD PRICE: 82.483 BROKER COMMISSION: 296.94 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

Mexico - USD

21 May 24	UNITED MEXICAN STATES 4.28%	-950,000.000	752,897.99	11,181.50	0.00	-890,566.12	-137,668.13	0.00	-137,668.13
23 May 24	08-14-2041	79.30							
Settled	CUSIP : 91087BAQ3 / PERSHING LLC / 452.01 UNITED MEXICAN STATES 4.28% 14/08/2041 PRICE: 79.3 BROKER COMMISSION: 452.01 BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STATES 4.5% DUE	-250,000.000	240,600.55	968.75	0.00	-281,401.57	-40,801.02	0.00	-40,801.02
23 May 24	04-22-2029 REG	96.298							
Settled	CUSIP : 91087BAF7 / PERSHING LLC / 144.45 MEXICO(UTD MEX ST) 4.5% SNR 22/04/29 USD200000 PRICE: 96.298 BROKER COMMISSION: 144.45 BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STATES 6.0%	-200,000.000	198,416.88	533.33	0.00	-200,298.00	-1,881.12	0.00	-1,881.12
23 May 24	05-07-2036	99.268							
Settled	CUSIP : 91087BAZ3 / PERSHING LLC / 119.12 MEXICO(UTD MEX ST) 6% SNR 07/05/2036 USD PRICE: 99.268 BROKER COMMISSION: 119.12 BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STATES 6.338%	-300,000.000	290,150.80	1,003.52	0.00	-286,290.00	3,860.80	0.00	3,860.80
23 May 24	DUE 05-04-2053	96.775							
Settled	CUSIP : 91087BAX8 / PERSHING LLC / 174.20 MEXICO(UTD MEX ST) 6.338% SNR 04/05/2053USD PRICE: 96.775 BROKER COMMISSION: 174.20 BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STS 3.5% DUE	-250,000.000	206,266.17	2,454.86	0.00	-216,760.00	-10,493.83	0.00	-10,493.83
23 May 24	02-12-2034 REG	82.556							
Settled	CUSIP : 91087BAR1 / PERSHING LLC / 123.83								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Mexico - USD

UNITED MEXICAN STS T BDS 3.5% 12/02/2034
 PRICE: 82.556 BROKER COMMISSION: 123.83
 BROKER: PERSHING LLC

21 May 24	UNITED MEXICAN STS 3.75%	-200,000.000	189,424.28	2,750.00	0.00	-196,088.20	-6,663.92	0.00	-6,663.92
23 May 24	01-11-2028	94.769							
Settled	CUSIP : 91087BAE0 / PERSHING LLC / 113.72 MEXICO(UTD MEX ST) 3.75% SNR 11/01/2028 USD PRICE: 94.769 BROKER COMMISSION: 113.72 BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STS GLOBAL NT	-200,000.000	126,617.98	3,750.05	0.00	-159,399.70	-32,781.72	0.00	-32,781.72
23 May 24	3.771% 05-24-2061	63.347							
Settled	CUSIP : 91087BAN0 / PERSHING LLC / 76.02 UNITED MEXICAN STS GLOBAL NT 3.771% 24/05/2061 PRICE: 63.347 BROKER COMMISSION: 76.02 BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STS GLOBAL NT	-300,000.000	226,334.12	3,703.33	0.00	-230,940.00	-4,605.88	0.00	-4,605.88
23 May 24	4.4% 02-12-2052	75.49							
Settled	CUSIP : 91087BAS9 / PERSHING LLC / 135.88 UNITED MEXICAN STS GLOBAL NT 4.4% 12/02/2052 PRICE: 75.49 BROKER COMMISSION: 135.88 BROKER: PERSHING LLC								
21 May 24	UNITED MEXICAN STS MEDIUM	-500,000.000	488,956.45	6,989.58	0.00	-528,504.13	-39,547.68	0.00	-39,547.68
23 May 24	TERM BOOK 4.125% 01-21-2026	97.85							
Settled	CUSIP : 91086QBG2 / PERSHING LLC / 293.55 UTD MEXICAN STS MEDIUM TERM TRANCHE # PRICE: 97.85 BROKER COMMISSION: 293.55 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Mexico - USD

21 May 24	UTD MEXICAN STS # TR 00020 6.05	-450,000.000	442,210.51	9,982.50	0.00	-557,481.78	-115,271.27	0.00	-115,271.27
23 May 24	DUE 01-11-2040	98.328							
Settled	SEDOL : B5VXTJ4 / PERSHING LLC / 265.49 MEXICO(UTD MEX ST) 6.05% SNR MTN 11/01/40 U PRICE: 98.328 BROKER COMMISSION: 265.49 BROKER: PERSHING LLC								
21 May 24	UTD MEXICAN STS TRANCHE # TR	-100,000.000	82,079.72	989.58	0.00	-107,220.00	-25,140.28	0.00	-25,140.28
23 May 24	00026 4.75 DUE 03-08-2044	82.129							
Settled	CUSIP : 91086QBB3 / PERSHING LLC / 49.28 MEXICO(UTD MEX ST) 4.75% NTS 08/03/44 USD1000 PRICE: 82.129 BROKER COMMISSION: 49.28 BROKER: PERSHING LLC								
21 May 24	UTD MEXICAN STS UTD MEXICAN	-650,000.000	497,926.06	10,053.33	0.00	-637,384.19	-139,458.13	0.00	-139,458.13
23 May 24	STATES4.35 01-15-2047 REG 4.35	76.65							
Settled	DUE 01-15-2047 REG CUSIP : 91087BAB6 / PERSHING LLC / 298.94 MEXICO(UTD MEX ST) 4.35% BDS 15/01/47 USD20000 PRICE: 76.65 BROKER COMMISSION: 298.94 BROKER: PERSHING LLC								
Total Mexico - USD			4,453,208.96	57,766.58	0.00	-5,212,063.31	-758,854.35	0.00	-758,854.35

Mongolia - USD

21 May 24	MONGOLIA INTL BOND 3.5% DUE	-310,000.000	280,536.58	4,098.89	0.00	-287,611.55	-7,074.97	0.00	-7,074.97
23 May 24	07-07-2027 REG	90.55							
Settled	CUSIP : Y6142NAF5 / PERSHING LLC / 168.42 MONGOLIA INTL BOND 3.5% 07/07/2027 PRICE: 90.55 BROKER COMMISSION: 168.42 BROKER: PERSHING LLC								
Total Mongolia - USD			280,536.58	4,098.89	0.00	-287,611.55	-7,074.97	0.00	-7,074.97

Morocco - 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								

Sales**Fixed Income****Government bonds****Morocco - USD**

21 May 24	MOROCCO(GOVT OF) 2.375% SNR	-500,000.000	446,600.00	5,211.81	0.00	-469,124.41	-22,524.41	0.00	-22,524.41
23 May 24	15/12/27 USD1000	89.32							
Settled	SEDOL : 2A9WYKU / NATIONAL BANK OF ABU DHABI MOROCCO(GOVT OF) 2.375% SNR 15/12/27 USD1000 PRICE: 89.32 NET BROKER: NATIONAL BANK OF ABU DHABI								
21 May 24	MOROCCO(GOVT OF) 3.0% DUE	-900,000.000	729,225.00	11,850.00	0.00	-793,020.50	-63,795.50	0.00	-63,795.50
23 May 24	12-15-2032 REG	81.025							
Settled	SEDOL : BMHLJ13 / JEFFERIES INTERNATIONAL LTD MOROCCO(GOVT OF) 3% SNR 15/12/2032 USD200000 PRICE: 81.025 NET BROKER: JEFFERIES INTERNATIONAL LTD								
21 May 24	MOROCCO(GOVT OF) 5.5% SNR	-300,000.000	265,275.00	7,393.44	0.00	-260,400.00	4,875.00	0.00	4,875.00
23 May 24	11/12/42 USD200000	88.425							
Settled	SEDOL : B8GQZF7 / BARCLAYS CAPITAL MOROCCO(GOVT OF) 5.5% SNR 11/12/42 USD200000 PRICE: 88.425 NET BROKER: BARCLAYS CAPITAL								
21 May 24	MOROCCO(GOVT OF) 5.95% SNR	-200,000.000	201,820.00	2,479.17	0.00	-203,000.00	-1,180.00	0.00	-1,180.00
23 May 24	08/03/2028 USD	100.91							
Settled	SEDOL : BQXR5D7 / HSBC BANK BOND OPERATIONS MOROCCO(GOVT OF) 5.95% SNR 08/03/2028 USD PRICE: 100.91 NET BROKER: HSBC BANK BOND OPERATIONS								
Total Morocco - USD			1,642,920.00	26,934.42	0.00	-1,725,544.91	-82,624.91	0.00	-82,624.91

Mozambique - 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

Mozambique - USD

21 May 24	MOZAMBIQUE(REP OF) 9%-VAR SNR	-250,000.000	210,025.00	4,250.00	0.00	-211,995.36	-1,970.36	0.00	-1,970.36
23 May 24	15/09/2031USD	84.01							
Settled	SEDOL : BJ06CF9 / BARCLAYS CAPITAL MOZAMBIQUE(REP OF) 9%-VAR SNR 15/09/2031USD PRICE: 84.01 NET BROKER: BARCLAYS CAPITAL								
Total Mozambique - USD			210,025.00	4,250.00	0.00	-211,995.36	-1,970.36	0.00	-1,970.36

Namibia - USD

21 May 24	NAMIBIA(GOVT OF) 5.25% SNR	-200,000.000	197,100.00	700.00	0.00	-209,294.14	-12,194.14	0.00	-12,194.14
23 May 24	29/10/2025 USD	98.55							
Settled	SEDOL : BZCFF02 / HSBC BANK BOND OPERATIONS NAMIBIA(GOVT OF) 5.25% SNR 29/10/2025 USD PRICE: 98.55 NET BROKER: HSBC BANK BOND OPERATIONS								
Total Namibia - USD			197,100.00	700.00	0.00	-209,294.14	-12,194.14	0.00	-12,194.14

Nigeria - USD

21 May 24	NIGERIA FED REP OF 6.13% SNR	-2,500,000.000	2,235,000.00	23,394.10	0.00	-2,290,318.35	-55,318.35	0.00	-55,318.35
23 May 24	MTN 28/09/28 USD	89.40							
Settled	SEDOL : BP6QFK1 /MTN1 CITIGROUP GLOBAL MARKETS LIMITED NIGERIA FED REP OF 6.13% SNR MTN 28/09/28 U PRICE: 89.4 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	NIGERIA FED REP OF 6.5% SNR	-250,000.000	233,600.00	7,899.31	0.00	-256,990.59	-23,390.59	0.00	-23,390.59
23 May 24	MTN 28/11/2027 USD	93.44							
Settled	SEDOL : BF2RB55 / DEUTSCHE BANK AG, LONDON BRANCH NIGERIA FED REP OF 6.5% SNR MTN 28/11/2027 PRICE: 93.44 NET BROKER: DEUTSCHE BANK AG, LONDON BRANCH								

◆ 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

Government bonds

Nigeria - USD

21 May 24	NIGERIA FED REP OF 7.696% SNR	-600,000.000	481,998.00	11,544.00	0.00	-500,757.18	-18,759.18	0.00	-18,759.18
23 May 24	MTN 23/02/38 USD	80.333							
Settled	SEDOL : BF3TZV4 / JEFFERIES INTERNATIONAL LTD NIGERIA FED REP OF 7.696% SNR MTN 23/02/38 U PRICE: 80.333 NET BROKER: JEFFERIES INTERNATIONAL LTD								

21 May 24	NIGERIA FED REP OF 7.875% SNR	-200,000.000	178,190.00	4,243.75	0.00	-205,386.38	-27,196.38	0.00	-27,196.38
23 May 24	MTN 16/02/32 USD	89.095							
Settled	SEDOL : BZ13PB8 / BARCLAYS CAPITAL NIGERIA FED REP OF 7.875% SNR MTN 16/02/32 U PRICE: 89.095 NET BROKER: BARCLAYS CAPITAL								

Total Nigeria - USD			3,128,788.00	47,081.16	0.00	-3,253,452.50	-124,664.50	0.00	-124,664.50
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Oman - USD

21 May 24	OMAN (SULTANATE) 6.25% SNR MTN	-1,100,000.000	1,137,620.00	22,534.72	0.00	-1,149,617.65	-11,997.65	0.00	-11,997.65
23 May 24	25/01/31 USD	103.42							
Settled	SEDOL : BMXYFP2 / HSBC BANK BOND OPERATIONS OMAN (SULTANATE) 6.25% SNR MTN 25/01/31 USD PRICE: 103.42 NET BROKER: HSBC BANK BOND OPERATIONS								

21 May 24	OMAN (SULTANATE) 6.5% SNR	-400,000.000	400,760.00	5,416.67	0.00	-381,371.54	19,388.46	0.00	19,388.46
23 May 24	08/03/47 USD200000	100.19							
Settled	SEDOL : BF04KP1 / CITIGROUP GLOBAL MARKETS LIMITED OMAN (SULTANATE) 6.5% SNR 08/03/47 USD200000 PRICE: 100.19 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								

◆ 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

Fixed Income

Government bonds

Oman - USD

21 May 24	OMAN (SULTANATE) 6.75% SNR MTN		-500,000.000	513,450.00	11,812.50	0.00	-497,710.87	15,739.13	0.00	15,739.13
23 May 24	17/01/48 USD		102.69							
Settled	SEDOL : BFWM9T0 / CITIGROUP GLOBAL MARKETS LIMITED OMAN (SULTANATE) 6.75% SNR MTN 17/01/48 USD PRICE: 102.69 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED									
21 May 24	OMAN (SULTANATE) 6.75% SNR MTN		-400,000.000	415,100.00	1,875.00	0.00	-449,702.28	-34,602.28	0.00	-34,602.28
23 May 24	28/10/27 USD		103.775							
Settled	SEDOL : BMYVTK5 / MERRILL LYNCH INTERNATIONAL LIMITED OMAN (SULTANATE) 6.75% SNR MTN 28/10/27 USD PRICE: 103.775 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED									
21 May 24	OMAN (SULTANATE) 7% SNR MTN		-200,000.000	211,260.00	4,588.89	0.00	-205,052.23	6,207.77	0.00	6,207.77
23 May 24	25/01/51 USD1000		105.63							
Settled	SEDOL : BMY0LP1 / HSBC BANK BOND OPERATIONS OMAN (SULTANATE) 7% SNR MTN 25/01/51 USD1000 PRICE: 105.63 NET BROKER: HSBC BANK BOND OPERATIONS									
21 May 24	OMAN (SULTANATE) 7.375% SNR MTN		-200,000.000	222,552.00	1,024.31	0.00	-231,944.33	-9,392.33	0.00	-9,392.33
23 May 24	28/10/32USD		111.276							
Settled	SEDOL : BN4LSF0 / JEFFERIES INTERNATIONAL LTD OMAN (SULTANATE) 7.375% SNR MTN 28/10/32USD PRICE: 111.276 NET BROKER: JEFFERIES INTERNATIONAL LTD									
21 May 24	OMAN 4.875% 01/02/2025		-200,000.000	198,600.00	3,033.33	0.00	-196,750.11	1,849.89	0.00	1,849.89
23 May 24	SEDOL : BHN3B0 /		99.30							
Settled	NATIONAL BANK OF ABU DHABI									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Oman - USD

OMAN 4.875% 01/02/2025 PRICE: 99.3 NET BROKER:
NATIONAL BANK OF ABU DHABI

21 May 24	OMAN GOV INT BOND 6.0%	-200,000.000	203,500.00	3,733.33	0.00	-215,274.83	-11,774.83	0.00	-11,774.83
23 May 24	01/08/2029	101.75							
Settled	SEDOL : BHNV376 / HSBC BANK BOND OPERATIONS OMAN GOV INT BOND 6.0% 01/08 PRICE: 101.75 NET BROKER: HSBC BANK BOND OPERATIONS								
Total Oman - USD			3,302,842.00	54,018.75	0.00	-3,327,423.84	-24,581.84	0.00	-24,581.84

Pakistan - USD

21 May 24	PAKISTAN(REP OF) 6% SNR MTN	-1,050,000.000	963,667.95	7,875.00	0.00	-1,012,455.17	-48,787.22	0.00	-48,787.22
23 May 24	08/04/2026 USD	91.833							
Settled	SEDOL : BNDLS62 / PERSHING LLC / 578.55 PAKISTAN(REP OF) 6% SNR MTN 08/04/2026 USD PRICE: 91.833 BROKER COMMISSION: 578.55 BROKER: PERSHING LLC								
21 May 24	PAKISTAN(REP OF) 6.875% SNR	-300,000.000	266,974.72	9,625.00	0.00	-303,931.71	-36,956.99	0.00	-36,956.99
23 May 24	05/12/2027 USD	89.045							
Settled	SEDOL : BFD9P70 / PERSHING LLC / 160.28 PAKISTAN(REP OF) 6.875% SNR 05/12/2027 USD PRICE: 89.045 BROKER COMMISSION: 160.28 BROKER: PERSHING LLC								
21 May 24	PAKISTAN(REPUBLIC 7.375%	-650,000.000	545,997.20	5,992.19	0.00	-582,794.64	-36,797.44	0.00	-36,797.44
23 May 24	08/04/2031	84.05							
Settled	SEDOL : 2AX762U / PERSHING LLC / 327.80 PAKISTAN(REPUBLIC 7.375% 08/04/2031 PRICE: 84.05 BROKER COMMISSION: 327.80 BROKER: PERSHING LLC								
Total Pakistan - USD			1,776,639.87	23,492.19	0.00	-1,899,181.52	-122,541.65	0.00	-122,541.65

◆ 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

Fixed Income

Government bonds

Panama - USD

21 May 24 23 May 24 Settled	PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP : 698299BH6 / PERSHING LLC / 244.76 PANAMA(REP OF) 4.5% SNR 16/04/50 USD200000 PRICE: 67.99 BROKER COMMISSION: 244.76 BROKER: PERSHING LLC	-600,000.000 67.99	407,695.24	2,775.00	0.00	-584,933.10	-177,237.86	0.00	-177,237.86
21 May 24 23 May 24 Settled	PANAMA REP 6.875% 01-31-2036 CUSIP : 698299BW3 / PERSHING LLC / 118.40 PANAMA REP SR NT 6.875% 31/01/2036 PRICE: 98.669 BROKER COMMISSION: 118.40 BROKER: PERSHING LLC	-200,000.000 98.669	197,219.60	4,315.97	0.00	-196,180.00	1,039.60	0.00	1,039.60
21 May 24 23 May 24 Settled	PANAMA REP AMORTIZING GLOBAL BD 6.7% DUE01-26-2036 REG SINKING FUND 01-26-2034 SEDOL : B84Y401 / PERSHING LLC / 58.72 PANAMA(REP OF) 6.7% SNR 26/01/2036 USD1000 PRICE: 97.86 BROKER COMMISSION: 58.72 BROKER: PERSHING LLC	-100,000.000 97.86	97,801.28	2,177.50	0.00	-134,725.00	-36,923.72	0.00	-36,923.72
21 May 24 23 May 24 Settled	PANAMA REP GLOBAL BD 2.252% 09-29-2032 CUSIP : 698299BN3 / PERSHING LLC / 800.31 PANAMA(REP OF) BDS 29/09/2032 USD PRICE: 72.1 BROKER COMMISSION: 800.31 BROKER: PERSHING LLC	-1,850,000.000 72.10	1,333,049.69	6,249.30	0.00	-1,625,869.12	-292,819.43	0.00	-292,819.43
20 Jun 24 21 Jun 24 Settled	PANAMA REP GLOBAL BD 3.875% DUE 03-17-2028/03-17-2016 REG CUSIP : 698299BF0 / J.P. MORGAN SECURITIES PLC	-450,000.000 92.51	416,295.00	4,553.13	0.00	-439,681.64	-23,386.64	0.00	-23,386.64

◆ 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

Fixed Income

Government bonds

Panama - USD

PANAMA(REP OF) 3.875% SNR 17/03/2028 USD
 PRICE: 92.51 NET BROKER: J.P. MORGAN
 SECURITIES PLC

21 May 24	PANAMA REP GLOBAL BD 4.3% DUE		-1,000,000.000	649,110.30	2,866.67	0.00	-993,346.81	-344,236.51	0.00	-344,236.51
23 May 24	04-29-2053REG SINKING FUND		64.95							
Settled	04-29-2051 CUSIP : 698299BB9 / PERSHING LLC / 389.70 PANAMA REP 4.3% 29/04/2053 PRICE: 64.95 BROKER COMMISSION: 389.70 BROKER: PERSHING LLC									
21 May 24	PANAMA(REPUBLIC OF) 8.0%		-300,000.000	320,387.65	5,600.00	0.00	-306,690.00	13,697.65	0.00	13,697.65
23 May 24	03-01-2038		106.86							
Settled	CUSIP : 698299BY9 / PERSHING LLC / 192.35 PANAMA(REP OF) BDS 01/03/2038 USD PRICE: 106.86 BROKER COMMISSION: 192.35 BROKER: PERSHING LLC									
21 May 24	REPUBLIC OF PANAMA 3.75% DUE		-800,000.000	787,607.15	5,583.33	0.00	-836,397.24	-48,790.09	0.00	-48,790.09
23 May 24	03-16-2025 REG		98.51							
Settled	CUSIP : 698299BE3 / PERSHING LLC / 472.85 REPUBLIC OF PANAMA 3.75% 16/03/2025 PRICE: 98.51 BROKER COMMISSION: 472.85 BROKER: PERSHING LLC									
21 May 24	REPUBLIC OF PANAMA 6.4% DUE		-400,000.000	382,130.58	7,040.00	0.00	-416,300.00	-34,169.42	0.00	-34,169.42
23 May 24	02-14-2035 REG		95.59							
Settled	CUSIP : 698299BT0 / PERSHING LLC / 229.42 PANAMA(REP OF) 6.4% SNR 14/02/2035 USD PRICE: 95.59 BROKER COMMISSION: 229.42 BROKER: PERSHING LLC									
Total Panama - USD				4,591,296.49	41,160.90	0.00	-5,534,122.91	-942,826.42	0.00	-942,826.42

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Papua New Guinea (Independent State of) - USD

21 May 24	PNG GOVT INTL T-BOND 8.375%	-200,000.000	191,055.30	2,326.39	0.00	-198,749.40	-7,694.10	0.00	-7,694.10
24 May 24	DUE 10-04-2028	95.585							
Settled	CUSIP : Y6726SAP6 / PERSHING LLC / 114.70 PNG GOVT INTL BOND T-BOND 8.375% 04/10/2028 PRICE: 95.585 BROKER COMMISSION: 114.70 BROKER: PERSHING LLC								
Total Papua New Guinea (Independent State of) - USD			191,055.30	2,326.39	0.00	-198,749.40	-7,694.10	0.00	-7,694.10

Paraguay - USD

07 Jun 24	REPUBLIC OF PARAGUAY 5.4% DUE	-1,385,000.000	1,220,531.25	14,542.50	0.00	-1,226,514.96	-5,983.71	0.00	-5,983.71
10 Jun 24	03-30-2050REG	88.125							
Settled	CUSIP : P75744AG0 / BARCLAYS CAPITAL PARAGUAY (REPUBLIC 5.4% SNR 30/03/50 USD200000 PRICE: 88.125 NET BROKER: BARCLAYS CAPITAL								
Total Paraguay - USD			1,220,531.25	14,542.50	0.00	-1,226,514.96	-5,983.71	0.00	-5,983.71

Peru - USD

21 May 24	PERU REP 15/01/2072 3.6% DUE	-540,000.000	348,544.35	6,912.00	0.00	-429,772.84	-81,228.49	0.00	-81,228.49
23 May 24	01-15-2072/11-02-2021 BEO	64.584							
Settled	CUSIP : 715638DW9 / PERSHING LLC / 209.25 PERU REP GLOBAL BD 3.6% 15/01/2072 PRICE: 64.584 BROKER COMMISSION: 209.25 BROKER: PERSHING LLC								
21 May 24	PERU REP 2.78% 12-01-2060	-450,000.000	254,493.21	5,977.00	0.00	-396,178.20	-141,684.99	0.00	-141,684.99
23 May 24	CUSIP : 715638DQ2 /	56.588							
Settled	PERSHING LLC / 152.79 PERU(REP OF) BDS 01/12/2060 USD PRICE: 56.588 BROKER COMMISSION: 152.79 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

Peru - USD

21 May 24	PERU REP 3.0% 01-15-2034	-260,000.000	211,123.25	2,773.33	0.00	-216,721.58	-5,598.33	0.00	-5,598.33
23 May 24	CUSIP : 715638DU3 /	81.25							
Settled	PERSHING LLC / 126.75 PERU REP GLOBAL BD 3.0% 15/01/2034 PRICE: 81.25 BROKER COMMISSION: 126.75 BROKER: PERSHING LLC								
21 May 24	PERU REP 3.3% 03-11-2041	-950,000.000	704,856.83	6,270.00	0.00	-879,825.22	-174,968.39	0.00	-174,968.39
23 May 24	CUSIP : 715638DS8 /	74.24							
Settled	PERSHING LLC / 423.17 PERU REP GLOBAL BD 3.3% 11/03/2041 PRICE: 74.24 BROKER COMMISSION: 423.17 BROKER: PERSHING LLC								
21 May 24	PERU REP GLOBAL BD 3.55%	-400,000.000	285,868.38	2,879.44	0.00	-392,936.74	-107,068.36	0.00	-107,068.36
23 May 24	03-10-2051	71.51							
Settled	CUSIP : 715638DT6 / PERSHING LLC / 171.62 PERU REP GLOBAL BD 3.55% 10/03/2051 PRICE: 71.51 BROKER COMMISSION: 171.62 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF PERU 2.392% DUE	-1,200,000.000	1,137,637.01	9,568.00	0.00	-1,194,796.80	-57,159.79	0.00	-57,159.79
23 May 24	01-23-2026 REG	94.86							
Settled	CUSIP : 715638DE9 / PERSHING LLC / 682.99 PERU(REP OF) 2.392% SNR 23/01/26 USD1000 PRICE: 94.86 BROKER COMMISSION: 682.99 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF PERU 2.783% DUE	-1,000,000.000	851,069.05	9,276.67	0.00	-964,830.48	-113,761.43	0.00	-113,761.43
23 May 24	01-23-2031 REG	85.158							
Settled	CUSIP : 715638DF6 / PERSHING LLC / 510.95 PERU(REP OF) 2.783% SNR 23/01/31 USD1000 PRICE: 85.158 BROKER COMMISSION: 510.95 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

Total Peru - USD			3,793,592.08	43,656.44	0.00	-4,475,061.86	-681,469.78	0.00	-681,469.78
Philippines - USD									
21 May 24	PHILIPPINES REP 4.625% 07-17-2028	-200,000.000	196,881.80	3,237.50	0.00	-198,870.00	-1,988.20	0.00	-1,988.20
23 May 24	CUSIP : 718286CY1 /	98.50							
Settled	PERSHING LLC / 118.20 PHILIPPINES(REP OF BDS 17/07/2028 USD PRICE: 98.5 BROKER COMMISSION: 118.20 BROKER: PERSHING LLC								
21 May 24	PHILIPPINES REP 5% 07-17-2033	-770,000.000	760,003.42	13,475.00	0.00	-766,032.80	-6,029.38	0.00	-6,029.38
23 May 24	CUSIP : 718286CW5 /	98.761							
Settled	PERSHING LLC / 456.28 PHILIPPINES(REP OF 5% SNR 17/07/2033 USD1000 PRICE: 98.761 BROKER COMMISSION: 456.28 BROKER: PERSHING LLC								
21 May 24	PHILIPPINES REP 5.609% DUE	-300,000.000	308,514.78	1,869.67	0.00	-313,530.00	-5,015.22	0.00	-5,015.22
23 May 24	04-13-2033 REG	102.90							
Settled	CUSIP : 718286CT2 / PERSHING LLC / 185.22 PHILIPPINES REP GLOBAL BD 5.609% 13/04/2033 PRICE: 102.9 BROKER COMMISSION: 185.22 BROKER: PERSHING LLC								
21 May 24	PHILIPPINES REP GLOBAL BD 2.65%	-2,250,000.000	1,464,545.74	26,996.88	0.00	-1,942,426.20	-477,880.46	0.00	-477,880.46
23 May 24	12-10-2045	65.13							
Settled	CUSIP : 718286CL9 / PERSHING LLC / 879.26 PHILIPPINES REP GLOBAL BD 2.65% 10/12/2045 PRICE: 65.13 BROKER COMMISSION: 879.26 BROKER: PERSHING LLC								
21 May 24	PHILIPPINES REP GLOBAL BD 3.75%	-1,050,000.000	989,776.28	14,109.38	0.00	-1,166,924.88	-177,148.60	0.00	-177,148.60
23 May 24	DUE 01-14-2029 REG	94.321							
Settled	CUSIP : 718286CG0 / PERSHING LLC / 594.22								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Philippines - USD

	PHILIPPINES REP GLOBAL BD 3.75% 14/01/2029 PRICE: 94.321 BROKER COMMISSION: 594.22 BROKER: PERSHING LLC								
21 May 24	PHILIPPINES REP GLOBAL BD 3.95%	-500,000.000	420,412.60	6,747.92	0.00	-373,050.00	47,362.60	0.00	47,362.60
23 May 24	DUE 01-20-2040 CUSIP : 718286BZ9 / PERSHING LLC / 252.40	84.133							
Settled	PHILIPPINES(REP OF 3.95% SNR 20/01/2040 PRICE: 84.133 BROKER COMMISSION: 252.40 BROKER: PERSHING LLC								
21 May 24	PHILIPPINES REP NT 3.7% DUE	-300,000.000	242,554.38	2,528.33	0.00	-323,764.63	-81,210.25	0.00	-81,210.25
23 May 24	03-01-2041 REG CUSIP : 718286CA3 / PERSHING LLC / 145.62	80.90							
Settled	PHILIPPINES REP NT 3.7% 01/03/2041 PRICE: 80.9 BROKER COMMISSION: 145.62 BROKER: PERSHING LLC								
21 May 24	PHILIPPINES REP T-BOND 3.0% DUE	-1,150,000.000	1,069,547.89	10,733.33	0.00	-1,155,612.86	-86,064.97	0.00	-86,064.97
23 May 24	02-01-2028 REG CUSIP : 718286CC9 / PERSHING LLC / 642.11	93.06							
Settled	PHILIPPINES REP GLOBAL BD 3.0% 01/02/2028 PRICE: 93.06 BROKER COMMISSION: 642.11 BROKER: PERSHING LLC								
21 May 24	PHILIPPINES(REP OF) 5.5% DUE	-230,000.000	230,264.26	4,427.50	0.00	-230,000.00	264.26	0.00	264.26
23 May 24	01-17-2048 REG CUSIP : 718286CX3 / PERSHING LLC / 138.24	100.175							
Settled	PHILIPPINES REP GLOBAL BD 5.5% 17/01/2048 PRICE: 100.175 BROKER COMMISSION: 138.24 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Philippines - USD

21 May 24	REPUBLIC OF PHILIPPINES 1.648%	-1,500,000.000	1,196,131.89	11,192.67	0.00	-1,372,870.51	-176,738.62	0.00	-176,738.62
23 May 24	10/06/2031 1.648% 06-10-2031	79.79							
Settled	CUSIP : 718286CK1 / PERSHING LLC / 718.11 REP OF PHILIPPINES 1.648% 10/06/2031 1.648% 10/ PRICE: 79.79 BROKER COMMISSION: 718.11 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF PHILIPPINES PHILIP	-200,000.000	160,169.84	1,484.17	0.00	-194,323.41	-34,153.57	0.00	-34,153.57
23 May 24	1.95 01/06/32 1.95% 01-06-2032	80.133							
Settled	CUSIP : 718286CN5 / PERSHING LLC / 96.16 REP OF PHILIPPINES PHILIP 1.95 01/06/32 1.95% 06/0 PRICE: 80.133 BROKER COMMISSION: 96.16 BROKER: PERSHING LLC								
Total Philippines - USD			7,038,802.88	96,802.35	0.00	-8,037,405.29	-998,602.41	0.00	-998,602.41

Poland - USD

21 May 24	POLAND REP 0% BDS 07/03/2026	-500,000.000	485,250.00	2,121.53	0.00	-477,905.00	7,345.00	0.00	7,345.00
23 May 24	USD 3.25% DUE 04-06-2026 REG	97.05							
Settled	CUSIP : 731011AU6 / JPMORGAN CHASE BANK, N.A. POLAND(REPUBLIC OF) 0% BDS 06/ PRICE: 97.05 NET BROKER: JPMORGAN CHASE BANK, N.A.								
21 May 24	POLAND REPUBLIC OF 5.5% DUE	-700,000.000	712,754.00	748.61	0.00	-730,848.00	-18,094.00	0.00	-18,094.00
23 May 24	11-16-2027 REG	101.822							
Settled	CUSIP : 857524AD4 / J.P. MORGAN SECURITIES PLC POLAND REPUBLIC OF 5.5% 16/11/2027 PRICE: 101.822 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	REPUBLIC OF POLAND 4.875% DUE	-1,600,000.000	1,555,200.00	10,616.67	0.00	-1,609,830.00	-54,630.00	0.00	-54,630.00
23 May 24	10-04-2033	97.20							
Settled	SEDOL : BLGV854 / THE BANK OF NEW YORK MELLON								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Poland - USD

POLAND(REP OF) 4.875% SNR 04/10/33 USD1000
 PRICE: 97.2 NET BROKER: THE BANK OF NEW
 YORK MELLON

21 May 24	REPUBLIC OF POLAND 5.125%	-700,000.000	688,632.00	6,477.43	0.00	-698,600.01	-9,968.01	0.00	-9,968.01
23 May 24	09-18-2034	98.376							
Settled	CUSIP : 731011AY8 / CITIBANK N.A. REPUBLIC OF POLAND 5.125% 18/09/2034 PRICE: 98.376 NET BROKER: CITIBANK N.A.								

21 May 24	REPUBLIC OF POLAND 5.75% DUE	-600,000.000	622,716.00	670.83	0.00	-641,090.00	-18,374.00	0.00	-18,374.00
23 May 24	11-16-2032 REG	103.786							
Settled	CUSIP : 857524AE2 / J.P. MORGAN SECURITIES PLC REPUBLIC OF POLAND 5.75% 16/11/2032 PRICE: 103.786 NET BROKER: J.P. MORGAN SECURITIES PLC								

Total Poland - USD			4,064,552.00	20,635.07	0.00	-4,158,273.01	-93,721.01	0.00	-93,721.01
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Qatar - USD

21 May 24	QATAR(STATE OF) 3.25% SNR	-600,000.000	580,140.00	9,262.50	0.00	-610,578.57	-30,438.57	0.00	-30,438.57
23 May 24	02/06/26 USD1000	96.69							
Settled	SEDOL : BDDRJ90 / CITIGROUP GLOBAL MARKETS LIMITED QATAR(STATE OF) 3.25% SNR 02/06/26 USD1000 PRICE: 96.69 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								

21 May 24	QATAR(STATE OF) 3.4% 16/04/2025	-1,000,000.000	983,250.00	3,494.44	0.00	-1,045,897.46	-62,647.46	0.00	-62,647.46
23 May 24	SEDOL : BL6BZC0 /	98.325							
Settled	NOMURA INTERNATIONAL PLC QATAR(STATE OF) 3.4% 16/04/2025 PRICE: 98.325 NET BROKER: NOMURA INTERNATIONAL PLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Qatar - USD

21 May 24	QATAR(STATE OF) 4% SNR 14/03/2029	-300,000.000	289,632.00	2,300.00	0.00	-338,342.19	-48,710.19	0.00	-48,710.19
23 May 24	USD200000	96.544							
Settled	SEDOL : BJVGBQ2 / GOLDMAN SACHS INTERNATIONAL QATAR(STATE OF) 4% SNR 14/03/2029 USD200000 PRICE: 96.544 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	QATAR(STATE OF) 4.625% SNR	-200,000.000	182,934.00	4,393.75	0.00	-191,060.00	-8,126.00	0.00	-8,126.00
23 May 24	02/06/2046 USD	91.467							
Settled	SEDOL : BZ6CSL1 / ING BANK N.V. QATAR(STATE OF) 4.625% SNR 02/06/2046 USD PRICE: 91.467 NET BROKER: ING BANK N.V.								
21 May 24	QATAR(STATE OF) 4.817% SNR	-550,000.000	510,345.00	5,077.92	0.00	-615,766.79	-105,421.79	0.00	-105,421.79
23 May 24	14/03/2049 USD	92.79							
Settled	SEDOL : BH3JG26 / CITIGROUP GLOBAL MARKETS LIMITED QATAR(STATE OF) 4.817% SNR 14/03/2049 USD PRICE: 92.79 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	QATAR(STATE OF) 9.75% SNR	-300,000.000	376,881.00	12,837.50	0.00	-405,840.00	-28,959.00	0.00	-28,959.00
23 May 24	15/06/30 USD10000	125.627							
Settled	SEDOL : 4009735 / STANDARD BANK PLC QATAR(STATE OF) 9.75% SNR 15/06/30 USD10000 PRICE: 125.627 NET BROKER: STANDARD BANK PLC								
21 May 24	STATE OF QATAR ST OF 3.75%	-800,000.000	757,416.00	3,083.33	0.00	-883,517.40	-126,101.40	0.00	-126,101.40
23 May 24	16/04/2030	94.677							
Settled	SEDOL : 5A9FFXU / ING BANK N.V. STATE OF QATAR ST OF 3.75% 16/04/2030 PRICE: 94.677 NET BROKER: ING BANK N.V.								

◆ 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

Government bonds

Total Qatar - USD				3,680,598.00	40,449.44	0.00	-4,091,002.41	-410,404.41	0.00	-410,404.41
Romania - USD										
21 May 24	PVTPL ROMANIA 3.0% 02-27-2027	-850,000.000		789,437.50	6,091.67	0.00	-823,554.40	-34,116.90	0.00	-34,116.90
23 May 24	CUSIP : 77586RAK6 /	92.875								
Settled	THE BANK OF NEW YORK MELLON ROMANIA MEDIUM TRANCHE # 3.0% 27/02/2027 PRICE: 92.875 NET BROKER: THE BANK OF NEW YORK MELLON									
21 May 24	ROMANIA 5.875% 30/01/2029	-700,000.000		697,795.00	12,908.68	0.00	-702,156.00	-4,361.00	0.00	-4,361.00
23 May 24	SEDOL : BN7B501 /	99.685								
Settled	CITIGROUP GLOBAL MARKETS LIMITED ROMANIA 5.875% 30/01/2029 PRICE: 99.685 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED									
21 May 24	ROMANIA 6.375% 01-30-2034	-500,000.000		504,805.00	10,005.21	0.00	-506,690.00	-1,885.00	0.00	-1,885.00
23 May 24	CUSIP : X7360WCT7 /	100.961								
Settled	HSBC BANK BOND OPERATIONS ROMANIA 6.375% 6.375% 30/01/2034 PRICE: 100.961 NET BROKER: HSBC BANK BOND OPERATIONS									
21 May 24	ROMANIA ROMANI 3 02/14/31 3.0%	-550,000.000		459,882.50	4,537.50	0.00	-544,396.36	-84,513.86	0.00	-84,513.86
23 May 24	14/02/2031	83.615								
Settled	CUSIP : BK4157164 / CITIGROUP GLOBAL MARKETS LIMITED ROMANIA ROMANI 3 02/14/31 3.0% 14/02/2031 PRICE: 83.615 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED									
21 May 24	ROMANIA TREA BOND 6.125 DUE	-400,000.000		384,736.00	8,234.72	0.00	-440,664.21	-55,928.21	0.00	-55,928.21
23 May 24	01-22-2044 REG	96.184								
Settled	CUSIP : 77586TAE6 / THE BANK OF NEW YORK MELLON SA/NV									

◆ 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

Fixed Income

Government bonds

Romania - USD

ROMANIA TREA BOND 6.125% DUE 22/01/2044
 PRICE: 96.184 NET BROKER: THE BANK OF NEW
 YORK MELLON SA/NV

21 May 24	ROMANIA(REP OF) 4% SNR MTN		-800,000.000	559,400.00	8,800.00	0.00	-672,623.50	-113,223.50	0.00	-113,223.50
23 May 24	14/02/51 USD2000		69.925							
Settled	SEDOL : BMVZ933 / CITIGROUP GLOBAL MARKETS LIMITED									
	ROMANIA(REP OF) 4% SNR MTN 14/02/51 USD2000									
	PRICE: 69.925 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED									
21 May 24	ROMANIA(REP OF) 6% SNR EMTN		-400,000.000	394,840.00	11,866.67	0.00	-393,116.00	1,724.00	0.00	1,724.00
23 May 24	25/05/2034 USD		98.71							
Settled	SEDOL : BMBVXH3 / ERSTE GROUP BANK AG									
	ROMANIA(REP OF) 6% SNR EMTN 25/05/2034 USD									
	PRICE: 98.71 NET BROKER: ERSTE GROUP BANK AG									
21 May 24	ROMANIA(REP OF) 6.625% SNR MTN		-400,000.000	410,724.00	7,066.67	0.00	-414,918.00	-4,194.00	0.00	-4,194.00
23 May 24	17/02/28 USD		102.681							
Settled	SEDOL : BPZJW66 / J.P. MORGAN SECURITIES PLC									
	ROMANIA(REP OF) 6.625% SNR MTN 17/02/28 USD									
	PRICE: 102.681 NET BROKER: J.P. MORGAN SECURITIES PLC									
21 May 24	ROMANIA(REP OF) 7.125% SNR MTN		-500,000.000	530,060.00	12,468.75	0.00	-529,400.00	660.00	0.00	660.00
23 May 24	17/01/33 USD		106.012							
Settled	SEDOL : BPZK623 / BARCLAYS CAPITAL									
	ROMANIA(REP OF) 7.125% SNR MTN 17/01/33 USD									
	PRICE: 106.012 NET BROKER: BARCLAYS CAPITAL									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Romania - USD

21 May 24	ROMANIA(REPUBLIC 3.625%	-1,000,000.000	850,300.00	5,638.89	0.00	-832,927.84	17,372.16	0.00	17,372.16
23 May 24	27/03/2032	85.03							
Settled	SEDOL : 6AXVTMU / CITIGROUP GLOBAL MARKETS LIMITED ROMANIA(REPUBLIC 3.625% 27/03/2032 PRICE: 85.03 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
Total Romania - USD			5,581,980.00	87,618.76	0.00	-5,860,446.31	-278,466.31	0.00	-278,466.31

Rwanda - USD

21 May 24	REPUBLIC OF RWANDA 5.5%	-250,000.000	203,775.00	3,972.22	0.00	-247,288.73	-43,513.73	0.00	-43,513.73
23 May 24	09/08/2031	81.51							
Settled	SEDOL : BP8Z9D7 / BARCLAYS CAPITAL REPUBLIC OF RWANDA 5.5% 09/08/2031 PRICE: 81.51 NET BROKER: BARCLAYS CAPITAL								
Total Rwanda - USD			203,775.00	3,972.22	0.00	-247,288.73	-43,513.73	0.00	-43,513.73

Saudi Arabia - USD

21 May 24	SAUDI 4.0% 17/04/2025	-1,000,000.000	988,510.00	4,000.00	0.00	-1,053,380.00	-64,870.00	0.00	-64,870.00
23 May 24	SEDOL : BFNFOZ1 /	98.851							
Settled	J.P. MORGAN SECURITIES PLC SAUDI 4.0% 17/04/2025 PRICE: 98.851 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	SAUDI ARABIA (KINGDOM OF) 3.25%	-400,000.000	384,600.00	975.00	0.00	-430,141.48	-45,541.48	0.00	-45,541.48
23 May 24	26/10/26	96.15							
Settled	SEDOL : BYQ6MG9 / HSBC BANK BOND OPERATIONS SAUDI ARABIA (KINGDOM OF) 3.25% 26/10/26 PRICE: 96.15 NET BROKER: HSBC BANK BOND OPERATIONS								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

21 May 24	SAUDI ARABIA 2.25% SNR MTN	-1,200,000.000	962,004.00	8,325.00	0.00	-1,130,658.57	-168,654.57	0.00	-168,654.57
23 May 24	02/02/33 USD	80.167							
Settled	SEDOL : BMFDCG7 / BANQUE PARIBAS PARIS SAUDI ARABIA 2.25% SNR MTN 02/02/33 USD PRICE: 80.167 NET BROKER: BANQUE PARIBAS PARIS								
21 May 24	SAUDI ARABIA 2.5% SNR MTN	-1,000,000.000	939,000.00	7,638.89	0.00	-1,006,842.90	-67,842.90	0.00	-67,842.90
23 May 24	03/02/2027 USD	93.90							
Settled	SEDOL : BKVBKY5 / CITIGROUP GLOBAL MARKETS LIMITED SAUDI ARABIA 2.5% SNR MTN 03/02/2027 USD PRICE: 93.9 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	SAUDI ARABIA 3.25% SNR MTN	-400,000.000	360,848.00	1,119.44	0.00	-426,896.02	-66,048.02	0.00	-66,048.02
23 May 24	22/10/30 USD	90.212							
Settled	SEDOL : BMFH861 / BANQUE PARIBAS PARIS SAUDI ARABIA 3.25% SNR MTN 22/10/30 USD PRICE: 90.212 NET BROKER: BANQUE PARIBAS PARIS								
21 May 24	SAUDI ARABIA 4.5% SNR MTN	-200,000.000	162,100.00	775.00	0.00	-238,807.42	-76,707.42	0.00	-76,707.42
23 May 24	22/04/2060 USD	81.05							
Settled	SEDOL : BMF06P5 / HSBC BANK BOND OPERATIONS SAUDI ARABIA 4.5% SNR MTN 22/04/2060 USD PRICE: 81.05 NET BROKER: HSBC BANK BOND OPERATIONS								
21 May 24	SAUDI ARABIA 4.5% SNR MTN	-2,000,000.000	1,698,240.00	6,750.00	0.00	-1,910,898.28	-212,658.28	0.00	-212,658.28
23 May 24	26/10/2046 USD	84.912							
Settled	SEDOL : BDFT8M0 /KSA ING BANK N.V.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Saudi Arabia - USD

SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD
PRICE: 84.912 NET BROKER: ING BANK N.V.

21 May 24	SAUDI ARABIA 4.75% SNR MTN	-800,000.000	796,720.00	13,194.44	0.00	-798,772.00	-2,052.00	0.00	-2,052.00
23 May 24	18/01/28 USD	99.59							
Settled	SEDOL : BQFKWX3 / CITIGROUP GLOBAL MARKETS LIMITED SAUDI ARABIA 4.75% SNR MTN 18/01/28 USD PRICE: 99.59 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	SAUDI ARABIA 4.875% SNR MTN	-800,000.000	788,512.00	13,541.67	0.00	-793,684.00	-5,172.00	0.00	-5,172.00
23 May 24	18/07/33 USD	98.564							
Settled	SEDOL : BQFKWP5 / JEFFERIES INTERNATIONAL LTD SAUDI ARABIA 4.875% SNR MTN 18/07/33 USD PRICE: 98.564 NET BROKER: JEFFERIES INTERNATIONAL LTD								
21 May 24	SAUDI ARABIA 5.75% SNR MTN	-600,000.000	585,906.00	12,170.83	0.00	-579,720.00	6,186.00	0.00	6,186.00
23 May 24	16/01/54 USD	97.651							
Settled	SEDOL : BPQWK15 / J.P. MORGAN SECURITIES PLC SAUDI ARABIA 5.75% SNR MTN 16/01/54 USD PRICE: 97.651 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	SAUDI INTL BD 2.9% 22/10/2025	-300,000.000	290,508.00	749.17	0.00	-305,799.14	-15,291.14	0.00	-15,291.14
23 May 24	SEDOL : BMF06N3 /	96.836							
Settled	BANQUE PARIBAS PARIS SAUDI INTL BD 2.9% 22/10/2025 PRICE: 96.836 NET BROKER: BANQUE PARIBAS PARIS								

Total Saudi Arabia - USD			7,956,948.00	69,239.44	0.00	-8,675,599.81	-718,651.81	0.00	-718,651.81
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Senegal - 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								

Sales

Fixed Income

Government bonds

Senegal - USD

21 May 24	SENEGAL(REP OF) 6.25% SNR	-200,000.000	171,538.00	0.00	0.00	-209,750.00	-38,212.00	0.00	-38,212.00
23 May 24	23/05/33 USD1000	85.769							
Settled	SEDOL : BZ11YY8 / BANQUE PARIBAS PARIS SENEGAL(REP OF) 6.25% SNR 23/05/33 USD1000 PRICE: 85.769 NET BROKER: BANQUE PARIBAS PARIS								

21 May 24	SENEGAL(REP OF) 6.75% SNR	-550,000.000	412,857.50	7,218.75	0.00	-495,025.17	-82,167.67	0.00	-82,167.67
23 May 24	13/03/2048 USD	75.065							
Settled	SEDOL : BF2LTP3 / BARCLAYS CAPITAL SENEGAL(REP OF) 6.75% SNR 13/03/2048 USD PRICE: 75.065 NET BROKER: BARCLAYS CAPITAL								

Total Senegal - USD			584,395.50	7,218.75	0.00	-704,775.17	-120,379.67	0.00	-120,379.67
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Serbia - USD

21 May 24	SERBIA (REPUBLIC) 2.125% SNR	-400,000.000	319,080.00	4,061.11	0.00	-367,643.36	-48,563.36	0.00	-48,563.36
23 May 24	MTN 01/12/30 USD	79.77							
Settled	SEDOL : BMG92X1 / GOLDMAN SACHS INTERNATIONAL SERBIA (REPUBLIC) 2.125% SNR MTN 01/12/30 U PRICE: 79.77 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

21 May 24	SERBIA (REPUBLIC) 6.25% SNR MTN	-400,000.000	405,432.00	12,291.67	0.00	-403,368.00	2,064.00	0.00	2,064.00
23 May 24	26/05/28USD	101.358							
Settled	SEDOL : BP90ZD3 / BANQUE PARIBAS PARIS SERBIA (REPUBLIC) 6.25% SNR MTN 26/05/28USD PRICE: 101.358 NET BROKER: BANQUE PARIBAS PARIS								

Total Serbia - USD			724,512.00	16,352.78	0.00	-771,011.36	-46,499.36	0.00	-46,499.36
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South Africa - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

South Africa - USD

21 May 24	REPUBLIC OF SOUTH AFRICA 4.85%	-200,000.000	192,512.00	1,508.89	0.00	-210,474.67	-17,962.67	0.00	-17,962.67
23 May 24	09-27-2027	96.256							
Settled	CUSIP : 836205AW4 /SOAF J.P. MORGAN SECURITIES PLC STH AFRICA(REP OF) 4.85% SNR 27/09/2027 USD PRICE: 96.256 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	REPUBLIC OF SOUTH AFRICA	-400,000.000	391,044.00	2,112.50	0.00	-406,582.88	-15,538.88	0.00	-15,538.88
23 May 24	4.875% DUE 04-14-2026 REG	97.761							
Settled	CUSIP : 836205AT1 / THE BANK OF NEW YORK MELLON REPUBLIC OF SOUTH AFRICA 4.875% 14/04/202 PRICE: 97.761 NET BROKER: THE BANK OF NEW YORK MELLON								
21 May 24	REPUBLIC OF SOUTH AFRICA	-200,000.000	184,326.00	1,077.08	0.00	-173,030.00	11,296.00	0.00	11,296.00
23 May 24	5.875% DUE 04-20-2032 REG	92.163							
Settled	CUSIP : 836205BC7 / THE BANK OF NEW YORK MELLON REPUBLIC OF SOUTH AFRICA 5.875% 20/ PRICE: 92.163 NET BROKER: THE BANK OF NEW YORK MELLON								
21 May 24	REPUBLIC OF SOUTH AFRICA 7.3%	-200,000.000	180,520.00	1,338.33	0.00	-178,480.00	2,040.00	0.00	2,040.00
23 May 24	DUE 04-20-2052 REG	90.26							
Settled	CUSIP : 836205BE3 / GOLDMAN SACHS INTERNATIONAL REP OF S AFRICA TBOND 7.3% 20/04/2052 PRICE: 90.26 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	SOUTH AFRICA REP NT 4.85% DUE	-600,000.000	547,590.00	4,284.17	0.00	-579,450.64	-31,860.64	0.00	-31,860.64
23 May 24	09-30-2029	91.265							
Settled	CUSIP : 836205BA1 / J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

South Africa - USD

STH AFRICA(REP OF) 4.85% SNR 30/09/2029 USD
PRICE: 91.265 NET BROKER: J.P. MORGAN
SECURITIES PLC

21 May 24	SOUTH AFRICA REP NT 5% DUE	-1,500,000.000	1,055,715.00	8,541.67	0.00	-1,173,684.02	-117,969.02	0.00	-117,969.02
23 May 24	10-12-2046 REG	70.381							
Settled	CUSIP : 836205AV6 / J.P. MORGAN SECURITIES PLC SOUTH AFRICA REP NT 5.0% 12/10/2046 PRICE: 70.381 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	SOUTH AFRICA REP NT 5.375% DUE	-600,000.000	451,800.00	10,660.42	0.00	-561,912.75	-110,112.75	0.00	-110,112.75
23 May 24	07-24-2044 REG	75.30							
Settled	CUSIP : 836205AS3 / MORGAN STANLEY AND CO., LLC STH AFRICA(REP OF) 5.375% SNR 24/07/2044USD PRICE: 75.3 NET BROKER: MORGAN STANLEY AND CO., LLC								
05 Jun 24	SOUTH AFRICA REP NT 5.75% DUE	-450,000.000	327,937.50	4,743.75	0.00	-369,449.40	-41,511.90	0.00	-41,511.90
06 Jun 24	09-30-2049	72.875							
Settled	CUSIP : 836205BB9 / J.P. MORGAN SECURITIES PLC SOUTH AFRICA REP NT 5.75% 30/09/2049 PRICE: 72.875 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	SOUTH AFRICA(REPUBLIC OF) 4.3%	-1,950,000.000	1,789,320.00	9,549.58	0.00	-1,921,901.68	-132,581.68	0.00	-132,581.68
23 May 24	DUE 10-12-2028 REG	91.76							
Settled	CUSIP : 836205AU8 / GOLDMAN SACHS INTERNATIONAL SOUTH AFRICA(REPUBLIC OF) 4.3% 12/10/2028 PRICE: 91.76 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
Total South Africa - USD			5,120,764.50	43,816.39	0.00	-5,574,966.04	-454,201.54	0.00	-454,201.54

Sri Lanka - 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								

Sales

Fixed Income

Government bonds

Sri Lanka - USD

21 May 24	DEFAULTED REPUBLIC OF SRI	-1,000,000.000	573,415.74	0.00	0.00	-480,133.17	93,282.57	0.00	93,282.57
24 May 24	LANKA TNOTE 6.85% 03-14-2024	57.376							
Settled	REG CUSIP : Y8137FAN8 / PERSHING LLC / 344.26 REP OF SRI LANKA 6.85% 14/03/2024 PRICE: 57.376 BROKER COMMISSION: 344.26 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF SRI LANKA 6.2% DUE	-1,050,000.000	614,416.63	0.00	0.00	-475,364.57	139,052.06	0.00	139,052.06
23 May 24	05-11-2027 REG	58.551							
Settled	CUSIP : Y8137FAH1 / PERSHING LLC / 368.87 REP OF SRI LANKA T-BOND 0.0% 11/05/2027 PRICE: 58.551 BROKER COMMISSION: 368.87 BROKER: PERSHING LLC								
21 May 24	REPUBLIC OF SRI LANKA BD 6.825%	-300,000.000	175,907.39	0.00	0.00	-152,873.76	23,033.63	0.00	23,033.63
23 May 24	DUE 07-18-2026 REG BOND IN	58.671							
Settled	DEFAULT CUSIP : Y8137FAF5 / PERSHING LLC / 105.61 REP OF SRI LANKA BD 6.825% 18/07/2026 DEFAULT PRICE: 58.671 BROKER COMMISSION: 105.61 BROKER: PERSHING LLC								
Total Sri Lanka - USD			1,363,739.76	0.00	0.00	-1,108,371.50	255,368.26	0.00	255,368.26

Tajikistan - USD

21 May 24	REP OF TAJIKISTAN 7.125% BDS	-200,000.000	186,750.00	2,731.25	0.00	-176,079.20	10,670.80	0.00	10,670.80
23 May 24	7.125% 14/09/2027	93.375							
Settled	SEDOL : BDG2BW9 / HSBC BANK BOND OPERATIONS REP OF TAJIKISTAN 7.125% BDS 7.125% 14/09/2027 PRICE: 93.375 NET BROKER: HSBC BANK BOND OPERATIONS								
Total Tajikistan - USD			186,750.00	2,731.25	0.00	-176,079.20	10,670.80	0.00	10,670.80

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Trinidad and Tobago - USD

21 May 24	TRINIDAD & TOBAGO REP	-500,000.000	484,259.27	6,812.50	0.00	-509,869.34	-25,610.07	0.00	-25,610.07
23 May 24	TRINIDADTOBAGO 4.504/08/2026 4.5	96.91							
Settled	DUE 08-04-2026 REG CUSIP : P93960AG0 / PERSHING LLC / 290.73 TRINIDAD & TOBAGO REPUBLIC 4.5% 04/08/202 PRICE: 96.91 BROKER COMMISSION: 290.73 BROKER: PERSHING LLC								
21 May 24	TRINIDAD & TOBAGO REPUBLIC	-400,000.000	370,617.50	7,350.00	0.00	-377,861.97	-7,244.47	0.00	-7,244.47
23 May 24	4.5% DUE 06-26-2030 BEO	92.71							
Settled	CUSIP : P93960AH8 / PERSHING LLC / 222.50 TRINIDAD & TOBAGO 4.5% 4.5% 26/06/2030 PRICE: 92.71 BROKER COMMISSION: 222.50 BROKER: PERSHING LLC								
Total Trinidad and Tobago - USD			854,876.77	14,162.50	0.00	-887,731.31	-32,854.54	0.00	-32,854.54

Turkey - USD

21 May 24	REPUBLIC OF TURKEY 6.5%	-200,000.000	188,600.00	2,275.00	0.00	-174,452.47	14,147.53	0.00	14,147.53
23 May 24	09-20-2033	94.30							
Settled	CUSIP : 900123DD9 / J.P. MORGAN SECURITIES PLC TURKEY REP GLOBAL NT 6.5% 20/09/2033 PRICE: 94.3 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	REPUBLIC OF TURKEY 9.375%	-400,000.000	448,800.00	12,916.67	0.00	-421,016.00	27,784.00	0.00	27,784.00
23 May 24	T-BOND 01-19-2033	112.20							
Settled	CUSIP : 900123DG2 / GOLDMAN SACHS INTERNATIONAL TURKEY(REP OF) 9.375% SNR 19/01/2033 USD PRICE: 112.2 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Turkey - USD

21 May 24	REPUBLIC OF TURKEY TNOTE	-500,000.000	500,750.00	9,084.03	0.00	-511,572.61	-10,822.61	0.00	-10,822.61
23 May 24	6.35% 08-10-2024 REG	100.15							
Settled	CUSIP : 900123CV0 / MORGAN STANLEY AND CO., LLC TURKEY(REP OF) 6.35% SNR 10/08/2024 USD PRICE: 100.15 NET BROKER: MORGAN STANLEY AND CO., LLC								
21 May 24	TURKEY REP 4.875% DUE	-1,860,000.000	1,804,200.00	11,082.50	0.00	-1,666,404.01	137,795.99	0.00	137,795.99
23 May 24	10-09-2026 REG	97.00							
Settled	CUSIP : 900123CK4 / MORGAN STANLEY AND CO., LLC TURKEY REP 4.875% 09/ PRICE: 97.0 NET BROKER: MORGAN STANLEY AND CO., LLC								
21 May 24	TURKEY REP 5.95% DUE 01-15-2031	-200,000.000	186,800.00	4,231.11	0.00	-186,457.87	342.13	0.00	342.13
23 May 24	REG	93.40							
Settled	CUSIP : 900123DA5 / GOLDMAN SACHS INTERNATIONAL TURKEY REP NT 5.95% 15/01/2031 PRICE: 93.4 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	TURKEY REP BD 4.875% DUE	-1,460,000.000	1,036,600.00	7,315.21	0.00	-1,047,462.42	-10,862.42	0.00	-10,862.42
23 May 24	04-16-2043 REG	71.00							
Settled	CUSIP : 900123CB4 / J.P. MORGAN SECURITIES PLC TURKEY REP NT 4.875% 16/04/2043 PRICE: 71.0 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	TURKEY REP SR NT 5.6% DUE	-200,000.000	199,840.00	280.00	0.00	-185,533.45	14,306.55	0.00	14,306.55
23 May 24	11-14-2024 REG	99.92							
Settled	CUSIP : 900123CW8 / THE BANK OF NEW YORK MELLON TURKEY(REP OF) 5.6% SNR 14/11/2024 USD PRICE: 99.92 NET BROKER: THE BANK OF NEW YORK MELLON								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Turkey - USD

21 May 24	TURKEY REP TBOND 7.625%	-700,000.000	718,410.00	4,003.13	0.00	-740,436.05	-22,026.05	0.00	-22,026.05
23 May 24	04-26-2029	102.63							
Settled	CUSIP : 900123CT5 / J.P. MORGAN SECURITIES PLC TURKEY REP NT 7.625% 26/04/2029 PRICE: 102.63 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	TURKEY(REP OF) 6.0% 01-14-2041	-900,000.000	748,350.00	19,350.00	0.00	-706,247.67	42,102.33	0.00	42,102.33
23 May 24	REG	83.15							
Settled	CUSIP : 900123BJ8 / JPMORGAN CHASE BANK/EUROCLEAR BANK TURKEY(REP OF) 6.0% 14/01 PRICE: 83.15 NET BROKER: JPMORGAN CHASE BANK/EUROCLEAR BANK								
21 May 24	TURKEY(REPUBLIC OF) 4.75% 26	-650,000.000	636,187.50	10,034.38	0.00	-629,100.09	7,087.41	0.00	7,087.41
23 May 24	JAN 2026 USD	97.875							
Settled	CUSIP : 900123DB3 / THE BANK OF NEW YORK MELLON SA/NV TURKEY(REPUBLIC 4.75% 26/01/2026 PRICE: 97.875 NET BROKER: THE BANK OF NEW YORK MELLON SA/NV								
21 May 24	TURKEY(REPUBLIC OF) 5.875% SNR	-1,500,000.000	1,390,050.00	35,984.38	0.00	-1,301,835.57	88,214.43	0.00	88,214.43
23 May 24	NTS 06-26-2031 USD	92.67							
Settled	CUSIP : 900123DC1 / GOLDMAN SACHS INTERNATIONAL TURKEY(REPUBLIC 5.875% SNR 5.875% 26/06/2031 PRICE: 92.67 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	TURKEY(REPUBLIC OF) GLOBAL NT	-200,000.000	201,836.00	4,425.00	0.00	-209,200.00	-7,364.00	0.00	-7,364.00
23 May 24	7.375% DUE02-05-2025 REG	100.918							
Settled	CUSIP : 900123AW0 / THE BANK OF NEW YORK MELLON								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Turkey - USD

TURKEY(REPUBLIC GLOBAL NT 7.375% 05/02/2025
PRICE: 100.918 NET BROKER: THE BANK OF NEW
YORK MELLON

Total Turkey - USD			8,060,423.50	120,981.41	0.00	-7,779,718.21	280,705.29	0.00	280,705.29
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Ukraine - USD

27 Jun 24	UKRAINE(REP OF) 6.876% SNR	-750,000.000	214,687.50	0.00	0.00	-621,789.68	-407,102.18	0.00	-407,102.18
01 Jul 24	21/05/31 USD1000	28.625							
Pending	SEDOL : BNNR0J7 / JEFFERIES LLC. UKRAINE(REP OF) 6.876% SNR 21/05/31 USD1000 PRICE: 28.625 NET BROKER: JEFFERIES LLC.								
26 Jun 24	UKRAINE(REP OF) 7.375% SNR	-550,000.000	158,675.00	0.00	0.00	-234,313.59	-75,638.59	0.00	-75,638.59
28 Jun 24	25/09/2034 USD	28.85							
Settled	SEDOL : BF226G6 / UBS AG LONDON BRANCH UKRAINE(REP OF) 7.375% SNR 25/09/2034 USD PRICE: 28.85 NET BROKER: UBS AG LONDON BRANCH								
26 Jun 24	UKRAINE(REP OF) 7.75% NTS	-1,700,000.000	523,260.00	0.00	0.00	-1,081,611.50	-558,351.50	0.00	-558,351.50
28 Jun 24	01/09/2025 USD	30.78							
Settled	CUSIP : X5S005UK5 / UBS AG LONDON BRANCH UKRAINE(REP OF) 7.75% NTS 01/09/2025 USD PRICE: 30.78 NET BROKER: UBS AG LONDON BRANCH								
26 Jun 24	UKRAINE(REP OF) 7.75% SNR	-850,000.000	265,625.00	0.00	0.00	-779,277.67	-513,652.67	0.00	-513,652.67
28 Jun 24	01/09/2025 USD	31.25							
Settled	SEDOL : BYSRJ25 / MERRILL LYNCH INTERNATIONAL LIMITED UKRAINE(REP OF) 7.75% SNR 01/09/2025 USD PRICE: 31.25 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Ukraine - USD

21 May 24	UKRAINE(REP OF) 7.75% SNR	-550,000.000	160,187.50	0.00	0.00	-571,957.27	-411,769.77	0.00	-411,769.77
23 May 24	01/09/2028 USD	29.125							
Settled	SEDOL : BYSRS62 / HSBC BANK BOND OPERATIONS UKRAINE(REP OF) 7.75% SNR 01/09/2028 USD PRICE: 29.125 NET BROKER: HSBC BANK BOND OPERATIONS								
21 May 24	UKRAINE(REP OF) 8.994% SNR	-600,000.000	190,350.00	0.00	0.00	-188,784.00	1,566.00	0.00	1,566.00
23 May 24	01/02/26 USD1000	31.725							
Settled	SEDOL : BG1Y381 / HSBC BANK BOND OPERATIONS UKRAINE(REP OF) 8.994% SNR 01/02/26 USD1000 PRICE: 31.725 NET BROKER: HSBC BANK BOND OPERATIONS								
26 Jun 24	UKRAINE(REP OF) 9.75% SNR	-450,000.000	144,000.00	0.00	0.00	-134,415.00	9,585.00	0.00	9,585.00
28 Jun 24	01/11/30 USD21000	32.00							
Settled	SEDOL : BG4T0F9 / MERRILL LYNCH INTERNATIONAL LIMITED UKRAINE(REP OF) 9.75% SNR 01/11/30 USD21000 PRICE: 32.0 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
Total Ukraine - USD			1,656,785.00	0.00	0.00	-3,612,148.71	-1,955,363.71	0.00	-1,955,363.71

United Arab Emirates - USD

21 May 24	DUBAI (GOVT OF) 3.9% SNR EMTN	-400,000.000	292,904.00	3,206.67	0.00	-336,613.40	-43,709.40	0.00	-43,709.40
23 May 24	09/09/50 USD	73.226							
Settled	SEDOL : BNBXNP4 / UBS AG LONDON BRANCH DUBAI (GOVT OF) 3.9% SNR EMTN 09/09/50 USD PRICE: 73.226 NET BROKER: UBS AG LONDON BRANCH								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Arab Emirates - USD

21 May 24	EMIRATE OF ABU 1.625% 02/06/2028	-200,000.000	176,500.00	1,543.75	0.00	-194,573.52	-18,073.52	0.00	-18,073.52
23 May 24	SEDOL : BN0Z7F9 /	88.25							
Settled	BANQUE PARIBAS PARIS EMIRATE OF ABU 1.625% 02/06/2028 PRICE: 88.25 NET BROKER: BANQUE PARIBAS PARIS								
21 May 24	EMIRATE OF ABU DHA 1.7% SNR	-300,000.000	246,459.00	1,147.50	0.00	-289,002.99	-42,543.99	0.00	-42,543.99
23 May 24	MTN 02/03/2031 USD	82.153							
Settled	SEDOL : BN15FX2 / SMBC NIKKO CAPITAL MARKETS LIMITED EMIRATE OF ABU DHA 1.7% SNR MTN 02/03/2031 PRICE: 82.153 NET BROKER: SMBC NIKKO CAPITAL MARKETS LIMITED								
21 May 24	EMIRATE OF ABU DHA 1.875% SNR	-300,000.000	246,555.00	1,062.50	0.00	-244,800.00	1,755.00	0.00	1,755.00
23 May 24	MTN 15/09/31 USD	82.185							
Settled	SEDOL : BNLXM79 / GOLDMAN SACHS INTERNATIONAL EMIRATE OF ABU DHA 1.875% SNR MTN 15/09/31 U PRICE: 82.185 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	EMIRATE OF ABU DHA 2.125% SNR	-450,000.000	444,730.50	1,407.81	0.00	-452,311.53	-7,581.03	0.00	-7,581.03
23 May 24	MTN 30/09/24 USD	98.829							
Settled	SEDOL : BKPGWV7 / DEUTSCHE BANK AG, LONDON BRANCH EMIRATE OF ABU DHA 2.125% SNR MTN 30/09/24 U PRICE: 98.829 NET BROKER: DEUTSCHE BANK AG, LONDON BRANCH								
21 May 24	EMIRATE OF ABU DHA 2.5% SNR	-200,000.000	178,196.00	736.11	0.00	-208,631.84	-30,435.84	0.00	-30,435.84
23 May 24	30/09/29 USD200000	89.098							
Settled	SEDOL : 0A93WNU / BANQUE PARIBAS PARIS								

◆ 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

Fixed Income

Government bonds

United Arab Emirates - USD

EMIRATE OF ABU DHA 2.5% SNR 30/09/29
 USD200000 PRICE: 89.098 NET BROKER: BANQUE
 PARIBAS PARIS

21 May 24	EMIRATE OF ABU DHA 3.125% SNR		-200,000.000	188,802.00	729.17	0.00	-215,636.99	-26,834.99	0.00	-26,834.99
23 May 24	MTN 11/10/27 USD		94.401							
Settled	SEDOL : BF0M765 / SMBC NIKKO CAPITAL MARKETS LIMITED EMIRATE OF ABU DHA 3.125% SNR MTN 11/10/27 U PRICE: 94.401 NET BROKER: SMBC NIKKO CAPITAL MARKETS LIMITED									
21 May 24	EMIRATE OF ABU DHA 3.125% SNR		-500,000.000	456,550.00	1,605.90	0.00	-474,458.41	-17,908.41	0.00	-17,908.41
23 May 24	MTN 16/04/30 USD		91.31							
Settled	SEDOL : BLGVN60 / NATIONAL BANK OF ABU DHABI EMIRATE OF ABU DHA 3.125% SNR MTN 16/04/30 U PRICE: 91.31 NET BROKER: NATIONAL BANK OF ABU DHABI									
21 May 24	EMIRATE OF ABU DHA 3.125% SNR		-2,250,000.000	1,566,562.50	10,351.56	0.00	-2,117,530.46	-550,967.96	0.00	-550,967.96
23 May 24	MTN 30/09/49 USD		69.625							
Settled	SEDOL : BKPGWX9 / DEUTSCHE BANK AG, LONDON BRANCH EMIRATE OF ABU DHA 3.125% SNR MTN 30/09/49 U PRICE: 69.625 NET BROKER: DEUTSCHE BANK AG, LONDON BRANCH									
21 May 24	SHARJAH T BD 4.0% 28/07/2050		-300,000.000	196,650.00	3,833.33	0.00	-257,035.61	-60,385.61	0.00	-60,385.61
23 May 24	SEDOL : BLC8L38 /		65.55							
Settled	HSBC BANK BOND OPERATIONS SHARJAH T BD 4.0% 28/07/2050 PRICE: 65.55 NET BROKER: HSBC BANK BOND OPERATIONS									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Arab Emirates - USD

21 May 24	UTD ARAB EMIRATES 2% SNR MTN	-400,000.000	331,400.00	755.56	0.00	-342,920.00	-11,520.00	0.00	-11,520.00
23 May 24	19/10/31 USD1000	82.85							
Settled	SEDOL : BN4LK09 / GOLDMAN SACHS INTERNATIONAL UTD ARAB EMIRATES 2% SNR MTN 19/10/31 USD1000 PRICE: 82.85 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	UTD ARAB EMIRATES 2.875%	-400,000.000	293,100.00	1,086.11	0.00	-394,887.62	-101,787.62	0.00	-101,787.62
23 May 24	19/10/2041	73.275							
Settled	SEDOL : 6AXM88U / SCBLGB2L UTD ARAB EMIRATES 2.875% 19/10/2041 PRICE: 73.275 NET BROKER: SCBLGB2L								
21 May 24	UTD ARAB EMIRATES 3.25% SNR	-200,000.000	134,780.00	613.89	0.00	-160,500.00	-25,720.00	0.00	-25,720.00
23 May 24	MTN 19/10/61USD	67.39							
Settled	SEDOL : BN4LZF9 / CITIGROUP GLOBAL MARKETS LIMITED UTD ARAB EMIRATES 3.25% SNR MTN 19/10/61USD PRICE: 67.39 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	UTD ARAB EMIRATES 4.05% SNR	-400,000.000	380,840.00	6,120.00	0.00	-387,498.00	-6,658.00	0.00	-6,658.00
23 May 24	MTN 07/07/32USD	95.21							
Settled	SEDOL : BP6CL45 / NOMURA INTERNATIONAL PLC UTD ARAB EMIRATES 4.05% SNR MTN 07/07/32USD PRICE: 95.21 NET BROKER: NOMURA INTERNATIONAL PLC								
Total United Arab Emirates - USD			5,134,029.00	34,199.86	0.00	-6,076,400.37	-942,371.37	0.00	-942,371.37

United States - USD

◆ 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

Fixed Income

Government bonds

United States - USD

26 Jun 24	DTD 06/30/2018 2.75% DUE		-1,122,000.000	1,096,272.89	15,257.97	0.00	-1,075,284.47	20,988.42	0.00	20,988.42
28 Jun 24	06-30-2025 REG		97.7070312							
Settled	SEDOL : BD9MJH7 / PERSHING LLC USA TREASURY NTS 2.75% SNR 30/06/25 USD1000 PRICE: 97.70703 NET BROKER: PERSHING LLC									
29 May 24	UNITED STATES OF AMER TREAS		-2,500,000.000	2,475,976.56	0.00	0.00	-2,490,527.34	-14,550.78	0.00	-14,550.78
31 May 24	NOTES 4.25% 05-31-2025		99.0390625							
Settled	SEDOL : BP489V8 / PERSHING LLC USA TREASURY NTS 4.25% NTS 31/05/25 USD1000 PRICE: 99.03906 NET BROKER: PERSHING LLC									
30 Apr 24	UNITED STATES OF AMER TREAS		-2,500,000.000	2,421,875.00	24,519.23	0.00	-2,365,241.26	56,633.74	0.00	56,633.74
01 May 24	NOTES 2.125%DUE 05-15-2025 REG		96.875							
Settled	SEDOL : BZ56W12 / DEUTSCHE BANK AG USA TREASURY NTS 2.125% NTS 15/05/25 USD100 PRICE: 96.875 NET BROKER: DEUTSCHE BANK AG									
29 May 24	UNITED STATES OF AMER TREAS		-1,438,000.000	1,396,769.84	1,328.59	0.00	-1,360,486.77	36,283.07	0.00	36,283.07
31 May 24	NOTES 2.125%DUE 05-15-2025 REG		97.1328125							
Settled	SEDOL : BZ56W12 / PERSHING LLC USA TREASURY NTS 2.125% NTS 15/05/25 USD100 PRICE: 97.13281 NET BROKER: PERSHING LLC									
29 May 24	UNITED STATES OF AMER TREAS		-2,737,000.000	2,674,348.36	3,272.50	0.00	-2,618,023.73	56,324.63	0.00	56,324.63
31 May 24	NOTES 2.75% DUE 05-15-2025 REG		97.710938							
Settled	SEDOL : BPSLLX9 / MISCHLER FINANCIAL GROUP, INC. USA TREASURY NTS 2.75% NTS 15/05/25 USD1000 PRICE: 97.71093 OTHER CHARGES: 0.01 BROKER: MISCHLER FINANCIAL GROUP, INC.									

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

United States - USD

29 May 24	UNITED STATES OF AMER TREAS	-1,539,000.000	1,503,891.56	0.00	0.00	-1,479,100.97	24,790.59	0.00	24,790.59
31 May 24	NOTES 2.875%05-31-2025	97.71875							
Settled	SEDOL : BD5J3M5 / PERSHING LLC USA TREASURY NTS 2.875% SNR 31/05/25 USD1000 PRICE: 97.71874 NET BROKER: PERSHING LLC								
26 Apr 24	UNITED STATES OF AMER TREAS	-2,750,000.000	2,714,550.78	0.00	0.00	-2,738,828.13	-24,277.35	0.00	-24,277.35
30 Apr 24	NOTES 3.875%04-30-2025	98.7109375							
Settled	SEDOL : BMDLR13 / PERSHING LLC USA TREASURY NTS 0% NTS 30/04/25 USD'BA-202 PRICE: 98.71093 NET BROKER: PERSHING LLC								
07 Jun 24	UNITED STATES OF AMER TREAS	-5,170,000.000	5,092,248.04	41,370.59	0.00	-5,063,066.75	29,181.29	0.00	29,181.29
10 Jun 24	NOTES 4.125% 03-31-2029	98.496094							
Settled	SEDOL : BQV12R4 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 98.49609 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
11 Jun 24	UNITED STATES OF AMER TREAS	-2,500,000.000	2,467,187.50	20,850.41	0.00	-2,448,291.46	18,896.04	0.00	18,896.04
13 Jun 24	NOTES 4.125% 03-31-2029	98.6875							
Settled	SEDOL : BQV12R4 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 98.6875 NET BROKER: MORGAN STANLEY AND CO., LLC								
16 Apr 24	UNITED STATES OF AMER TREAS	-10,000,000.000	9,910,546.88	20,901.64	0.00	-9,913,671.88	-3,125.00	0.00	-3,125.00
17 Apr 24	NOTES 4.5% 03-31-2026	99.105469							
Settled	SEDOL : BQV12S5 / BANK OF AMERICA MERRILL LYNCH-BAML								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

United States - USD

	USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000 PRICE: 99.10546 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
17 Apr 24	UNITED STATES OF AMER TREAS	-10,000,000.000	9,921,484.38	22,131.15	0.00	-9,913,671.87	7,812.51	0.00	7,812.51
18 Apr 24	NOTES 4.5% 03-31-2026	99.214844							
Settled	SEDOL : BQV12S5 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000 PRICE: 99.21484 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
31 May 24	UNITED STATES OF AMER TREAS	-3,000,000.000	2,977,968.75	23,606.56	0.00	-2,976,445.31	1,523.44	0.00	1,523.44
03 Jun 24	NOTES 4.5% 03-31-2026	99.265625							
Settled	SEDOL : BQV12S5 / HSBC SECURITIES (USA) INC. USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000 PRICE: 99.26562 NET BROKER: HSBC SECURITIES (USA) INC.								
11 Jun 24	UNITED STATES OF AMER TREAS	-2,000,000.000	1,986,718.75	17,950.82	0.00	-1,984,296.88	2,421.87	0.00	2,421.87
12 Jun 24	NOTES 4.5% 03-31-2026	99.335938							
Settled	SEDOL : BQV12S5 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000 PRICE: 99.33593 NET BROKER: MORGAN STANLEY AND CO., LLC								
26 Jun 24	UNITED STATES OF AMER TREAS	-2,000,000.000	1,990,312.49	45,741.76	0.00	-1,996,875.00	-6,562.51	0.00	-6,562.51
28 Jun 24	NOTES 4.625%DUE 06-30-2025 REG	99.515625							
Settled	SEDOL : BQXV164 / ACADEMY SECURITIES, INC USA TREASURY NTS 4.625% NTS 30/06/25 USD1000 PRICE: 99.51562 NET BROKER: 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								

Sales

Fixed Income

Government bonds

United States - USD

25 Apr 24 29 Apr 24 Settled	UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029 SEDOL : BKVKB83 / MISCHLER FINANCIAL GROUP, INC. USA TREASURY NTS 1.75% NTS 15/11/29 USD1000 PRICE: 85.9375 NET BROKER: MISCHLER FINANCIAL GROUP, INC.	-12,000,000.000 85.9375	10,312,500.00	95,769.23	0.00	-10,602,956.36	-290,456.36	0.00	-290,456.36
30 May 24 31 May 24 Settled	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG SEDOL : BSTJVX3 / GOLDMAN, SACHS AND CO. USA TREASURY BDS 5% BDS 15/05/2037 USD1000 PRICE: 104.74218 NET BROKER: GOLDMAN, SACHS AND CO.	-6,100,000.000 104.7421875	6,389,273.44	13,260.87	0.00	-6,514,750.98	-125,477.54	0.00	-125,477.54
26 Jun 24 28 Jun 24 Settled	UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025 SEDOL : BFNQWY7 / PERSHING LLC USA TREASURY NTS 2.875% SNR 31/07/25 USD1000 PRICE: 97.67968 NET BROKER: PERSHING LLC	-2,068,000.000 97.6796875	2,020,015.94	24,337.35	0.00	-1,985,070.65	34,945.29	0.00	34,945.29
29 May 24 31 May 24 Settled	UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG SEDOL : BLB6SL0 / PERSHING LLC USA TREASURY NTS 0.25% NTS 31/05/25 USD1000 PRICE: 95.20703 NET BROKER: PERSHING LLC	-2,447,000.000 95.2070312	2,329,716.05	0.00	0.00	-2,217,448.62	112,267.43	0.00	112,267.43
30 May 24 31 May 24 Settled	UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL : BM96PV8 / GOLDMAN, SACHS AND CO. USA TREASURY NTS 1.875% NTS 15/02/32 USD1000 PRICE: 82.66796 OTHER CHARGES: 0.01 BROKER: GOLDMAN, SACHS AND CO.	-3,500,000.000 82.6679688	2,893,378.90	19,110.58	0.00	-2,905,434.23	-12,055.33	0.00	-12,055.33

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

06 Jun 24 07 Jun 24 Settled	UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL : BM96PV8 / GOLDMAN, SACHS AND CO. USA TREASURY NTS 1.875% NTS 15/02/32 USD1000 PRICE: 84.21093 NET BROKER: GOLDMAN, SACHS AND CO.	-3,542,600.000 84.210937	2,983,256.67	20,620.56	0.00	-2,940,797.52	42,459.15	0.00	42,459.15
26 Apr 24 30 Apr 24 Settled	UNITED STATES TREAS NTS 2.625% 04-15-2025 SEDOL : BNGDFD1 / PERSHING LLC USA TREASURY NTS 2.625% NTS 15/04/25 USD1000 PRICE: 97.60546 OTHER CHARGES: 0.01 BROKER: PERSHING LLC	-2,709,000.000 97.6054687	2,644,132.14	2,914.40	0.00	-2,586,945.31	57,186.83	0.00	57,186.83
26 Apr 24 30 Apr 24 Settled	UNITED STATES TREAS NTS 2.75% 04-30-2025 SEDOL : BFXTNS7 / PERSHING LLC USA TREASURY NTS 2.875% SNR 30/04/25 USD1000 PRICE: 97.75 NET BROKER: PERSHING LLC	-1,765,000.000 97.75	1,725,287.50	0.00	0.00	-1,697,691.78	27,595.72	0.00	27,595.72
09 May 24 10 May 24 Settled	UNITED STATES TREAS NTS DTD 03/15/2024 4.25% 03-15-2027 SEDOL : BQ2MK50 / HSBC (GLBL MRKTS EQUITIES OPERATION USA TREASURY NTS 4.25% NTS 15/03/27 USD1000 PRICE: 98.9375 NET BROKER: HSBC (GLBL MRKTS EQUITIES OPERATION	-2,500,000.000 98.9375	2,473,437.50	16,168.48	0.00	-2,462,402.34	11,035.16	0.00	11,035.16
24 May 24 28 May 24 Settled	UNITED STATES TREAS NTS DTD 03/15/2024 4.25% 03-15-2027 SEDOL : BQ2MK50 / HSBC SECURITIES (USA) INC.	-9,500,000.000 98.75	9,381,250.00	81,188.86	0.00	-9,357,128.91	24,121.09	0.00	24,121.09

◆ 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

Fixed Income

Government bonds

United States - USD

	USA TREASURY NTS 4.25% NTS 15/03/27 USD1000 PRICE: 98.75 NET BROKER: HSBC SECURITIES (USA) INC.								
31 May 24	UNITED STATES TREAS NTS DTD	-2,750,000.000	2,686,406.25	36,939.04	0.00	-2,635,750.29	50,655.96	0.00	50,655.96
03 Jun 24	06/15/2022 2.875% DUE 06-15-2025	97.6875							
Settled	SEDOL : BQB7JY8 / GOLDMAN, SACHS AND CO. USA TREASURY NTS 2.875% NTS 15/06/25 USD1000 PRICE: 97.6875 NET BROKER: GOLDMAN, SACHS AND CO.								
26 Jun 24	UNITED STATES TREAS NTS DTD	-2,867,000.000	2,806,188.24	38,988.05	0.00	-2,752,916.73	53,271.51	0.00	53,271.51
28 Jun 24	07/15/2022 3.0% DUE 07-15-2025	97.8789062							
Settled	SEDOL : BMQ53Q9 / PERSHING LLC USA TREASURY NTS 3% NTS 15/07/2025 USD1000 PRICE: 97.8789 NET BROKER: PERSHING LLC								
26 Jun 24	UNITED STS TREAS NTS UNITED	-2,608,000.000	2,475,868.12	2,668.90	0.00	-2,350,021.27	125,846.85	0.00	125,846.85
28 Jun 24	STS TREAS NTS .25% DUE	94.9335937							
Settled	07-31-2025 REG SEDOL : BMXXZ93 / PERSHING LLC USA TREASURY NTS 0.25% NTS 31/07/25 USD1000 PRICE: 94.93359 OTHER CHARGES: 0.01 BROKER: PERSHING LLC								
15 Apr 24	US TREASURY N/B 1.5% DUE	-4,840,000.000	4,065,600.00	12,365.93	0.00	-4,184,595.49	-118,995.49	0.00	-118,995.49
17 Apr 24	02-15-2030 REG	84.00							
Settled	SEDOL : BK8ZZ12 / MFR SECURITIES INC. USA TREASURY NTS 1.5% NTS 15/02/2030 USD1000 PRICE: 84.0 NET BROKER: MFR SECURITIES INC.								
25 Apr 24	US TREASURY N/B 1.5% DUE	-25,340,000.000	21,228,189.06	77,273.08	0.00	-21,908,605.30	-680,416.24	0.00	-680,416.24
29 Apr 24	02-15-2030 REG	83.773437							
Settled	SEDOL : BK8ZZ12 / 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								

Sales

Fixed Income

Government bonds

United States - USD

	USA TREASURY NTS 1.5% NTS 15/02/2030 USD1000 PRICE: 83.77343 NET BROKER: GREAT PACIFIC SECURITIES								
12 Apr 24	US TREASURY N/B 2.375%	-22,515,000.000	20,307,474.61	224,763.41	0.00	-20,806,973.75	-499,499.14	0.00	-499,499.14
16 Apr 24	05-15-2029	90.195312							
Settled	SEDOL : BK1WV0 / THE BANK OF NEW YORK MELLON USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 90.19531 NET BROKER: THE BANK OF NEW YORK MELLON								
12 Apr 24	US TREASURY N/B 2.375%	-21,595,000.000	19,455,745.31	215,579.21	0.00	-19,956,766.52	-501,021.21	0.00	-501,021.21
16 Apr 24	05-15-2029	90.09375							
Settled	SEDOL : BK1WV0 / WILLIAMS CAPITAL GROUP L.P.,THE USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 90.09374 NET BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Apr 24	US TREASURY N/B 2.375%	-19,810,000.000	17,770,189.06	199,052.40	0.00	-18,307,179.66	-536,990.60	0.00	-536,990.60
17 Apr 24	05-15-2029	89.703125							
Settled	SEDOL : BK1WV0 / MFR SECURITIES INC. USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 89.70312 NET BROKER: MFR SECURITIES INC.								
31 May 24	UTD STATES TREAS .25% DUE	-2,762,000.000	2,622,173.75	2,940.32	0.00	-2,497,277.19	124,896.56	0.00	124,896.56
03 Jun 24	06-30-2025	94.9375							
Settled	SEDOL : BL5BXQ1 / BMO NESBITT BURNS INC USA TREASURY NTS 0.25% NTS 30/06/2025 USD100 PRICE: 94.9375 NET BROKER: BMO NESBITT BURNS INC								
Total United States - USD			185,200,234.32	1,320,871.89	0.00	-187,094,524.72	-1,894,290.40	0.00	-1,894,290.40

Uruguay - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Uruguay - USD

21 May 24	REPUBLICA ORIENT URUGUAY	-500,000.000	520,387.58	1,996.53	0.00	-527,098.00	-6,710.42	0.00	-6,710.42
23 May 24	5.75% 10-28-2034	104.14							
Settled	CUSIP : 760942BE1 / PERSHING LLC / 312.42 URUGUAY(REP OF) 5.75% SNR 28/10/34 USD1000 PRICE: 104.14 BROKER COMMISSION: 312.42 BROKER: PERSHING LLC								
21 May 24	REPUBLICA ORIENTAL DEL	-360,000.000	356,412.82	1,137.50	0.00	-374,859.12	-18,446.30	0.00	-18,446.30
23 May 24	URUGUAY BD 4.375%DUE	99.063							
Settled	10-27-2027 REG CUSIP : 760942BB7 / PERSHING LLC / 213.98 REPUBLICA ORIENTAL BD 4.375% 27/10/2027 PRICE: 99.063 BROKER COMMISSION: 213.98 BROKER: PERSHING LLC								
21 May 24	REPUBLICA ORIENTAL DEL	-600,000.000	550,085.75	2,736.25	0.00	-696,825.38	-146,739.63	0.00	-146,739.63
23 May 24	URUGUAY BD 4.975%DUE	91.736							
Settled	04-20-2055 REG CUSIP : 760942BD3 / PERSHING LLC / 330.25 URUGUAY(REP OF) 4.975% SNR 20/04/2055 USD PRICE: 91.736 BROKER COMMISSION: 330.25 BROKER: PERSHING LLC								
21 May 24	REPUBLICA ORIENTAL DEL	-2,300,000.000	2,175,873.69	50,504.17	0.00	-2,727,100.98	-551,227.29	0.00	-551,227.29
23 May 24	URUGUAY SR NT 5.1% DUE	94.66							
Settled	06-18-2050 REG CUSIP : 760942BA9 / PERSHING LLC / 1,306.31 REPUBLICA ORIENTAL SR NT 5.1% 18/06/2050 PRICE: 94.66 BROKER COMMISSION: 1,306.31 BROKER: PERSHING 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

Fixed Income

Government bonds

Uruguay - USD

21 May 24	URUGUAY REP BD 4.375%	-1,750,000.000	1,701,553.45	25,520.83	0.00	-1,927,884.57	-226,331.12	0.00	-226,331.12
23 May 24	01-23-2031	97.29							
Settled	CUSIP : 917288BK7 / PERSHING LLC / 1,021.55 URUGUAY(REP OF) 4.375% SNR 23/01/2031 USD PRICE: 97.29 BROKER COMMISSION: 1,021.55 BROKER: PERSHING LLC								
Total Uruguay - USD			5,304,313.29	81,895.28	0.00	-6,253,768.05	-949,454.76	0.00	-949,454.76

Uzbekistan - USD

21 May 24	THE REP UZBEKISTAN 3.9% SNR	-200,000.000	164,800.00	736.67	0.00	-192,490.36	-27,690.36	0.00	-27,690.36
23 May 24	MTN 19/10/2031 USD	82.40							
Settled	SEDOL : BNHTB18 / MORGAN STANLEY AND CO.INTRNTNAL PLC THE REP UZBEKISTAN 3.9% SNR MTN 19/10/2031 PRICE: 82.4 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
21 May 24	THE REP UZBEKISTAN 5.375% SNR	-200,000.000	187,310.00	2,777.08	0.00	-180,600.00	6,710.00	0.00	6,710.00
23 May 24	MTN 20/02/29 USD	93.655							
Settled	SEDOL : BHZSZF7 / J.P. MORGAN SECURITIES PLC THE REP UZBEKISTAN 5.375% SNR MTN 20/02/29 U PRICE: 93.655 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Uzbekistan - USD			352,110.00	3,513.75	0.00	-373,090.36	-20,980.36	0.00	-20,980.36

Vietnam - USD

21 May 24	SOCIALIST REP OF VIETNAM 4.8%	-450,000.000	446,177.13	240.00	0.00	-466,140.92	-19,963.79	0.00	-19,963.79
23 May 24	DUE 11-19-2024 REG	99.21							
Settled	CUSIP : Y9384RAA8 / PERSHING LLC / 267.87 SOCIALIST REP OF VIETNAM 4.8% DUE 19/11/202 PRICE: 99.21 BROKER COMMISSION: 267.87 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

Total Vietnam - USD		446,177.13	240.00	0.00	-466,140.92	-19,963.79	0.00	-19,963.79
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Zambia - USD

17 Jun 24	ZAMBIA(REP OF) 5.75%-VAR NTS	-251,357.504	220,059.64	3,195.31	0.00	-313,304.42	-93,244.78	0.00	-93,244.78
20 Jun 24	30/06/33 USD	88.00							
Settled	SEDOL : BS4BKG0 / J.P. MORGAN SECURITIES PLC ZAMBIA(REP OF) 5.75%-VAR NTS 30/06/33 USD PRICE: 87.54846 BROKER: J.P. MORGAN SECURITIES PLC								
Total Zambia - USD			220,059.64	3,195.31	0.00	-313,304.42	-93,244.78	0.00	-93,244.78

Total government bonds			340,082,856.72	3,375,535.42	0.00	-354,931,745.92	-14,847,712.76	-1,176.44	-14,848,889.20
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Government agencies

Bahrain - USD

21 May 24	OIL & GAS HLDG CO B S C 7.5%	-500,000.000	510,475.00	2,916.67	0.00	-539,702.76	-29,227.76	0.00	-29,227.76
23 May 24	10-25-2027	102.095							
Settled	CUSIP : 67778NAA6 / JPMORGAN CHASE BANK, N.A. OIL & GAS HLDG CO TRANCHE # 7.5% 25/10/2027 PRICE: 102.095 NET BROKER: JPMORGAN CHASE BANK, N.A.								

Total Bahrain - USD			510,475.00	2,916.67	0.00	-539,702.76	-29,227.76	0.00	-29,227.76
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Chile - USD

21 May 24	CODELCO INC 5.95% DUE	-200,000.000	199,582.18	4,462.50	0.00	-199,280.00	302.18	0.00	302.18
23 May 24	01-08-2034	99.851							
Settled	CUSIP : P3143NBQ6 / PERSHING LLC / 119.82 CODELCO INC 5.95% 08/01/2034 PRICE: 99.851 BROKER COMMISSION: 119.82 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 agencies

Chile - USD

21 May 24	CODELCO INC 6.3% 09-08-2053	-200,000.000	198,256.97	2,625.00	0.00	-195,210.00	3,046.97	0.00	3,046.97
23 May 24	CUSIP : P3143NBR4 /	99.188							
Settled	PERSHING LLC / 119.03								
	CODELCO INC 6.3% 6.3% 08/09/2053 PRICE: 99.188 BROKER COMMISSION: 119.03 BROKER: PERSHING LLC								
21 May 24	EMPRESA DE TRANSPORTE ME 4.7%	-400,000.000	325,844.38	835.56	0.00	-450,682.72	-124,838.34	0.00	-124,838.34
23 May 24	DUE 05-07-2050 BEO	81.51							
Settled	CUSIP : P37466AS1 /								
	PERSHING LLC / 195.62 EMPRESA DE TRANSPORTE 4.7% SNR 07/05/50 USD'REGS' PRICE: 81.51 BROKER COMMISSION: 195.62 BROKER: PERSHING LLC								
21 May 24	EMPRESA NACIONAL DE PETR	-300,000.000	254,876.98	1,926.25	0.00	-276,424.34	-21,547.36	0.00	-21,547.36
23 May 24	3.45% 09-16-2031	85.01							
Settled	CUSIP : P37110AR7 /								
	PERSHING LLC / 153.02 EMPRESA NACIONAL 3.45% 09/16/2031 3.45% 16/09/2031 PRICE: 85.01 BROKER COMMISSION: 153.02 BROKER: PERSHING LLC								
21 May 24	PVTPL EMPRESA NACIONAL DEL	-200,000.000	169,999.94	1,284.17	0.00	-188,884.96	-18,885.02	0.00	-18,885.02
23 May 24	PETROLEO 3.45% 09-16-2031	85.051							
Settled	CUSIP : 29245JAM4 /								
	PERSHING LLC / 102.06 EMPRESA NACIONAL SR NT 144A 3.45% 16/09/2031 PRICE: 85.051 BROKER COMMISSION: 102.06 BROKER: PERSHING LLC								
Total Chile - USD			1,148,560.45	11,133.48	0.00	-1,310,482.02	-161,921.57	0.00	-161,921.57
China - USD									
21 May 24	CHINA DEV BANK 1% SNR	-200,000.000	188,440.87	144.44	0.00	-192,358.52	-3,917.65	0.00	-3,917.65
23 May 24	27/10/2025 USD200000	94.277							
Settled	SEDOL : BMDRF06 /MTN1								
	PERSHING LLC / 113.13								

◆ 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								

Sales

Fixed Income

Government agencies

China - USD

CHINA DEV BANK 1% SNR 27/10/2025 USD200000
 PRICE: 94.277 BROKER COMMISSION: 113.13
 BROKER: PERSHING LLC

21 May 24	CHINA HUADIAN 2018 3.375%-FRN	-250,000.000	243,853.60	3,515.63	0.00	-245,410.39	-1,556.79	0.00	-1,556.79
23 May 24	GTD SNR PERP USD	97.60							
Settled	SEDOL : BMY32L3 / PERSHING LLC / 146.40 CHINA HUADIAN 2018 3.375%-FRN GTD SNR PERP USD PRICE: 97.6 BROKER COMMISSION: 146.40 BROKER: PERSHING LLC								
21 May 24	CNAC HK FINBRIDGE 2% GTD SNR	-1,000,000.000	952,758.00	3,388.89	0.00	-982,361.86	-29,603.86	0.00	-29,603.86
23 May 24	22/09/2025 USD	95.333							
Settled	SEDOL : BMC5307 / PERSHING LLC / 572.00 CNAC HK FINBRIDGE 2% GTD SNR 22/09/2025 USD PRICE: 95.333 BROKER COMMISSION: 572.00 BROKER: PERSHING LLC								
21 May 24	EXP-IMP BANK CHINA 2.875% SNR	-500,000.000	480,891.29	1,078.13	0.00	-506,039.44	-25,148.15	0.00	-25,148.15
23 May 24	26/04/2026USD	96.236							
Settled	SEDOL : BYZLNB7 / PERSHING LLC / 288.71 EXP-IMP BANK CHINA 2.875% SNR 26/04/2026USD PRICE: 96.236 BROKER COMMISSION: 288.71 BROKER: PERSHING LLC								
21 May 24	EXP-IMP BANK CHINA 3.875% SNR	-200,000.000	195,880.40	150.69	0.00	-195,480.00	400.40	0.00	400.40
23 May 24	MTN 16/05/26 USD	97.999							
Settled	SEDOL : BRSDGC3 / PERSHING LLC / 117.60 EXP-IMP BANK CHINA 3.875% SNR MTN 16/05/26 U PRICE: 97.999 BROKER COMMISSION: 117.60 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 agencies

China - USD

21 May 24	SINOCHEM OFFSHORE LTD 1.5%	-200,000.000	182,690.32	500.00	0.00	-194,763.60	-12,073.28	0.00	-12,073.28
23 May 24	23/09/2026	91.40							
Settled	SEDOL : BNKJ944 /MTN1 PERSHING LLC / 109.68 SINOCHEM OFFSHORE LTD 1.5% 23/09/2026 PRICE: 91.4 BROKER COMMISSION: 109.68 BROKER: PERSHING LLC								
21 May 24	SINOPEC GROUP OVERSEAS DEV	-1,400,000.000	1,208,846.26	12,075.00	0.00	-1,332,353.29	-123,507.03	0.00	-123,507.03
23 May 24	2018 LTD 2.3% 01-08-2031	86.398							
Settled	CUSIP : G82016AS8 / PERSHING LLC / 725.74 SINOPEC GROUP 2.3% 2.3% 08/01/2031 PRICE: 86.398 BROKER COMMISSION: 725.74 BROKER: PERSHING LLC								
21 May 24	SINOPEC GROUP OVERSEAS DEV	-400,000.000	357,785.20	300.00	0.00	-402,811.58	-45,026.38	0.00	-45,026.38
23 May 24	2018 LTD 2.7% 05-13-2030	89.50							
Settled	CUSIP : G82016AP4 / PERSHING LLC / 214.80 SINOPEC GRP OVRS18 2.7% GTD SNR 13/05/2030 PRICE: 89.5 BROKER COMMISSION: 214.80 BROKER: PERSHING LLC								
21 May 24	SINOPEC GROUP OVERSEAS DEV	-200,000.000	193,783.66	119.44	0.00	-204,892.16	-11,108.50	0.00	-11,108.50
23 May 24	2018 LTD DUE 05-13-2025	96.95							
Settled	CUSIP : G82016AN9 / PERSHING LLC / 116.34 SINOPEC GRP OVRS18 2.15% GTD SNR 13/05/25 U PRICE: 96.95 BROKER COMMISSION: 116.34 BROKER: PERSHING LLC								
21 May 24	SUNNY EXPRESS ENTE 2.95% GTD	-200,000.000	188,692.72	1,343.89	0.00	-190,683.77	-1,991.05	0.00	-1,991.05
23 May 24	SNR 01/03/27 USD	94.403							
Settled	SEDOL : BPKBJC2 / PERSHING LLC / 113.28								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

China - USD

SUNNY EXPRESS ENTE 2.95% GTD SNR 01/03/27 U
 PRICE: 94.403 BROKER COMMISSION: 113.28
 BROKER: PERSHING LLC

21 May 24	THREE GORGES FIN I KY 1.3%	-250,000.000	236,887.78	550.69	0.00	-245,015.21	-8,127.43	0.00	-8,127.43
23 May 24	09-22-2025	94.812							
Settled	CUSIP : G8850LAF7 / PERSHING LLC / 142.22 3 GORGES FIN I 1.3% 09/22/2025 1.3% 22/09/2025 PRICE: 94.812 BROKER COMMISSION: 142.22 BROKER: PERSHING LLC								
Total China - USD			4,430,510.10	23,166.80	0.00	-4,692,169.82	-261,659.72	0.00	-261,659.72

Hong Kong - USD

21 May 24	CHINA LI OVERSEAS 5.35%-FRN	-300,000.000	301,816.80	4,369.17	0.00	-291,540.00	10,276.80	0.00	10,276.80
23 May 24	SUB 15/08/33USD	100.666							
Settled	SEDOL : BQV VX37 / PERSHING LLC / 181.20 CHINA LI OVERSEAS 5.35%-FRN SUB 15/08/33USD PRICE: 100.666 BROKER COMMISSION: 181.20 BROKER: PERSHING LLC								
Total Hong Kong - USD			301,816.80	4,369.17	0.00	-291,540.00	10,276.80	0.00	10,276.80

Hungary - USD

21 May 24	MFB HUNGARIAN DVB 6.5% GTD	-300,000.000	305,310.00	7,800.00	0.00	-296,250.00	9,060.00	0.00	9,060.00
23 May 24	SNR 29/06/2028 USD	101.77							
Settled	SEDOL : BRBH8C6 / GOLDMAN SACHS INTERNATIONAL MFB HUNGARIAN DVB 6.5% GTD SNR 29/06/2028 PRICE: 101.77 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
Total Hungary - USD			305,310.00	7,800.00	0.00	-296,250.00	9,060.00	0.00	9,060.00

India - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

India - USD

21 May 24	EXPORT-IMPORT BANK OF INDIA	-500,000.000	448,075.99	5,777.78	0.00	-500,723.23	-52,647.24	0.00	-52,647.24
23 May 24	TRANCHE # TR00005 3.25% DUE	89.669							
Settled	01-15-2030 BEO CUSIP : 30216KAE2 / PERSHING LLC / 269.01 EXPORT-IMPORT BK TRANCHE # 3.25% 15/01/2030 PRICE: 89.669 BROKER COMMISSION: 269.01 BROKER: PERSHING LLC								
21 May 24	EXPORT-IMPORT BK INDIA 3.875%	-600,000.000	571,456.92	7,233.33	0.00	-606,157.32	-34,700.40	0.00	-34,700.40
23 May 24	02-01-2028	95.30							
Settled	CUSIP : 30216KAC6 / PERSHING LLC / 343.08 EXPORT-IMPORT BK INDIA 3.875% 01/02/2028 PRICE: 95.3 BROKER COMMISSION: 343.08 BROKER: PERSHING LLC								
21 May 24	EXPORT-IMPORT BK INDIA MEDIUM	-200,000.000	201,105.26	3,819.44	0.00	-199,742.00	1,363.26	0.00	1,363.26
23 May 24	TERM TRANCHE # TR 00007 5.5%	100.613							
Settled	01-18-2033 CUSIP : 30216JAG0 / PERSHING LLC / 120.74 EXPORT-IMPORT BK TRANCHE # 5.5% 18/01/2033 PRICE: 100.613 BROKER COMMISSION: 120.74 BROKER: PERSHING LLC								
21 May 24	EXPORT-IMPORT BK INDIA MEDIUM	-700,000.000	576,768.73	5,687.50	0.00	-599,949.38	-23,180.65	0.00	-23,180.65
23 May 24	TERM SR BK2.25% DUE 01-13-2031	82.445							
Settled	BEO CUSIP : 30216KAF9 / PERSHING LLC / 346.27 EXPORT-IMPORT BK TRANCHE # 2.25% 13/01/2031 PRICE: 82.445 BROKER COMMISSION: 346.27 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

India - USD

24 Jun 24	GREENKO PWR II LTD GTD SR NT	-520,500.000	475,476.75	746.05	0.00	-473,394.75	2,082.00	0.00	2,082.00
25 Jun 24	144A 4.3% 12-13-2028	91.35							
Settled	CUSIP : 39530MAA6 / UBS AG STAMFORD BRANCH GREENKO PWR II LTD GTD SR NT 4.3% 13/12/2028 PRICE: 91.35 NET BROKER: UBS AG STAMFORD BRANCH								
Total India - USD			2,272,883.65	23,264.10	0.00	-2,379,966.68	-107,083.03	0.00	-107,083.03

Indonesia - USD

21 May 24	HUTAMA KARYA FIXED 3.75%	-200,000.000	183,030.12	250.00	0.00	-204,341.91	-21,311.79	0.00	-21,311.79
23 May 24	05-11-2030	91.57							
Settled	CUSIP : Y7141MAA7 / PERSHING LLC / 109.88 PT HUTAMA KARYA 3.75% GTD SNR 11/05/30 USD PRICE: 91.57 BROKER COMMISSION: 109.88 BROKER: PERSHING LLC								
21 May 24	PERUSAHAAN FIXED 4% DUE	-700,000.000	510,833.32	11,122.22	0.00	-606,313.80	-95,480.48	0.00	-95,480.48
23 May 24	06-30-2050	73.02							
Settled	CUSIP : 71568QAP2 / PERSHING LLC / 306.68 PERUSAHAAN LISTRIK 4% SNR MTN 30/06/2050USD PRICE: 73.02 BROKER COMMISSION: 306.68 BROKER: PERSHING LLC								
21 May 24	PERUSAHAAN LISTRIK NEGARA	-200,000.000	173,695.72	2,383.33	0.00	-191,376.08	-17,680.36	0.00	-17,680.36
23 May 24	3.0% 06-30-2030	86.90							
Settled	CUSIP : 71568QAN7 / PERSHING LLC / 104.28 PERUSAHAAN LISTRIK NEGARA 3.0% 30/06/2030 PRICE: 86.9 BROKER COMMISSION: 104.28 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 agencies

Indonesia - USD

21 May 24	PERUSAHAAN LISTRIK NEGARA PT	-400,000.000	384,888.93	366.67	0.00	-425,627.45	-40,738.52	0.00	-40,738.52
23 May 24	4.125% 05-15-2027	96.28							
Settled	CUSIP : 71568QAC1 / PERSHING LLC / 231.07 PERUSAHAAN LISTRIK NEGARA PT 4.125% 15/05/2027 PRICE: 96.28 BROKER COMMISSION: 231.07 BROKER: PERSHING LLC								
21 May 24	PT INDONESIA ASAHAN ALUMINIUM	-200,000.000	185,242.79	257.78	0.00	-217,847.99	-32,605.20	0.00	-32,605.20
23 May 24	& PT MINERAL INDU 5.8% 05-15-2050	92.677							
Settled	CUSIP : Y7140WAG3 / PERSHING LLC / 111.21 PT INDONESIA ASAHAN ALUMINIUM & PT MINERAL IN PRICE: 92.677 BROKER COMMISSION: 111.21 BROKER: PERSHING LLC								
21 May 24	PT INDONESIA ASAHAN ALUMINIUM	-200,000.000	197,921.18	211.11	0.00	-211,285.04	-13,363.86	0.00	-13,363.86
23 May 24	& PT MINERAL INDU INDO 4.75%	99.02							
Settled	05-15-2025 CUSIP : Y7140WAE8 / PERSHING LLC / 118.82 PT INDONESIA ASAHAN ALUMINIUM & PT MINERAL IN PRICE: 99.02 BROKER COMMISSION: 118.82 BROKER: PERSHING LLC								
21 May 24	PT PERTAMINA 6.45% DUE	-500,000.000	527,683.20	15,497.92	0.00	-568,643.98	-40,960.78	0.00	-40,960.78
23 May 24	05-30-2044	105.60							
Settled	CUSIP : 69370RAA5 / PERSHING LLC / 316.80 PERTAMINA PT 6.45% MTN 30/05/2044 USD200 PRICE: 105.6 BROKER COMMISSION: 316.80 BROKER: PERSHING LLC								
Total Indonesia - USD			2,163,295.26	30,089.03	0.00	-2,425,436.25	-262,140.99	0.00	-262,140.99

Kazakhstan - 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 agencies

Kazakhstan - USD

27 Jun 24	QAZAQGAZ JSC 4.375% GTD SNR	-1,900,000.000	1,774,125.00	21,935.76	0.00	-1,819,544.68	-45,419.68	0.00	-45,419.68
01 Jul 24	26/09/27 USD	93.375							
Pending	SEDOL : BD35XL4 /KZTGKZ UBS AG LONDON BRANCH QAZAQGAZ JSC 4.375% GTD SNR 26/09/27 USD PRICE: 93.375 NET BROKER: UBS AG LONDON BRANCH								

21 May 24	SOVEREIGN WEALTH F 2% SNR	-200,000.000	183,100.00	277.78	0.00	-197,800.00	-14,700.00	0.00	-14,700.00
23 May 24	28/10/2026 USD1000	91.55							
Settled	SEDOL : BPBJRG5 / J.P. MORGAN SECURITIES PLC SOVEREIGN WEALTH F 2% SNR 28/10/2026 USD1000 PRICE: 91.55 NET BROKER: J.P. MORGAN SECURITIES PLC								

Total Kazakhstan - USD			1,957,225.00	22,213.54	0.00	-2,017,344.68	-60,119.68	0.00	-60,119.68
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Malaysia - USD

27 Jun 24	MISC CAP TWO LABUAN LTD GTD NT	-1,200,000.000	1,147,164.00	10,250.00	0.00	-1,147,119.86	44.14	0.00	44.14
28 Jun 24	144A 3.75% DUE	95.597							
Settled	04-06-2027/03-06-2027 BEO CUSIP : 60475DAB7 / GOLDMAN, SACHS AND CO. MISC CAP TWO (LABU 3.75% MTN 06/04/2027 USD PRICE: 95.597 NET BROKER: GOLDMAN, SACHS AND CO.								

21 May 24	PETRONAS CAP LTD FIXED 3.5%	-200,000.000	196,512.02	1,263.89	0.00	-213,235.91	-16,723.89	0.00	-16,723.89
23 May 24	DUE 03-18-2025	98.315							
Settled	CUSIP : Y68856AN6 / PERSHING LLC / 117.98 PETRONAS CAP LTD FIXED 3.5% DUE 18/03/2025 PRICE: 98.315 BROKER COMMISSION: 117.98 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

Malaysia - USD

21 May 24	PETRONAS CAP LTD FIXED 4.5%	-500,000.000	436,492.95	4,062.50	0.00	-442,856.00	-6,363.05	0.00	-6,363.05
23 May 24	DUE 03-18-2045	87.351							
Settled	CUSIP : Y68856AQ9 / PERSHING LLC / 262.05 PETRONAS CAP LTD 4.5% 18/03/2045 PRICE: 87.351 BROKER COMMISSION: 262.05 BROKER: PERSHING LLC								
21 May 24	PETRONAS CAPITAL LTD 2.48% DUE	-1,950,000.000	1,621,679.91	15,448.33	0.00	-1,768,114.84	-146,434.93	0.00	-146,434.93
23 May 24	01-28-2032 REG	83.213							
Settled	CUSIP : Y6886MAE0 / PERSHING LLC / 973.59 PETRONAS CAP LTD BDS 2.48% 28/01/2032 PRICE: 83.213 BROKER COMMISSION: 973.59 BROKER: PERSHING LLC								
21 May 24	PETRONAS CAPITAL LTD 3.404%	-1,150,000.000	773,497.12	2,718.47	0.00	-1,110,465.48	-336,968.36	0.00	-336,968.36
23 May 24	DUE 04-28-2061 REG	67.301							
Settled	CUSIP : Y6886MAC4 / PERSHING LLC / 464.38 PETRONAS CAP LTD BDS 3.404% 28/04/2061 PRICE: 67.301 BROKER COMMISSION: 464.38 BROKER: PERSHING LLC								
21 May 24	PETRONAS CAPITAL LTD 3.5% DUE	-700,000.000	641,263.01	2,177.78	0.00	-702,461.16	-61,198.15	0.00	-61,198.15
23 May 24	04-21-2030	91.664							
Settled	CUSIP : Y68856AT3 / PERSHING LLC / 384.99 PETRONAS CAP LTD 3.5% 21/04/2030 PRICE: 91.664 BROKER COMMISSION: 384.99 BROKER: PERSHING LLC								
21 May 24	PETRONAS CAPITAL LTD 4.55% DUE	-450,000.000	390,437.60	1,820.00	0.00	-550,953.32	-160,515.72	0.00	-160,515.72
23 May 24	04-21-2050	86.816							
Settled	CUSIP : Y68856AV8 / PERSHING LLC / 234.40								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 agencies

Malaysia - USD

PETRONAS CAP LTD 4.55% 21/04/2050 PRICE:
86.816 BROKER COMMISSION: 234.40 BROKER:
PERSHING LLC

21 May 24	PETRONAS ENERGY FIXED 2.112%	-700,000.000	627,488.28	2,464.00	0.00	-683,449.42	-55,961.14	0.00	-55,961.14
23 May 24	DUE 03-23-2028	89.695							
Settled	CUSIP : C7274KAB2 / PERSHING LLC / 376.72								
	PETRONAS ENERGY 2.112% 23/03/2028 PRICE: 89.695 BROKER COMMISSION: 376.72 BROKER: PERSHING LLC								
Total Malaysia - USD			5,834,534.89	40,204.97	0.00	-6,618,655.99	-784,121.10	0.00	-784,121.10

Mexico - USD

21 May 24	BANCO NACIONAL COM EXT	-200,000.000	177,253.58	1,541.33	0.00	-176,739.50	514.08	0.00	514.08
23 May 24	11/08/2031 2.72% 08-11-2031	88.68							
Settled	CUSIP : P1451JAA1 / PERSHING LLC / 106.42								
	BANCO NACIONAL COM 11/08/2031 2.72% 11/08/2031 PRICE: 88.68 BROKER COMMISSION: 106.42 BROKER: PERSHING LLC								
21 May 24	COMISION FEDERAL DE ELEC	-200,000.000	142,354.54	2,702.27	0.00	-187,050.00	-44,695.46	0.00	-44,695.46
23 May 24	4.677% DUE 02-09-2051 REG	71.22							
Settled	CUSIP : P29595AE8 / PERSHING LLC / 85.46								
	COMISION FED DE 4.677000% 4.677% 09/02/2051 PRICE: 71.22 BROKER COMMISSION: 85.46 BROKER: PERSHING LLC								
21 May 24	COMISION FEDERAL DE ELEC	-500,000.000	417,349.44	4,836.00	0.00	-462,805.67	-45,456.23	0.00	-45,456.23
23 May 24	3.348% DUE 02-09-2031 REG	83.52							
Settled	CUSIP : P29595AD0 / PERSHING LLC / 250.56								
	COMISION FED DE 3.348% 3.348% 09/02/2031 PRICE: 83.52 BROKER COMMISSION: 250.56 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

Mexico - USD

21 May 24	PEMEX PROJ FDG MASTER TR GTD	-200,000.000	157,561.41	5,815.28	0.00	-179,240.00	-21,678.59	0.00	-21,678.59
23 May 24	BD 6.625% DUE 06-15-2035 REG	78.828							
Settled	SEDOL : B7GPR51 / PERSHING LLC / 94.59 PETROLEOS MEXICANO 6.625% GTD SNR 15/06/35 U PRICE: 78.828 BROKER COMMISSION: 94.59 BROKER: PERSHING LLC								
21 May 24	PETRELOS MEXICANOS 6.7%	-1,000,000.000	856,485.80	18,052.78	0.00	-989,742.35	-133,256.55	0.00	-133,256.55
23 May 24	02-16-2032	85.70							
Settled	CUSIP : 71643VAB1 / PERSHING LLC / 514.20 PETROLEOS MEXICANO 6.7% GTD SNR 16/02/2032 PRICE: 85.7 BROKER COMMISSION: 514.20 BROKER: PERSHING LLC								
21 May 24	PETROLEOS 4.5% DUE 01-23-2026	-200,000.000	190,663.53	3,000.00	0.00	-199,489.73	-8,826.20	0.00	-8,826.20
23 May 24	CUSIP : 71654QBW1 /	95.389							
Settled	PERSHING LLC / 114.47 PETROLEOS MEXICANO 4.5% NTS 23/01/2026 USD PRICE: 95.389 BROKER COMMISSION: 114.47 BROKER: PERSHING LLC								
21 May 24	PETROLEOS 5.5% DUE 06-27-2044	-300,000.000	186,637.95	6,691.67	0.00	-193,587.08	-6,949.13	0.00	-6,949.13
23 May 24	CUSIP : 71654QBE1 /	62.25							
Settled	PERSHING LLC / 112.05 PETROLEOS MEXICANOS 5.5% NTS 27/06/44 USD1000 PRICE: 62.25 BROKER COMMISSION: 112.05 BROKER: PERSHING LLC								
21 May 24	PETROLEOS MEXICANOS 10.0%	-500,000.000	512,692.20	14,722.22	0.00	-488,500.00	24,192.20	0.00	24,192.20
23 May 24	02-07-2033	102.60							
Settled	CUSIP : 71654QDP4 / PERSHING LLC / 307.80 PETROLEOS MEXICANO 10% GTD SNR 07/02/2033 PRICE: 102.6 BROKER COMMISSION: 307.80 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

Mexico - USD

21 May 24	PETROLEOS MEXICANOS 6.5%	-250,000.000	240,105.85	3,159.72	0.00	-264,243.86	-24,138.01	0.00	-24,138.01
23 May 24	03-13-2027	96.10							
Settled	CUSIP : 71654QCG5 / PERSHING LLC / 144.15 PETROLEOS MEXICANO 6.5% GTD SNR 13/03/2027 PRICE: 96.1 BROKER COMMISSION: 144.15 BROKER: PERSHING LLC								
21 May 24	PETROLEOS MEXICANOS FIXED	-700,000.000	635,393.53	10,506.81	0.00	-652,268.39	-16,874.86	0.00	-16,874.86
23 May 24	5.35% 02-12-2028	90.825							
Settled	CUSIP : 71654QCK6 / PERSHING LLC / 381.47 PETROLEOS MEXICANO 5.35% GTD SNR 12/02/28 U PRICE: 90.825 BROKER COMMISSION: 381.47 BROKER: PERSHING LLC								
21 May 24	PETROLEOS MEXICANOS FIXED	-1,000,000.000	658,904.42	17,815.28	0.00	-828,772.78	-169,868.36	0.00	-169,868.36
23 May 24	6.35% 02-12-2048	65.93							
Settled	CUSIP : 71654QCL4 / PERSHING LLC / 395.58 PETROLEOS MEXICANO 6.35% SNR 12/02/48 USD10000 PRICE: 65.93 BROKER COMMISSION: 395.58 BROKER: PERSHING LLC								
21 May 24	PETROLEOS MEXICANOS GTD NT	-200,000.000	149,410.30	5,126.67	0.00	-192,960.00	-43,549.70	0.00	-43,549.70
23 May 24	7.69% DUE 01-23-2050 REG	74.75							
Settled	CUSIP : 71654QDD1 / PERSHING LLC / 89.70 PETROLEOS MEXICANO 7.69% GTD SNR 23/01/50 U PRICE: 74.75 BROKER COMMISSION: 89.70 BROKER: PERSHING LLC								
Total Mexico - USD			4,324,812.55	93,970.03	0.00	-4,815,399.36	-490,586.81	0.00	-490,586.81

Multi-National Agencies Region - IDR

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

Multi-National Agencies Region - IDR

14 Jun 24	INTL BANK RECON&DV 5.35%	-10,000,000,000.000	575,053.24	11,845.49	0.00	-588,809.95	-6,685,257,025.83	6,685,243,269.12	-13,756.71
20 Jun 24	CURR/LKD 09/02/29 IDR	0.0057505							
Settled	SEDOL : BQS6LP3 / STANDARD CHARTERED SECURITIES INC INTL BANK RECON&DV 5.35% CURR/LKD 09/02/29 I PRICE: 0.00575 NET BROKER: STANDARD CHARTERED SECURITIES INC								
Total Multi-National Agencies Region - IDR			575,053.24	11,845.49	0.00	-588,809.95	-6,685,257,025.83	6,685,243,269.12	-13,756.71

Pakistan - USD

21 May 24	PAKISTAN WATER 7.5% SNR 04/06/31	-600,000.000	467,719.20	21,125.00	0.00	-542,878.19	-75,158.99	0.00	-75,158.99
23 May 24	USD200000	78.00							
Settled	SEDOL : BM8H095 / PERSHING LLC / 280.80 PAKISTAN WATER 7.5% SNR 04/06/31 USD200000 PRICE: 78.0 BROKER COMMISSION: 280.80 BROKER: PERSHING LLC								
Total Pakistan - USD			467,719.20	21,125.00	0.00	-542,878.19	-75,158.99	0.00	-75,158.99

Panama - USD

21 May 24	AEROPUERTO INTERNACIONAL DE	-200,000.000	145,412.70	2,904.17	0.00	-210,694.77	-65,282.07	0.00	-65,282.07
23 May 24	TOCUMEN 5.125% DUE 08-11-2061	72.75							
Settled	REG CUSIP : P0092AAG4 / PERSHING LLC / 87.30 AEROPUERTO BDS 5.125% 11/08/2061 PRICE: 72.75 BROKER COMMISSION: 87.30 BROKER: PERSHING LLC								
21 May 24	AEROPUERTO INTERNACIONAL DE	-500,000.000	374,125.39	5,666.67	0.00	-487,019.06	-112,893.67	0.00	-112,893.67
23 May 24	TOCUMEN 4.0%DUE 08-11-2041 REG	74.87							
Settled	CUSIP : P0092AAF6 / PERSHING LLC / 224.61								

◆ 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								

Sales

Fixed Income

Government agencies

Panama - USD

AEROPUERTO BDS 4.0% 11/08/2041 PRICE: 74.87
 BROKER COMMISSION: 224.61 BROKER: PERSHING
 LLC

Total Panama - USD		519,538.09	8,570.84	0.00	-697,713.83	-178,175.74	0.00	-178,175.74
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Peru - USD

21 Jun 24	CONSORCIO TRANSMANTARO S A	-1,300,000.000	1,220,375.00	13,707.78	0.00	-1,214,148.05	6,226.95	0.00	6,226.95
24 Jun 24	SR NT 144A 5.2% 04-11-2038	93.875							
Settled	CUSIP : 210314AD2 / JPMORGAN CHASE BANK/EUROCLEAR BANK CONSORCIO TRANSMAN SNR 11/04/2038 USD1000'14 PRICE: 93.875 NET BROKER: JPMORGAN CHASE BANK/EUROCLEAR BANK								
21 May 24	EL FONDO FIXED 4.625% DUE	-200,000.000	194,383.30	1,053.47	0.00	-199,304.00	-4,920.70	0.00	-4,920.70
23 May 24	04-12-2027	97.25							
Settled	CUSIP : P42009AE3 / PERSHING LLC / 116.70 EL FONDO 4.625% 12/04/2027 PRICE: 97.25 BROKER COMMISSION: 116.70 BROKER: PERSHING LLC								
21 May 24	PETROLEOS DEL PERU 4.75% DUE	-400,000.000	305,216.76	8,127.78	0.00	-371,166.95	-65,950.19	0.00	-65,950.19
23 May 24	06-19-2032	76.35							
Settled	CUSIP : P7808BAA5 / PERSHING LLC / 183.24 PETROLEOS DEL PERU 4.75% 19/06/2032 PRICE: 76.35 BROKER COMMISSION: 183.24 BROKER: PERSHING LLC								
21 May 24	PETROLEOS DEL PERU SA 5.625%	-400,000.000	254,847.00	9,625.00	0.00	-375,104.72	-120,257.72	0.00	-120,257.72
23 May 24	DUE 06-19-2047 BEO	63.75							
Settled	CUSIP : P7808BAB3 / PERSHING LLC / 153.00								

◆ 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								

Sales

Fixed Income

Government agencies

Peru - USD

PETROLEOS DEL PERU 5.625% 19/06/2047 PRICE:
63.75 BROKER COMMISSION: 153.00 BROKER:
PERSHING LLC

Total Peru - USD			1,974,822.06	32,514.03	0.00	-2,159,723.72	-184,901.66	0.00	-184,901.66
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Philippines - USD

21 May 24	POWER SECTOR ASSET&LIABILITIES	-200,000.000	201,628.95	7,020.50	0.00	-224,244.00	-22,615.05	0.00	-22,615.05
23 May 24	MGMT CORP7.39% DUE 12-02-2024	100.875							
Settled	BEO CUSIP : Y7083VAD1 / PERSHING LLC / 121.05 PWR SECTOR CORP 7.39% 02/12/2024 PRICE: 100.875 BROKER COMMISSION: 121.05 BROKER: PERSHING LLC								

Total Philippines - USD			201,628.95	7,020.50	0.00	-224,244.00	-22,615.05	0.00	-22,615.05
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Qatar - USD

21 May 24	QATAR ENERGY 1.375% SNR	-200,000.000	183,728.00	542.36	0.00	-190,475.68	-6,747.68	0.00	-6,747.68
23 May 24	12/09/26 USD1000	91.864							
Settled	SEDOL : BP2PT11 / ING BANK N.V. QATAR ENERGY 1.375% SNR 12/09/26 USD1000 PRICE: 91.864 NET BROKER: ING BANK N.V.								

21 May 24	QATAR ENERGY 2.25% SNR 12/07/31	-800,000.000	669,208.00	6,550.00	0.00	-779,850.78	-110,642.78	0.00	-110,642.78
23 May 24	USD1000	83.651							
Settled	SEDOL : BP2PSG9 / J.P. MORGAN SECURITIES PLC QATAR ENERGY 2.25% SNR 12/07/2031 USD PRICE: 83.651 NET BROKER: J.P. MORGAN SECURITIES PLC								

21 May 24	QATAR ENERGY 3.125% SNR	-700,000.000	522,557.00	7,960.07	0.00	-662,327.92	-139,770.92	0.00	-139,770.92
23 May 24	12/07/2041 USD	74.651							
Settled	SEDOL : BNM56G1 / J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

Qatar - USD

QATAR ENERGY 3.125% SNR 12/07/2041 USD
 PRICE: 74.651 NET BROKER: J.P. MORGAN
 SECURITIES PLC

21 May 24	QATAR ENERGY 3.3% SNR	-750,000.000	525,570.00	9,006.25	0.00	-738,144.52	-212,574.52	0.00	-212,574.52
23 May 24	12/07/2051 USD1000	70.076							
Settled	SEDOL : BP094M1 / ING BANK N.V. QATAR ENERGY 3.3% SNR 12/07/2051 USD1000 PRICE: 70.076 NET BROKER: ING BANK N.V.								
Total Qatar - USD			1,901,063.00	24,058.68	0.00	-2,370,798.90	-469,735.90	0.00	-469,735.90

Saudi Arabia - USD

21 May 24	GACI FIRST INVT 5.25% 5.25%	-200,000.000	200,620.00	1,166.67	0.00	-208,950.00	-8,330.00	0.00	-8,330.00
23 May 24	13/10/2032	100.31							
Settled	SEDOL : BQ1KXD4 / NATIONAL BANK OF ABU DHABI GACI FIRST INVT 5.25% 5.25% 13/10/2032 PRICE: 100.31 NET BROKER: NATIONAL BANK OF ABU DHABI								
Total Saudi Arabia - USD			200,620.00	1,166.67	0.00	-208,950.00	-8,330.00	0.00	-8,330.00

South Africa - USD

21 May 24	ESKOM HLDG SOC LTD 4.314% GTD	-200,000.000	185,500.00	2,876.00	0.00	-192,806.72	-7,306.72	0.00	-7,306.72
23 May 24	SNR 23/07/27 USD	92.75							
Settled	SEDOL : BP0T6S1 / J.P. MORGAN SECURITIES PLC ESKOM HLDG SOC LTD 4.314% GTD SNR 23/07/27 U PRICE: 92.75 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	ESKOM HLDG SOC LTD 6.35% GTD	-200,000.000	194,000.00	3,633.61	0.00	-209,914.42	-15,914.42	0.00	-15,914.42
23 May 24	SNR 10/08/28 USD	97.00							
Settled	SEDOL : BF2F610 / J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

South Africa - USD

ESKOM HLDG SOC LTD 6.35% GTD SNR 10/08/28 U
 PRICE: 97.0 NET BROKER: J.P. MORGAN
 SECURITIES PLC

21 May 24	ESKOM HOLDINGS SOC LTD BNDS	-400,000.000	399,500.00	8,075.00	0.00	-404,141.79	-4,641.79	0.00	-4,641.79
23 May 24	7.125% 11/02/2025	99.875							
Settled	SEDOL : BVW5PF9 / J.P. MORGAN SECURITIES PLC								
	ESKOM HOLDINGS SOC LTD BNDS 7.125% 11/02/ PRICE: 99.875 NET BROKER: J.P. MORGAN SECURITIES PLC								

Total South Africa - USD 779,000.00 14,584.61 0.00 -806,862.93 -27,862.93 0.00 -27,862.93

Turkey - USD

21 May 24	TC ZIRAAT BANKASI 5.375%	-600,000.000	587,466.00	7,256.25	0.00	-569,422.12	18,043.88	0.00	18,043.88
23 May 24	02/03/2026	97.911							
Settled	SEDOL : BLDD9D8 / BARCLAYS CAPITAL								
	TC ZIRAAT BANKASI 5.375% 02/03/2026 PRICE: 97.911 NET BROKER: BARCLAYS CAPITAL								

21 May 24	TURK IHRACAT KR BK 7.5%	-200,000.000	201,020.00	4,458.33	0.00	-201,534.00	-514.00	0.00	-514.00
23 May 24	06/02/2028	100.51							
Settled	SEDOL : 0AZHZBU / J.P. MORGAN SECURITIES PLC								
	TURK IHRACAT KR BK 7.5% 06 PRICE: 100.51 NET BROKER: J.P. MORGAN SECURITIES PLC								

Total Turkey - USD 788,486.00 11,714.58 0.00 -770,956.12 17,529.88 0.00 17,529.88

Ukraine - USD

21 May 24	STATE RD AGY UKR 6.25% GTD	-200,000.000	52,000.00	0.00	0.00	-188,384.74	-136,384.74	0.00	-136,384.74
23 May 24	24/06/2030 USD	26.00							
Settled	SEDOL : BNRRPH6 / GOLDMAN SACHS INTERNATIONAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 agencies

Ukraine - USD

STATE RD AGY UKR 6.25% GTD 24/06/2030 USD
 PRICE: 26.0 NET BROKER: GOLDMAN SACHS
 INTERNATIONAL

Total Ukraine - USD			52,000.00	0.00	0.00	-188,384.74	-136,384.74	0.00	-136,384.74
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United Arab Emirates - USD

21 May 24	EMIRATES DEVELOPME FR SNR	-200,000.000	185,196.00	1,438.68	0.00	-192,980.00	-7,784.00	0.00	-7,784.00
23 May 24	EMTN 06/26 USD200000	92.598							
Settled	SEDOL : BMFX900 / BANQUE PARIBAS PARIS EMIRATES DEVELOPME FR SNR EMTN 06/26 USD200000 PRICE: 92.598 NET BROKER: BANQUE PARIBAS PARIS								
21 May 24	MDGH - GMTN B.V. 3.95% 21/05/2050	-200,000.000	158,302.00	43.89	0.00	-225,551.45	-67,249.45	0.00	-67,249.45
23 May 24	SEDOL : BMF84N3 /	79.151							
Settled	J.P. MORGAN SECURITIES PLC MDGH - GMTN B.V. 3.95% 21/05/2050 PRICE: 79.151 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	MDGH GMTN RSC LTD 2.5% GTD	-1,000,000.000	852,000.00	11,805.56	0.00	-983,442.35	-131,442.35	0.00	-131,442.35
23 May 24	SNR 03/06/2031 USD	85.20							
Settled	SEDOL : BM8DFG5 / GOLDMAN SACHS INTERNATIONAL MDGH GMTN RSC LTD 2.5% GTD SNR 03/06/2031 PRICE: 85.2 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	MDGH GMTN RSC LTD 3% GTD SNR	-250,000.000	235,825.00	1,145.83	0.00	-244,687.50	-8,862.50	0.00	-8,862.50
23 May 24	MTN 28/03/27 USD	94.33							
Settled	SEDOL : BM8T596 / GOLDMAN SACHS INTERNATIONAL MDGH GMTN RSC LTD 3% GTD SNR MTN 28/03/27 U PRICE: 94.33 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 agencies

United Arab Emirates - USD

21 May 24	MDGH GMTN RSC LTD 4.375% GTD	-200,000.000	189,060.00	24.31	0.00	-191,000.00	-1,940.00	0.00	-1,940.00
23 May 24	SNR 22/11/33 USD	94.53							
Settled	SEDOL : BMCNB41 / CITIGROUP GLOBAL MARKETS LIMITED MDGH GMTN RSC LTD 4.375% GTD SNR 22/11/33 U PRICE: 94.53 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	MDGH GMTN RSC LTD 5.084% GTD	-200,000.000	187,790.00	28.24	0.00	-191,200.00	-3,410.00	0.00	-3,410.00
23 May 24	SNR 22/05/53 USD	93.895							
Settled	SEDOL : BMCJZN6 / CITIGROUP GLOBAL MARKETS LIMITED MDGH GMTN RSC LTD 5.084% GTD SNR 22/05/53 U PRICE: 93.895 NET BROKER: CITIGROUP GLOBAL MARKETS LIMITED								
21 May 24	MDGH GMTN RSC LTD 5.5% GTD	-200,000.000	204,820.00	763.89	0.00	-200,000.00	4,820.00	0.00	4,820.00
23 May 24	SNR 28/04/2033 USD	102.41							
Settled	SEDOL : BMD5JH5 / NATIONAL BANK OF ABU DHABI MDGH GMTN RSC LTD 5.5% GTD SNR 28/04/2033 PRICE: 102.41 NET BROKER: NATIONAL BANK OF ABU DHABI								
Total United Arab Emirates - USD			2,012,993.00	15,250.40	0.00	-2,228,861.30	-215,868.30	0.00	-215,868.30

Uzbekistan - USD

21 May 24	UZBEKNEFTEGAZ JSC 4.75% SNR	-400,000.000	335,500.00	369.44	0.00	-353,669.08	-18,169.08	0.00	-18,169.08
23 May 24	16/11/28 USD1000	83.875							
Settled	SEDOL : BMQ7ZJ2 / HSBC BANK BOND OPERATIONS UZBEKNEFTEGAZ JSC 4.75% SNR 16/11/28 USD1000 PRICE: 83.875 NET BROKER: HSBC BANK BOND OPERATIONS								
Total Uzbekistan - USD			335,500.00	369.44	0.00	-353,669.08	-18,169.08	0.00	-18,169.08

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Total government agencies		33,057,847.24	407,348.03	0.00	-36,528,800.32	-6,688,714,222.20	6,685,243,269.12	-3,470,953.08
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Municipal/provincial bonds

Brazil - USD

21 May 24	BRAZIL MINAS SPE VIA STATE OF	-280,000.000	276,543.97	4,064.93	0.00	-278,166.98	-1,623.01	0.00	-1,623.01
23 May 24	M.G. 5.333% DUE	98.825							
Settled	02-15-2028/02-15-2019 REG SEDOL : B97PWJ3 / PERSHING LLC / 166.03 BRAZIL MINAS SPE V 5.333% GTD SNR 15/02/28 U PRICE: 98.825 BROKER COMMISSION: 166.03 BROKER: PERSHING LLC								

Total Brazil - USD			276,543.97	4,064.93	0.00	-278,166.98	-1,623.01	0.00	-1,623.01
Total municipal/provincial bonds			276,543.97	4,064.93	0.00	-278,166.98	-1,623.01	0.00	-1,623.01

Corporate bonds

Azerbaijan - USD

21 May 24	SOUTHERN GAS CORRI 6.875% GTD	-750,000.000	754,867.50	8,450.52	0.00	-846,685.66	-91,818.16	0.00	-91,818.16
23 May 24	SNR 24/03/26 USD	100.649							
Settled	SEDOL : BD05CV0 / BARCLAYS CAPITAL SOUTHERN GAS CORRI 6.875% GTD SNR 24/03/26 U PRICE: 100.649 NET BROKER: BARCLAYS CAPITAL								

Total Azerbaijan - USD			754,867.50	8,450.52	0.00	-846,685.66	-91,818.16	0.00	-91,818.16
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Bermuda - USD

12 Jun 24	RENAISSANCERE 3.6% DUE	-2,647,000.000	2,468,565.73	15,617.30	0.00	-2,381,044.27	87,521.46	0.00	87,521.46
14 Jun 24	04-15-2029	93.259							
Settled	SEDOL : BJ5SCG1 / GOLDMAN, SACHS AND CO. RENAISSANCE RE HLG 3.6% SNR 15/04/2029 USD2000 PRICE: 93.259 NET BROKER: GOLDMAN, SACHS AND CO.								

Total Bermuda - USD			2,468,565.73	15,617.30	0.00	-2,381,044.27	87,521.46	0.00	87,521.46
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◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Canada - USD

31 May 24	PVTPL INTACT FINL CORP 5.459%	-2,973,000.000	2,940,534.84	32,008.39	0.00	-2,926,220.41	14,314.43	0.00	14,314.43
03 Jun 24	DUE 09-22-2032/09-22-2022 BEO	98.908							
Settled	CUSIP : 45823TAL0 /PVTPL1 BARCLAYS CAPITAL INTACT FINL CORP SR NT 144A 5.459% 22/09/2032 PRICE: 98.908 NET BROKER: BARCLAYS CAPITAL								
Total Canada - USD			2,940,534.84	32,008.39	0.00	-2,926,220.41	14,314.43	0.00	14,314.43

Chile - USD

21 May 24	BANCO DEL ESTADO FIXED 2.704%	-200,000.000	195,762.47	2,012.98	0.00	-202,781.21	-7,018.74	0.00	-7,018.74
23 May 24	DUE 01-09-2025	97.94							
Settled	CUSIP : 05968AAG1 / PERSHING LLC / 117.53 BANCO DEL ESTADO TRANCHE # 2.704% 09/01/2025 PRICE: 97.94 BROKER COMMISSION: 117.53 BROKER: PERSHING LLC								
21 May 24	CODELCO INC 3.15% DUE	-600,000.000	529,182.30	6,772.50	0.00	-565,378.42	-36,196.12	0.00	-36,196.12
23 May 24	01-14-2030	88.25							
Settled	CUSIP : P3143NBH6 / PERSHING LLC / 317.70 CODELCO INC 3.15% 14/01/2030 PRICE: 88.25 BROKER COMMISSION: 317.70 BROKER: PERSHING LLC								
21 May 24	CODELCO INC 4.25 DUE 07-17-2042	-400,000.000	313,923.53	5,950.00	0.00	-395,147.74	-81,224.21	0.00	-81,224.21
23 May 24	CUSIP : P3143NAQ7 /	78.528							
Settled	PERSHING LLC / 188.47 CODELCO INC 4.25% DUE 17/07/ PRICE: 78.528 BROKER COMMISSION: 188.47 BROKER: PERSHING LLC								
21 May 24	CODELCO INC 5.625 DUE 10-18-2043	-200,000.000	185,488.64	1,093.75	0.00	-258,636.33	-73,147.69	0.00	-73,147.69
23 May 24	BEO	92.80							
Settled	CUSIP : P3143NAS3 / PERSHING LLC / 111.36								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Chile - USD

CODELCO INC 5.625% DUE 18/10/2043 PRICE: 92.8
BROKER COMMISSION: 111.36 BROKER: PERSHING
LLC

21 May 24	CODELCO INC CORP 3.0%	-600,000.000	528,282.84	2,650.00	0.00	-599,129.49	-70,846.65	0.00	-70,846.65
23 May 24	09-30-2029	88.10							
Settled	CUSIP : P3143NBE3 / PERSHING LLC / 317.16								

CODELCO INC 3.0% 30/09/2029 PRICE: 88.1
BROKER COMMISSION: 317.16 BROKER: PERSHING
LLC

21 May 24	CODELCO INC CORP 3.7%	-460,000.000	313,338.68	5,342.39	0.00	-452,948.73	-139,610.05	0.00	-139,610.05
23 May 24	01-30-2050	68.158							
Settled	CUSIP : P3143NBF0 / PERSHING LLC / 188.12								

CODELCO INC 3.7% 30/01/2050 PRICE: 68.158
BROKER COMMISSION: 188.12 BROKER: PERSHING
LLC

21 May 24	EMPRESA DE LOS FERROCARRILES	-200,000.000	120,027.94	1,619.22	0.00	-161,472.63	-41,444.69	0.00	-41,444.69
23 May 24	DEL ES 3.068% DUE 08-18-2050 BEO	60.05							
Settled	CUSIP : P3742RAW0 / PERSHING LLC / 72.06								

EMPRESA DE L 3.068% 18/08/2050 PRICE: 60.05
BROKER COMMISSION: 72.06 BROKER: PERSHING
LLC

27 Jun 24	PVTPL ALFA DESARROLLO SPA	-794,352.550	599,736.18	9,136.16	0.00	-602,039.80	-2,303.62	0.00	-2,303.62
28 Jun 24	4.55% DUE 09-27-2051/09-20-2021	75.50							
Settled	BEO CUSIP : 01538TAA3 /PVTPL1 GOLDMAN, SACHS AND CO.								

ALFA DESARROLLO 4.55% SNR SEC 27/09/51 USD
PRICE: 75.5 NET BROKER: GOLDMAN, SACHS AND
CO.

Total Chile - USD			2,785,742.58	34,577.00	0.00	-3,237,534.35	-451,791.77	0.00	-451,791.77
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◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

China - USD

21 May 24	BLOSSOM JOY LTD 2.2% GTD SNR	-250,000.000	211,228.19	488.89	0.00	-236,841.53	-25,613.34	0.00	-25,613.34
23 May 24	21/10/2030 USD	84.542							
Settled	SEDOL : BN2CMT7 / PERSHING LLC / 126.81 BLOSSOM JOY LTD 2.2% GTD SNR 21/10/2030 USD PRICE: 84.542 BROKER COMMISSION: 126.81 BROKER: PERSHING LLC								
21 May 24	CHINA HUANENG GROU 1.6% GTD	-250,000.000	235,468.63	1,366.67	0.00	-245,067.73	-9,599.10	0.00	-9,599.10
23 May 24	SNR 20/01/2026 USD	94.244							
Settled	SEDOL : BMT9H55 / PERSHING LLC / 141.37 CHINA HUANENG GROU 1.6% GTD SNR 20/01/2026 PRICE: 94.244 BROKER COMMISSION: 141.37 BROKER: PERSHING LLC								
21 May 24	CHINA HUANENG GROU 2.7% GTD	-200,000.000	174,936.97	1,845.00	0.00	-183,288.44	-8,351.47	0.00	-8,351.47
23 May 24	SNR 20/01/2031 USD	87.521							
Settled	SEDOL : BMQ7WV3 / PERSHING LLC / 105.03 CHINA HUANENG GROU 2.7% GTD SNR 20/01/2031 PRICE: 87.521 BROKER COMMISSION: 105.03 BROKER: PERSHING LLC								
21 May 24	CHINALCO CAP 2.125% 03/06/2026	-250,000.000	234,141.93	2,508.68	0.00	-245,745.54	-11,603.61	0.00	-11,603.61
23 May 24	SEDOL : BNOZJN1 /	93.713							
Settled	PERSHING LLC / 140.57 CHINALCO CAP 2.125% 03/06/2026 PRICE: 93.713 BROKER COMMISSION: 140.57 BROKER: PERSHING LLC								
21 May 24	CNPC GLOBAL CAPITAL 2.0% DUE	-200,000.000	170,747.49	1,666.67	0.00	-172,851.75	-2,104.26	0.00	-2,104.26
23 May 24	06-23-2030	85.425							
Settled	CUSIP : G2201ZAC2 / PERSHING LLC / 102.51 CNPC GLOBAL CAP 2.0% 2.0% 23/06/2030 PRICE: 85.425 BROKER COMMISSION: 102.51 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

China - USD

21 May 24	MINMETALS BOUNTEOU 3.375%-FRN	-200,000.000	198,280.96	1,500.00	0.00	-196,588.43	1,692.53	0.00	1,692.53
23 May 24	GTD SNR PERP USD	99.20							
Settled	SEDOL : 7A9CYZU / PERSHING LLC / 119.04 MINMETALS BOUNTEOU 3.375%-FRN GTD SNR PERP USD PRICE: 99.2 BROKER COMMISSION: 119.04 BROKER: PERSHING LLC								
21 May 24	POWERCHINA ROADBDG 3.08%	-250,000.000	238,356.90	1,112.22	0.00	-251,050.42	-12,693.52	0.00	-12,693.52
23 May 24	SNR PERP USD200000	95.40							
Settled	SEDOL : BK81PM1 / PERSHING LLC / 143.10 POWERCHINA ROADBDG 3.08% SNR PERP USD200000 PRICE: 95.4 BROKER COMMISSION: 143.10 BROKER: PERSHING LLC								
21 May 24	SINOPEC GRP OVERSEAS DEV	-250,000.000	235,481.13	1,359.38	0.00	-243,186.88	-7,705.75	0.00	-7,705.75
23 May 24	1.45% DUE 01-08-2026 BEO	94.249							
Settled	CUSIP : G82016AR0 / PERSHING LLC / 141.37 SINOPEC GRP OVERSEAS DEV 1.45% 08/01/2026 PRICE: 94.249 BROKER COMMISSION: 141.37 BROKER: PERSHING LLC								
21 May 24	SPIC MTN CO LTD 1.625% GTD SNR	-200,000.000	190,769.47	1,047.22	0.00	-198,119.11	-7,349.64	0.00	-7,349.64
23 May 24	27/07/25 USD	95.442							
Settled	SEDOL : BMY06C3 /MTN1 PERSHING LLC / 114.53 SPIC MTN CO LTD 1.625% GTD SNR 27/07/25 USD PRICE: 95.442 BROKER COMMISSION: 114.53 BROKER: PERSHING LLC								
21 May 24	ST GRID OVERSEAS 1.125%	-200,000.000	182,608.37	468.75	0.00	-196,318.30	-13,709.93	0.00	-13,709.93
23 May 24	08/09/2026	91.359							
Settled	SEDOL : BMDHP28 / PERSHING LLC / 109.63								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>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

China - USD

ST GRID OVERSEAS 1.125% 08/09/2026 PRICE:
91.359 BROKER COMMISSION: 109.63 BROKER:
PERSHING LLC

21 May 24	ST GRID OVERSEAS FIXED 3.5%	-700,000.000		671,233.02	1,293.06	0.00	-715,622.56	-44,389.54	0.00	-44,389.54
23 May 24	DUE 05-04-2027	95.948								
Settled	CUSIP : G8450LAJ3 / PERSHING LLC / 402.98 ST GRID OVERSEAS 3.5% 04/05/2027 PRICE: 95.948 BROKER COMMISSION: 402.98 BROKER: PERSHING LLC									

21 May 24	STATE GRID OVERSEAS INV (BVI)	-700,000.000		583,666.59	3,412.50	0.00	-652,036.29	-68,369.70	0.00	-68,369.70
23 May 24	1.625% DUE 05/08/2030	83.431								
Settled	SEDOL : BLB3DW7 / PERSHING LLC / 350.41 STATE GRID OVERSEAS INV (BVI) 1.625% DUE 05/08/203 PRICE: 83.431 BROKER COMMISSION: 350.41 BROKER: PERSHING LLC									

Total China - USD				3,326,919.65	18,069.04	0.00	-3,536,716.98	-209,797.33	0.00	-209,797.33
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Colombia - USD

11 Jun 24	GRAN TIERRA ENERGY INC 9.5%	-440,000.000		421,586.00	6,618.33	0.00	-425,405.09	-3,819.09	0.00	-3,819.09
12 Jun 24	10-15-2029	95.815								
Settled	SEDOL : BQS8Y94 / EUROCLEAR BANK S.A / N.V GRAN TIERRA ENERGY 9.5% GTD 15/10/2029 USD PRICE: 95.815 NET BROKER: EUROCLEAR BANK S.A / N.V									

27 Jun 24	PVTPL GEOPARK LTD 5.5% DUE	-600,000.000		546,000.00	14,758.33	0.00	-544,826.70	1,173.30	0.00	1,173.30
28 Jun 24	01-17-2027	91.00								
Settled	CUSIP : 37255BAB5 /PVTPL1 GOLDMAN, SACHS AND CO. GEOPARK LIMITED 5.5% GTD SNR 17/01/2027 USD PRICE: 91.0 NET BROKER: GOLDMAN, SACHS AND CO.									

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Total Colombia - USD			967,586.00	21,376.66	0.00	-970,231.79	-2,645.79	0.00	-2,645.79
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Costa Rica - USD

21 May 24	INSTITUTO COSTARRICENSE DE	-200,000.000	176,600.00	283.33	0.00	-166,074.70	10,525.30	0.00	10,525.30
23 May 24	ELECTRICIDAD 6.375 DUE	88.30							
Settled	05-15-2043 CUSIP : P56226AQ9 / GMP SECURITIES, LLC INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% DUE PRICE: 88.3 NET BROKER: GMP SECURITIES, LLC								

Total Costa Rica - USD			176,600.00	283.33	0.00	-166,074.70	10,525.30	0.00	10,525.30
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India - USD

19 Jun 24	10 RENEW POWER SUBSIDIAR	-440,000.000	400,950.00	8,580.00	0.00	-399,451.53	1,498.47	0.00	1,498.47
20 Jun 24	4.5% 07-14-2028	91.125							
Settled	CUSIP : Y7280PAA1 / HSBC SECURITIES (USA) INC. RENEW POWER LTD 4.5% 14/07/2028 PRICE: 91.125 NET BROKER: HSBC SECURITIES (USA) INC.								

Total India - USD			400,950.00	8,580.00	0.00	-399,451.53	1,498.47	0.00	1,498.47
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Indonesia - USD

21 May 24	PT PELABUHAN INDO II 4.25% DUE	-200,000.000	197,281.56	425.00	0.00	-202,149.92	-4,868.36	0.00	-4,868.36
23 May 24	05-05-2025	98.70							
Settled	CUSIP : Y7133MAC3 / PERSHING LLC / 118.44 PT PELABUHAN INDO II 4.25% 05/05/2025 PRICE: 98.7 BROKER COMMISSION: 118.44 BROKER: PERSHING LLC								

21 May 24	PT PERTAMINA 4.175% DUE	-500,000.000	390,515.55	7,074.31	0.00	-499,264.57	-108,749.02	0.00	-108,749.02
23 May 24	01-21-2050	78.15							
Settled	CUSIP : 69370RAG2 / PERSHING LLC / 234.45								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Indonesia - USD

PERTAMINA PT 4.175% SNR MTN 21/01/50 USD
 PRICE: 78.15 BROKER COMMISSION: 234.45
 BROKER: PERSHING LLC

21 May 24	PT PERTAMINA PERSERO GLOBAL	-200,000.000	186,012.33	808.89	0.00	-183,659.55	2,352.78	0.00	2,352.78
23 May 24	MEDIUM TERM 1.4% DUE 02-09-2026	93.062							
Settled	CUSIP : 69370RAK3 / PERSHING LLC / 111.67 PT PERTAMINA TRANCHE # 1.4% 09/02/2026 PRICE: 93.062 BROKER COMMISSION: 111.67 BROKER: PERSHING LLC								
Total Indonesia - USD			773,809.44	8,308.20	0.00	-885,074.04	-111,264.60	0.00	-111,264.60

Kazakhstan - USD

27 Jun 24	PVTPL KAZMUNAIGAZ FIN SUB BV	-1,200,000.000	1,158,000.00	10,925.00	0.00	-1,163,892.00	-5,892.00	0.00	-5,892.00
28 Jun 24	GTD GLOBAL MEDIUM 4.75% DUE	96.50							
Settled	04-19-2027 BEO CUSIP : 48667QAN5 / MORGAN STANLEY AND CO., LLC KAZMUNAIGAZ FIN TRANCHE # 4.75% 19/04/2027 PRICE: 96.5 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total Kazakhstan - USD			1,158,000.00	10,925.00	0.00	-1,163,892.00	-5,892.00	0.00	-5,892.00

Mexico - EUR

05 Jun 24	PETROLEOS 4.75% 26/02/2029	-440,000.000	422,186.50	6,323.94	0.00	-424,995.37	-2,508.04	-300.83	-2,808.87
07 Jun 24	SEDOL : BD3RMZ7 /	88.375							
Settled	J.P. MORGAN SECURITIES PLC PETROLEOS 4.75% 26/02/2029 PRICE: 88.375 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Mexico - EUR			422,186.50	6,323.94	0.00	-424,995.37	-2,508.04	-300.83	-2,808.87

Mexico - 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								

Sales

Fixed Income

Corporate bonds

Mexico - USD

27 Jun 24	INFRAESTRUCTURA 3.75% DUE	-1,300,000.000	1,210,950.00	22,208.33	0.00	-1,218,830.86	-7,880.86	0.00	-7,880.86
28 Jun 24	01-14-2028	93.15							
Settled	CUSIP : 456829AA8 / BARCLAYS CAPITAL INFRAESTRUCTURA EN 3.75% SNR 14/01/2028 USD PRICE: 93.15 NET BROKER: BARCLAYS CAPITAL								

21 May 24	MEXICO CITY AIRPORT TRUST 5.5%	-400,000.000	342,146.59	6,905.56	0.00	-355,774.96	-13,628.37	0.00	-13,628.37
23 May 24	07-31-2047	85.588							
Settled	CUSIP : P6629MAD4 / PERSHING LLC / 205.41 MEXICO CITY AIRPOR 5.5% SNR SEC 31/07/2047 PRICE: 85.588 BROKER COMMISSION: 205.41 BROKER: PERSHING LLC								

21 May 24	PETROLEOS MEXICANOS 6.49%	-260,000.000	250,359.69	5,624.67	0.00	-261,595.50	-11,235.81	0.00	-11,235.81
23 May 24	01-23-2027	96.35							
Settled	CUSIP : 71654QDB5 / PERSHING LLC / 150.31 PETROLEOS MEXICANO 6.49% GTD SNR 23/01/27 U PRICE: 96.35 BROKER COMMISSION: 150.31 BROKER: PERSHING LLC								

Total Mexico - USD			1,803,456.28	34,738.56	0.00	-1,836,201.32	-32,745.04	0.00	-32,745.04
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Oman - USD

21 May 24	OQ SAOC 5.125% SNR MTN 06/05/28	-200,000.000	194,800.00	484.03	0.00	-202,236.97	-7,436.97	0.00	-7,436.97
23 May 24	USD	97.40							
Settled	SEDOL : BMWPP12 / NATIONAL BANK OF ABU DHABI OQ SAOC 5.125% SNR MTN 06/05/28 USD PRICE: 97.4 NET BROKER: NATIONAL BANK OF ABU DHABI								

Total Oman - USD			194,800.00	484.03	0.00	-202,236.97	-7,436.97	0.00	-7,436.97
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Panama - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Panama - USD

21 May 24	BANCO NACIONAL DE PANAMA 2.5%	-400,000.000	308,294.91	2,833.33	0.00	-342,033.85	-33,738.94	0.00	-33,738.94
23 May 24	DUE 08-04-2030 BEO	77.12							
Settled	CUSIP : P1559LAA7 / PERSHING LLC / 185.09 BANCO NACIONAL DE 2.5% 11/08/2030 PRICE: 77.12 BROKER COMMISSION: 185.09 BROKER: PERSHING LLC								

21 May 24	EMPRESA DE ENERGIA FIXED	-200,000.000	144,932.99	597.92	0.00	-215,596.98	-70,663.99	0.00	-70,663.99
23 May 24	5.125% 05-02-2049	72.51							
Settled	SEDOL : BK4XMQ4 / PERSHING LLC / 87.01 EMPRESA DE TRANSMI 5.125% SNR 02/05/2049USD PRICE: 72.51 BROKER COMMISSION: 87.01 BROKER: PERSHING LLC								

Total Panama - USD			453,227.90	3,431.25	0.00	-557,630.83	-104,402.93	0.00	-104,402.93
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South Africa - USD

21 May 24	ESKOM HLDG SOC LTD 8.45% SNR	-200,000.000	201,500.00	4,835.28	0.00	-209,226.11	-7,726.11	0.00	-7,726.11
23 May 24	MTN 10/08/28 USD	100.75							
Settled	SEDOL : BF2D3D5 / J.P. MORGAN SECURITIES PLC ESKOM HLDG SOC LTD 8.45% SNR MTN 10/08/28 U PRICE: 100.75 NET BROKER: J.P. MORGAN SECURITIES PLC								

05 Jun 24	STILLWATER MINING CO 4%	-470,000.000	427,700.00	1,044.44	0.00	-430,520.00	-2,820.00	0.00	-2,820.00
06 Jun 24	11-16-2026	91.00							
Pending	SEDOL : BMQ80P6 / GOLDMAN, SACHS AND CO. STILLWATER MINING 4% GTD SNR 16/11/2026 USD PRICE: 91.0 NET BROKER: GOLDMAN, SACHS AND CO.								

Total South Africa - USD			629,200.00	5,879.72	0.00	-639,746.11	-10,546.11	0.00	-10,546.11
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Thailand - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Thailand - USD

27 Jun 24	THAIOIL TREAS CTR 2.5% DUE	-700,000.000	591,430.00	486.11	0.00	-591,980.98	-550.98	0.00	-550.98
28 Jun 24	06-18-2030	84.49							
Settled	SEDOL : BMVLM98 / NOMURA SECS INTL NEW YORK THAIOIL TREASURY 2.5% GTD SNR 18/06/2030USD PRICE: 84.49 NET BROKER: NOMURA SECS INTL NEW YORK								
Total Thailand - USD			591,430.00	486.11	0.00	-591,980.98	-550.98	0.00	-550.98

Trinidad and Tobago - USD

21 May 24	TRINIDAD 5.25% DUE 11-04-2027	-200,000.000	194,183.42	554.17	0.00	-203,991.76	-9,808.34	0.00	-9,808.34
23 May 24	CUSIP : P9400VAA9 /	97.15							
Settled	PERSHING LLC / 116.58 TRINIDAD 5.25% 04/11/2027 PRICE: 97.15 BROKER COMMISSION: 116.58 BROKER: PERSHING LLC								
Total Trinidad and Tobago - USD			194,183.42	554.17	0.00	-203,991.76	-9,808.34	0.00	-9,808.34

Ukraine - USD

04 Jun 24	METINVEST BV 8.5% GTD SNR	-700,000.000	553,000.00	7,106.94	0.00	-559,370.00	-6,370.00	0.00	-6,370.00
06 Jun 24	23/04/2026 USD	79.00							
Settled	SEDOL : BF4JDJ7 / MORGAN STANLEY AND CO., LLC METINVEST BV 8.5% GTD SNR 23/04/2026 USD PRICE: 79.0 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total Ukraine - USD			553,000.00	7,106.94	0.00	-559,370.00	-6,370.00	0.00	-6,370.00

United Arab Emirates - USD

21 May 24	ABU DHABI CRUDE OI 3.65% SNR	-200,000.000	187,300.00	2,899.72	0.00	-221,779.76	-34,479.76	0.00	-34,479.76
23 May 24	SEC 02/11/29 USD	93.65							
Settled	SEDOL : BFCD1Z3 / MERRILL LYNCH INTERNATIONAL LIMITED								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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 Arab Emirates - USD

ABU DHABI CRUDE OI 3.65% SNR SEC 02/11/29 U
 PRICE: 93.65 NET BROKER: MERRILL LYNCH
 INTERNATIONAL LIMITED

21 May 24	ABU DHABI CRUDE OI 4.6% SNR	-200,000.000	177,500.00	3,654.44	0.00	-177,500.00	0.00	0.00	0.00
23 May 24	SEC 02/11/2047 USD	88.75							
Settled	SEDOL : BD6JB75 / J.P. MORGAN SECURITIES PLC ABU DHABI CRUDE OI 4.6% SNR SEC 02/11/2047 PRICE: 88.75 NET BROKER: J.P. MORGAN SECURITIES PLC								

26 Jun 24	GALAXY PIPELINE ASSETS BIDCO	-2,026,000.000	1,735,269.00	10,575.72	0.00	-1,729,697.50	5,571.50	0.00	5,571.50
27 Jun 24	LTD SR SECDBD CL D 144A 2.16%	85.65							
Settled	03-31-2034 SEDOL : BM8MRZ5 / JEFFERIES LLC. GALAXY PIPELINE A 2.16% SNR SEC 31/03/34USD PRICE: 85.65 NET BROKER: JEFFERIES LLC.								

21 May 24	MDGH - GMTN B.V. 2.5% GTD SNR	-200,000.000	189,500.00	27.78	0.00	-207,219.21	-17,719.21	0.00	-17,719.21
23 May 24	21/05/2026USD	94.75							
Settled	SEDOL : BMFFSY3 /MTN1 SCBLGB2L MDGH - GMTN B.V. 2.5% GTD SNR 21/05/2026USD PRICE: 94.75 NET BROKER: SCBLGB2L								

Total United Arab Emirates - USD			2,289,569.00	17,157.66	0.00	-2,336,196.47	-46,627.47	0.00	-46,627.47
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United States - USD

06 May 24	ALABAMA PWR CO 2022A SR NT	-535,000.000	461,121.85	2,402.30	0.00	-481,045.35	-19,923.50	0.00	-19,923.50
08 May 24	3.05% 03-15-2032	86.191							
Settled	SEDOL : BPH0BX7 / MARKETAXESS CORPORATION ALABAMA POWER CO 3.05% SNR 15/03/32 USD1000 PRICE: 86.191 NET BROKER: MARKETAXESS 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

15 May 24 17 May 24 Settled	ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032 SEDOL : BPH0BX7 / GOLDMAN, SACHS AND CO. ALABAMA POWER CO 3.05% SNR 15/03/32 USD1000 PRICE: 86.747 NET BROKER: GOLDMAN, SACHS AND CO.	-530,000.000 86.747	459,759.10	2,783.97	0.00	-476,549.60	-16,790.50	0.00	-16,790.50
20 May 24 22 May 24 Settled	ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032 SEDOL : BPH0BX7 / MORGAN STANLEY AND CO., LLC ALABAMA POWER CO 3.05% SNR 15/03/32 USD1000 PRICE: 86.386 NET BROKER: MORGAN STANLEY AND CO., LLC	-535,000.000 86.386	462,165.10	3,036.87	0.00	-481,045.35	-18,880.25	0.00	-18,880.25
31 May 24 03 Jun 24 Settled	ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032 SEDOL : BPH0BX7 / MARKETAXESS CORPORATION ALABAMA POWER CO 3.05% SNR 15/03/32 USD1000 PRICE: 86.138 NET BROKER: MARKETAXESS CORPORATION	-425,000.000 86.138	366,086.50	2,808.54	0.00	-382,138.83	-16,052.33	0.00	-16,052.33
15 May 24 17 May 24 Settled	DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL : BMF9RC6 / WELLS FARGO BANK, N.A. DUKE ENERGY OHIO 5.65% 1MTG 01/04/53 USD2000 PRICE: 99.037 NET BROKER: WELLS FARGO BANK, N.A.	-2,306,000.000 99.037	2,283,793.22	16,648.04	0.00	-2,448,510.80	-164,717.58	0.00	-164,717.58
22 May 24 24 May 24 Settled	DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL : BMF9RC6 / D.A. DAVIDSON AND CO	-1,974,000.000 98.315	1,940,738.10	16,419.84	0.00	-2,095,993.20	-155,255.10	0.00	-155,255.10

◆ 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

Fixed Income

Corporate bonds

United States - USD

DUKE ENERGY OHIO 5.65% 1MTG 01/04/53
USD2000 PRICE: 98.315 NET BROKER: D.A.
DAVIDSON AND CO

09 Apr 24 11 Apr 24 Settled	EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SEDOL : BRRH961 / D.A. DAVIDSON AND CO EXTRA SPACE STRG L 5.5% GTD SNR 01/07/2030 PRICE: 100.369 NET BROKER: D.A. DAVIDSON AND CO	-396,000.000 100.369	397,461.24	6,050.00	0.00	-391,556.88	5,904.36	0.00	5,904.36
23 Apr 24 25 Apr 24 Settled	EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SEDOL : BRRH961 / INTL FCSTONE FINANCIAL INC./BD RATE EXTRA SPACE STRG L 5.5% GTD SNR 01/07/2030 PRICE: 98.987 NET BROKER: INTL FCSTONE FINANCIAL INC./BD RATE	-396,000.000 98.987	391,988.52	6,897.00	0.00	-391,556.88	431.64	0.00	431.64
23 Apr 24 25 Apr 24 Settled	EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SEDOL : BRRH961 / INTL FCSTONE FINANCIAL INC./BD RATE EXTRA SPACE STRG L 5.5% GTD SNR 01/07/2030 PRICE: 98.966 NET BROKER: INTL FCSTONE FINANCIAL INC./BD RATE	-396,000.000 98.966	391,905.36	6,897.00	0.00	-391,556.88	348.48	0.00	348.48
29 Apr 24 01 May 24 Settled	EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SEDOL : BRRH961 / D.A. DAVIDSON AND CO EXTRA SPACE STRG L 5.5% GTD SNR 01/07/2030 PRICE: 98.882 NET BROKER: D.A. DAVIDSON AND CO	-3,117,000.000 98.882	3,082,151.94	57,145.00	0.00	-3,082,027.26	124.68	0.00	124.68

◆ 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								

Sales

Fixed Income

Corporate bonds

United States - USD

31 May 24 04 Jun 24 Settled	MCKESSON CORP NEW SR NT 4.9% 07-15-2028 SEDOL : BPX2G10 / MORGAN STANLEY AND CO., LLC MCKESSON CORP 4.9% SNR 15/07/2028 USD1000 PRICE: 99.224 NET BROKER: MORGAN STANLEY AND CO., LLC	-3,205,000.000 99.224	3,180,129.20	60,636.82	0.00	-3,198,397.70	-18,268.50	0.00	-18,268.50
14 May 24 16 May 24 Settled	NARRAGANSETT ELEC 3.395% DUE 04-09-2030 SEDOL : BL6BZG4 / GOLDMAN, SACHS AND CO. NARRAGANSETT ELECT 3.395% SNR 09/04/30 USD2000 PRICE: 90.858 NET BROKER: GOLDMAN, SACHS AND CO.	-1,604,000.000 90.858	1,457,362.32	5,596.85	0.00	-1,435,320.75	22,041.57	0.00	22,041.57
17 May 24 21 May 24 Settled	NARRAGANSETT ELEC 3.395% DUE 04-09-2030 SEDOL : BL6BZG4 / CITIGROUP GLOBAL MARKETS INC. NARRAGANSETT ELECT 3.395% SNR 09/04/30 USD2000 PRICE: 91.414 NET BROKER: CITIGROUP GLOBAL MARKETS INC.	-1,275,000.000 91.414	1,165,528.50	5,050.06	0.00	-1,140,918.92	24,609.58	0.00	24,609.58
05 Jun 24 06 Jun 24 Settled	NEXTERA ENERGY CAP 3.55% DUE 05-01-2027 SEDOL : BZ3FXP2 / INTL FCSTONE FINANCIAL INC./BD RATE NEXTERA ENERGY CAP 3.55% DEB 01/05/27 USD2000 PRICE: 95.705 NET BROKER: INTL FCSTONE FINANCIAL INC./BD RATE	-1,197,000.000 95.705	1,145,588.85	4,131.31	0.00	-1,159,204.00	-13,615.15	0.00	-13,615.15
20 Jun 24 21 Jun 24 Settled	NEXTERA ENERGY CAP 3.55% DUE 05-01-2027 SEDOL : BZ3FXP2 / MILLENNIUM ADVISORS, LLC	-477,000.000 95.582	455,926.14	2,351.88	0.00	-461,938.44	-6,012.30	0.00	-6,012.30

◆ 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								

Sales

Fixed Income

Corporate bonds

United States - USD

NEXTERA ENERGY CAP 3.55% DEB 01/05/27
USD2000 PRICE: 95.582 NET BROKER: MILLENNIUM
ADVISORS, LLC

25 Jun 24	NEXTERA ENERGY CAP 3.55% DUE	-2,991,000.000	2,858,917.44	16,222.02	0.00	-2,896,557.36	-37,639.92	0.00	-37,639.92
26 Jun 24	05-01-2027	95.584							
Settled	SEDOL : BZ3FXP2 / MIZUHO SECURITIES USA INC. NEXTERA ENERGY CAP 3.55% DEB 01/05/27 USD2000 PRICE: 95.584 NET BROKER: MIZUHO SECURITIES USA INC.								

01 Apr 24	PVTPL ENLINK MIDSTREAM LLC	-3,056,000.000	3,125,707.36	17,656.89	0.00	-3,101,131.59	24,575.77	0.00	24,575.77
03 Apr 24	6.5% 09-01-2030	102.281							
Settled	SEDOL : BPCNQX6 /PVTPL1 MIZUHO SECURITIES USA INC. ENLINK MIDSTREAM L 6.5% GTD SNR 01/09/2030 PRICE: 102.281 NET BROKER: MIZUHO SECURITIES USA INC.								

24 May 24	PVTPL METROPOLITAN LIFE GLOBAL	-3,974,000.000	3,665,935.52	24,771.27	0.00	-3,577,315.21	88,620.31	0.00	88,620.31
29 May 24	FDG TR 3.3% 03-21-2029	92.248							
Settled	SEDOL : BP927Y4 /PVTPL1 D.A. DAVIDSON AND CO METRO LIFE GBL FD1 3.3% NTS 21/03/29 USD150000 PRICE: 92.248 NET BROKER: D.A. DAVIDSON AND CO								

Total United States - USD			27,292,266.26	257,505.66	0.00	-27,592,765.00	-300,498.74	0.00	-300,498.74
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Total corporate bonds			50,176,895.10	491,863.48	0.00	-51,458,040.54	-1,280,844.61	-300.83	-1,281,145.44
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Government mortgage backed securities

United States - USD

01 Jun 24	GNMA POOL 376445 6.5% DUE	-4.290	0.00	0.00	0.00	-4.54	-4.54	0.00	-4.54
03 Jun 24	04-15-2024 REG	0.00							
Settled	CUSIP : 36204QES5 /GNMA CHICAGO INCOME								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government mortgage backed securities

United States - USD

HLDG DECREASE RECOG AS LOSS

Total United States - USD		0.00	0.00	0.00	-4.54	-4.54	0.00	-4.54
Total government mortgage backed securities		0.00	0.00	0.00	-4.54	-4.54	0.00	-4.54
Total fixed income		423,594,143.03	4,278,811.86	0.00	-443,196,758.30	-6,704,844,407.12	6,685,241,791.85	-19,602,615.27

Sukuk

Sukuk

Bahrain - USD

21 May 24	BAPCO ENERGIES SUKUK LIMITED	-400,000.000	384,360.00	2,625.00	0.00	-406,871.01	-22,511.01	0.00	-22,511.01
23 May 24	5.25% 08/04/29	96.09							
Settled	SEDOL : BMT7P11 / MERRILL LYNCH INTERNATIONAL LIMITED NOGAHOLDING SUKUK 5.25% SUK 08/04/2029 USD PRICE: 96.09 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
21 May 24	CBB INTERNATIONAL 6.25% SUK	-450,000.000	450,000.00	703.13	0.00	-488,016.98	-38,016.98	0.00	-38,016.98
23 May 24	14/11/24 USD1000	100.00							
Settled	SEDOL : 2A9HYPU / J.P. MORGAN SECURITIES PLC CBB INTERNATIONAL 6.25% SUK 14/11/24 USD1000 PRICE: 100.0 NET BROKER: J.P. MORGAN SECURITIES PLC								
21 May 24	CBB INTERNATIONAL SUKUK 6.875%	-1,100,000.000	1,113,035.00	10,083.33	0.00	-1,166,142.51	-53,107.51	0.00	-53,107.51
23 May 24	05/10/2025	101.185							
Settled	SEDOL : BFMXYG5 / BANQUE PARIBAS PARIS CBB INTERNATIONAL SUKUK 6.875% 05/10/2025 PRICE: 101.185 NET BROKER: BANQUE PARIBAS PARIS								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
Sukuk									
Sukuk									
Bahrain - USD									
21 May 24	MUMTALAKAT SUK HLD 4.1% SUK	-250,000.000	235,937.50	3,473.61	0.00	-252,933.22	-16,995.72	0.00	-16,995.72
23 May 24	21/01/27 USD200000	94.375							
Settled	SEDOL : BKV8D14 / HSBC BANK BOND OPERATIONS MUMTALAKAT SUK HLD 4.1% SUK 21/01/27 USD200000 PRICE: 94.375 NET BROKER: HSBC BANK BOND OPERATIONS								
Total Bahrain - USD			2,183,332.50	16,885.07	0.00	-2,313,963.72	-130,631.22	0.00	-130,631.22
Indonesia - USD									
21 May 24	PERUSAHAAN 5.6% DUE 11-15-2033	-200,000.000	206,398.09	248.89	0.00	-211,260.00	-4,861.91	0.00	-4,861.91
23 May 24	CUSIP : 71567RAY2 /	103.261							
Settled	PERSHING LLC / 123.91 PERUSAHAAN TRANCHE # 5.6% 15/11/2033 PRICE: 103.261 BROKER COMMISSION: 123.91 BROKER: PERSHING LLC								
21 May 24	PERUSAHAAN FIXED 1.5% DUE	-1,400,000.000	1,296,083.88	9,566.67	0.00	-1,337,939.20	-41,855.32	0.00	-41,855.32
23 May 24	06-09-2026	92.633							
Settled	CUSIP : 71567RAR7 / PERSHING LLC / 778.12 PERUSAHAAN TRANCHE # 1.5% 09/06/2026 PRICE: 92.633 BROKER COMMISSION: 778.12 BROKER: PERSHING LLC								
21 May 24	PERUSAHAAN PENERBIT SBSN	-200,000.000	176,070.29	2,348.89	0.00	-204,592.03	-28,521.74	0.00	-28,521.74
24 May 24	INDONESIA 2.8% T-BOND 06-23-2030	88.088							
Settled	CUSIP : 71567RAP1 / PERSHING LLC / 105.71 PERUSAHAAN PENERBIT SBSN INDONESIA 2.8% T-BOND 23/ PRICE: 88.088 BROKER COMMISSION: 105.71 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Sales									
Sukuk									
Sukuk									
Indonesia - USD									
21 May 24	PERUSAHAAN PENERBIT SBSN	-700,000.000	592,411.34	8,131.67	0.00	-593,250.00	-838.66	0.00	-838.66
23 May 24	INDONESIA III TR CTF 2.55%	84.681							
Settled	06-09-2031 CUSIP : 71567RAS5 / PERSHING LLC / 355.66 PERUSAHAAN TRANCHE # 2.55% 09/06/2031 PRICE: 84.681 BROKER COMMISSION: 355.66 BROKER: PERSHING LLC								
Total Indonesia - USD			2,270,963.60	20,296.12	0.00	-2,347,041.23	-76,077.63	0.00	-76,077.63
Malaysia - USD									
21 May 24	MALAYSIA SOVEREIGN FIXED	-400,000.000	391,676.85	1,048.14	0.00	-412,272.11	-20,595.26	0.00	-20,595.26
23 May 24	3.043% DUE 04-22-2025	97.978							
Settled	CUSIP : Y5749LAA9 / PERSHING LLC / 235.15 MALAYSIA SOVEREIGN 3.043% 22/04/2025 PRICE: 97.978 BROKER COMMISSION: 235.15 BROKER: PERSHING LLC								
21 May 24	MALAYSIA SUKUK 3.179% DUE	-500,000.000	482,925.07	1,147.97	0.00	-515,819.52	-32,894.45	0.00	-32,894.45
23 May 24	04-27-2026	96.643							
Settled	CUSIP : Y54788AA5 / PERSHING LLC / 289.93 MALAYSIA SUKUK 3.179% 27/04/2026 PRICE: 96.643 BROKER COMMISSION: 289.93 BROKER: PERSHING LLC								
21 May 24	MALAYSIA SUKUK GLOBAL BERHAD	-250,000.000	210,656.03	359.38	0.00	-216,500.01	-5,843.98	0.00	-5,843.98
23 May 24	2.07% SUK SNR 04-28-2031 USD	84.313							
Settled	CUSIP : Y57542AA3 / PERSHING LLC / 126.47 MALAYSIA SUKUK GLOBAL BERHAD 2.07% SUK SNR 28/04/2 PRICE: 84.313 BROKER COMMISSION: 126.47 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Sales									
Sukuk									
Sukuk									
Malaysia - USD									
21 May 24	MALAYSIA SUKUK GLOBAL BERHAD	-600,000.000	427,711.22	1,281.25	0.00	-455,196.01	-27,484.79	0.00	-27,484.79
23 May 24	3.075% SUK SNR 04-28-2051 USD	71.328							
Settled	CUSIP : Y57542AB1 / PERSHING LLC / 256.78 MALAYSIA SUKUK GLOBAL BERHAD 3.075% SUK SNR 28/04/ PRICE: 71.328 BROKER COMMISSION: 256.78 BROKER: PERSHING LLC								
Total Malaysia - USD			1,512,969.17	3,836.74	0.00	-1,599,787.65	-86,818.48	0.00	-86,818.48
Oman - USD									
21 May 24	OMAN SOVER. SUKUK 4.397% SUK	-700,000.000	699,482.00	14,705.52	0.00	-716,462.26	-16,980.26	0.00	-16,980.26
23 May 24	01/06/2024 USD	99.926							
Settled	SEDOL : BF0P2Y7 / BANQUE PARIBAS PARIS OMAN SOVER. SUKUK 4.397% SUK 01/06/2024 USD PRICE: 99.926 NET BROKER: BANQUE PARIBAS PARIS								
21 May 24	OMAN SOVEREIGN 4.875%	-900,000.000	875,250.00	19,256.25	0.00	-923,777.51	-48,527.51	0.00	-48,527.51
23 May 24	15/06/2030	97.25							
Settled	SEDOL : BMFZL88 / BARCLAYS CAPITAL OMAN SOVEREIGN 4.875% 15/06/2030 PRICE: 97.25 NET BROKER: BARCLAYS CAPITAL								
Total Oman - USD			1,574,732.00	33,961.77	0.00	-1,640,239.77	-65,507.77	0.00	-65,507.77
Philippines - USD									
21 May 24	ROP SUKUK TRUST 5.045% DUE	-300,000.000	298,156.00	7,020.96	0.00	-303,000.00	-4,844.00	0.00	-4,844.00
23 May 24	06-06-2029	99.445							
Settled	CUSIP : Y7329CAA3 / PERSHING LLC / 179.00 ROP SUKUK TRUST 5.045% 06/06/2029 PRICE: 99.445 BROKER COMMISSION: 179.00 BROKER: PERSHING LLC								
Total Philippines - USD			298,156.00	7,020.96	0.00	-303,000.00	-4,844.00	0.00	-4,844.00

◆ Investment Transaction Detail

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

Sales

Sukuk

Sukuk

Saudi Arabia - USD

21 May 24	KSA SUKUK LTD 2.25% SUK	-200,000.000	169,020.00	75.00	0.00	-198,829.43	-29,809.43	0.00	-29,809.43
23 May 24	17/05/2031 USD	84.51							
Settled	SEDOL : BMQ80H8 / NATIONAL BANK OF ABU DHABI KSA SUKUK LTD 2.25% SUK 17/05/2031 USD PRICE: 84.51 NET BROKER: NATIONAL BANK OF ABU DHABI								
21 May 24	KSA SUKUK LTD 5.268% SUK	-900,000.000	913,347.00	3,687.60	0.00	-943,240.00	-29,893.00	0.00	-29,893.00
23 May 24	25/10/28 USD1000	101.483							
Settled	SEDOL : BM9WJ69 / ING BANK N.V. KSA SUKUK LTD 5.268% SUK 25/10/28 USD1000 PRICE: 101.483 NET BROKER: ING BANK N.V.								
21 May 24	KSA SUKUK LTD MTN 3.628%	-350,000.000	336,973.00	1,163.98	0.00	-380,848.80	-43,875.80	0.00	-43,875.80
23 May 24	20/04/2027	96.278							
Settled	SEDOL : BDHSGK3 /MTN1 GOLDMAN SACHS INTERNATIONAL KSA SUKUK LTD MTN 3.628% 20/04/2027 PRICE: 96.278 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	KSA SUKUK LTD TBOND 4.511%	-300,000.000	291,324.00	37.59	0.00	-292,200.00	-876.00	0.00	-876.00
23 May 24	22/05/2033	97.108							
Settled	SEDOL : BNDR833 / JEFFERIES INTERNATIONAL LTD KSA SUKUK LTD TBOND 4.511% 22/05/2033 PRICE: 97.108 NET BROKER: JEFFERIES INTERNATIONAL LTD								
21 May 24	SUCI SECOND INVEST CO 6.0%	-200,000.000	205,938.00	933.33	0.00	-207,200.00	-1,262.00	0.00	-1,262.00
23 May 24	25/10/2028	102.969							
Settled	SEDOL : BMWPXT6 / BANQUE PARIBAS PARIS SUCI SECOND INVEST CO 6.0% 25/10 PRICE: 102.969 NET BROKER: BANQUE PARIBAS PARIS								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

Sukuk

Sukuk

Saudi Arabia - USD

21 May 24	SUCI SECOND INVEST CO 6.25%	-300,000.000	325,101.00	1,458.33	0.00	-338,850.00	-13,749.00	0.00	-13,749.00
23 May 24	25/10/2033	108.367							
Settled	SEDOL : BMWPY26 / GOLDMAN SACHS INTERNATIONAL SUCI SECOND INVEST CO 6.25% 25/1 PRICE: 108.367 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
Total Saudi Arabia - USD			2,241,703.00	7,355.83	0.00	-2,361,168.23	-119,465.23	0.00	-119,465.23

Turkey - USD

21 May 24	HAZINE 5.125% 22/06/2026	-500,000.000	488,620.00	10,748.26	0.00	-488,219.60	400.40	0.00	400.40
23 May 24	SEDOL : BNSPQD2 /	97.724							
Settled	BANQUE PARIBAS PARIS HAZINE 5.125% 22/06/2026 PRICE: 97.724 NET BROKER: BANQUE PARIBAS PARIS								
21 May 24	HAZINE MUSTESARLIGI VARLIK	-200,000.000	198,800.00	4,389.24	0.00	-197,396.00	1,404.00	0.00	1,404.00
23 May 24	KIRALAMA 4.489% 25/11/24	99.40							
Settled	SEDOL : BSPCBT2 / J.P. MORGAN SECURITIES PLC HAZINE MUSTESARLIGI VARLIK KIRALAMA 4.489% 25/ PRICE: 99.4 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Turkey - USD			687,420.00	15,137.50	0.00	-685,615.60	1,804.40	0.00	1,804.40

United Arab Emirates - USD

21 May 24	DIFC SUKUK DIFC LTD 3.75%	-200,000.000	192,800.00	2,041.67	0.00	-209,594.28	-16,794.28	0.00	-16,794.28
23 May 24	15/02/2026	96.40							
Settled	SEDOL : BMW5727 / MERRILL LYNCH INTERNATIONAL LIMITED DIFC SUKUK DIFC LTD 3.75% 15/02/2026 PRICE: 96.4 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
Sukuk									
Sukuk									
United Arab Emirates - USD									
21 May 24	DP WORLD SALAAM 6.0% 31/12/2049	-1,000,000.000	997,000.00	23,666.67	0.00	-1,079,407.52	-82,407.52	0.00	-82,407.52
23 May 24	SEDOL : 7A9LNUU /	99.70							
Settled	GOLDMAN SACHS INTERNATIONAL DP WORLD SALAAM 6.0% 31/12/2049 PRICE: 99.7 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
21 May 24	SHARJAH SUKUK PROG 2.942% SUK	-900,000.000	831,600.00	11,988.65	0.00	-888,919.83	-57,319.83	0.00	-57,319.83
23 May 24	10/06/27 USD1000	92.40							
Settled	SEDOL : BM9SDL0 / ING BANK N.V. SHARJAH SUKUK PROG 2.942% SUK 10/06/27 USD1000 PRICE: 92.4 NET BROKER: ING BANK N.V.								
Total United Arab Emirates - USD			2,021,400.00	37,696.99	0.00	-2,177,921.63	-156,521.63	0.00	-156,521.63
Total sukuk			12,790,676.27	142,190.98	0.00	-13,428,737.83	-638,061.56	0.00	-638,061.56
Total sukuk			12,790,676.27	142,190.98	0.00	-13,428,737.83	-638,061.56	0.00	-638,061.56
Other Assets									
Exchange cleared swaps - other assets									
Argentina - USD									
13 Jun 24	ICE_CDS GOLDUS33 06/20/2029 BUY	-470,000.000	210,586.11	0.00	0.00	-227,166.67	-16,580.56	0.00	-16,580.56
14 Jun 24	REPUBLIC OF ARGENTINA	0.4480555							
Settled	200931291 SEDOL : 9M89UJU / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY REPUBLIC OF ARGENT PRICE: 0.4480555 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Argentina - USD			210,586.11	0.00	0.00	-227,166.67	-16,580.56	0.00	-16,580.56
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

Other Assets

Exchange cleared swaps - other assets

United States - USD

26 Jun 24	LCH_OIS GOLDUS33 03/20/2031 USD	-1,054,000.000	14,325.00	0.00	0.00	-10,757.46	3,567.54	0.00	3,567.54
27 Jun 24	P 1DSOFR / R 4.25% 198819233	0.013591							
Settled	SEDOL : 9M8205U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% PRICE: 0.013591 NET BROKER: GOLDMAN, SACHS AND CO.								
Total United States - USD			14,325.00	0.00	0.00	-10,757.46	3,567.54	0.00	3,567.54
Total exchange cleared swaps - other assets			224,911.11	0.00	0.00	-237,924.13	-13,013.02	0.00	-13,013.02
Total other assets			224,911.11	0.00	0.00	-237,924.13	-13,013.02	0.00	-13,013.02

Liabilities

Exchange cleared swap liabilities

Argentina - USD

31 May 24	ICE_CDS GOLDUS33 06/20/2025	-460,000.000	52,836.11	0.00	0.00	-52,836.11	0.00	0.00	0.00
03 Jun 24	SELL REPUBLIC OF ARGENTINA	0.1148611							
Settled	181668539 SEDOL : 9M83VEL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2025 SELL REPUBLIC OF ARGEN PRICE: 0.1148611 NET BROKER: GOLDMAN, SACHS AND CO.								
31 May 24	ICE_CDS GOLDUS33 06/20/2026 BUY	-340,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Jun 24	REPUBLIC OF ARGENTINA	0.00							
Settled	181668541 SEDOL : 9M83UZL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2026 BUY REPUBLIC OF ARGENT BROKER: GOLDMAN, SACHS AND CO.								

◆ 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

Liabilities

Exchange cleared swap liabilities

Argentina - USD

11 Jun 24	ICE_CDS GOLDUS33 06/20/2029 BUY		-470,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
12 Jun 24	REPUBLIC OF ARGENTINA		0.00							
Settled	200931291 SEDOL : 9M89UJL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY REPUBLIC OF ARGENT BROKER: GOLDMAN, SACHS AND CO.									

Total Argentina - USD				52,836.11	0.00	0.00	-52,836.11	0.00	0.00	0.00
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China - USD

13 Jun 24	ICE_CDS GOLDUS33 06/20/2029 BUY		-1,200,000.000	21,776.71	0.00	0.00	-21,776.71	0.00	0.00	0.00
14 Jun 24	CHINA GOVT INTL BOND 7		0.0181472							
Settled	200977339 SEDOL : 9M8BSQL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY CHINA GOVT INTL BO PRICE: 0.0181472 NET BROKER: GOLDMAN, SACHS AND CO.									

Total China - USD				21,776.71	0.00	0.00	-21,776.71	0.00	0.00	0.00
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European Union - EUR

31 May 24	LCH_IRS GOLDUS33 20/03/2029 EUR		-570,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Jun 24	P 2.75% / R 6MEURIB 198954676		0.00							
Settled	SEDOL : 9M83QYL / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2029 EUR P 2.75% / R 6MEURI BROKER: GOLDMAN, SACHS AND CO.									

27 Jun 24	LCH_IRS GOLDUS33 20/03/2029 EUR		-579,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Jun 24	P 2.75% / R 6MEURIB 198954676		0.00							
Settled	SEDOL : 9M83QYL / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2029 EUR P 2.75% / R 6MEURI 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								

Sales

Liabilities

Exchange cleared swap liabilities

European Union - EUR

31 May 24	LCH_IRS GOLDUS33 20/03/2031 EUR	-405,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Jun 24	P 2.75% / R 6MEURIB 198954867	0.00							
Settled	SEDOL : 9M83TSL / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2031 EUR P 2.75% / R 6MEURI BROKER: GOLDMAN, SACHS AND CO.								
31 May 24	LCH_IRS GOLDUS33 20/03/2034 EUR	-2,160,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Jun 24	P 2.75% / R 6MEURIB 198954920	0.00							
Settled	SEDOL : 9M83VDL / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2034 EUR P 2.75% / R 6MEURI BROKER: GOLDMAN, SACHS AND CO.								
27 Jun 24	LCH_IRS GOLDUS33 20/03/2034 EUR	-292,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
28 Jun 24	P 2.75% / R 6MEURIB 198954920	0.00							
Settled	SEDOL : 9M83VDL / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2034 EUR P 2.75% / R 6MEURI BROKER: GOLDMAN, SACHS AND CO.								
31 May 24	LCH_IRS GOLDUS33 20/03/2039 EUR	-1,610,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Jun 24	P 2.75% / R 6MEURIB 198954925	0.00							
Settled	SEDOL : 9M83TQL / GOLDMAN, SACHS AND CO. LCH_IRS GOLDUS33 20/03/2039 EUR P 2.75% / R 6MEURI BROKER: GOLDMAN, SACHS AND CO.								
Total European Union - EUR			0.00	0.00	0.00	0.00	0.00	0.00	0.00

Turkey - USD

31 May 24	ICE_CDS GOLDUS33 06/20/2029 BUY	-400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
03 Jun 24	REPUBLIC OF TURKIYE 11	0.00							
Settled	195892028 SEDOL : 9M83UXL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY REPUBLIC OF TURKIY BROKER: GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

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

Sales

Liabilities

Exchange cleared swap liabilities

Total Turkey - USD			0.00	0.00	0.00	0.00	0.00	0.00	0.00
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United States - USD

30 May 24 31 May 24 Settled	LCH_OIS GOLDUS33 03/20/2027 USD P 1DSOFR / R 4.5% 198819227 SEDOL : 9M82Z6L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2027 USD P 1DSOFR / R 4.5% PRICE: 0.0051864 NET BROKER: GOLDMAN, SACHS AND CO.	-3,738,000.000 0.0051864	19,387.00	0.00	0.00	-19,387.00	0.00	0.00	0.00
30 May 24 31 May 24 Settled	LCH_OIS GOLDUS33 03/20/2029 USD P 1DSOFR / R 4.25% 198819230 SEDOL : 9M8203L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2029 USD P 1DSOFR / R 4.25% PRICE: 0.0065232 NET BROKER: GOLDMAN, SACHS AND CO.	-7,082,000.000 0.0065232	46,198.00	0.00	0.00	-46,198.00	0.00	0.00	0.00
30 May 24 31 May 24 Settled	LCH_OIS GOLDUS33 03/20/2031 USD P 1DSOFR / R 4.25% 198819233 SEDOL : 9M8205L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% PRICE: 0.001884 NET BROKER: GOLDMAN, SACHS AND CO.	-1,242,000.000 0.001884	2,340.00	0.00	0.00	-2,340.00	0.00	0.00	0.00
05 Jun 24 06 Jun 24 Settled	LCH_OIS GOLDUS33 03/20/2031 USD P 1DSOFR / R 4.25% 198819233 SEDOL : 9M8205L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.	-1,050,000.000 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Jun 24 07 Jun 24 Settled	LCH_OIS GOLDUS33 03/20/2031 USD P 1DSOFR / R 4.25% 198819233 SEDOL : 9M8205L / GOLDMAN, SACHS AND CO.	-3,563,000.000 0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Sales

Liabilities

Exchange cleared swap liabilities

United States - USD

	LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.								
30 May 24	LCH_OIS GOLDUS33 03/20/2034 USD	-3,846,000.000	67,905.00	0.00	0.00	-67,905.00	0.00	0.00	0.00
31 May 24	P 1DSOFR / R 4% 198819215	0.017656							
Settled	SEDOL : 9M8200L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2034 USD P 1DSOFR / R 4% 19 PRICE: 0.017656 NET BROKER: GOLDMAN, SACHS AND CO.								
05 Jun 24	LCH_OIS GOLDUS33 03/20/2034 USD	-773,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Jun 24	P 1DSOFR / R 4% 198819215	0.00							
Settled	SEDOL : 9M8200L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2034 USD P 1DSOFR / R 4% 19 BROKER: GOLDMAN, SACHS AND CO.								
30 May 24	LCH_OIS GOLDUS33 03/20/2044 USD	-4,421,000.000	93,530.00	0.00	0.00	-93,530.00	0.00	0.00	0.00
31 May 24	P 1DSOFR / R 4% 198819242	0.0211558							
Settled	SEDOL : 9M8207L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2044 USD P 1DSOFR / R 4% 19 PRICE: 0.0211558 NET BROKER: GOLDMAN, SACHS AND CO.								
30 May 24	LCH_OIS GOLDUS33 06/21/2048 USD	-3,629,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 May 24	P 3.75% / R 1DSOFR 184051527	0.00							
Settled	SEDOL : 9M82Z9L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 21/06/2048 USD P 3.75% / R 1DSOFR BROKER: GOLDMAN, SACHS AND CO.								
Total United States - USD			229,360.00	0.00	0.00	-229,360.00	0.00	0.00	0.00
Total exchange cleared swap liabilities			303,972.82	0.00	0.00	-303,972.82	0.00	0.00	0.00
Total liabilities			303,972.82	0.00	0.00	-303,972.82	0.00	0.00	0.00

Cash and Cash Equivalents

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-20,100.000	20,100.00	0.00	0.00	-20,100.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-98,025.910	98,025.91	0.00	0.00	-98,025.91	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-928,467.900	928,467.90	0.00	0.00	-928,467.90	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-36,136.520	36,136.52	0.00	0.00	-36,136.52	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-19,800.000	19,800.00	0.00	0.00	-19,800.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-60,231.490	60,231.49	0.00	0.00	-60,231.49	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-83,200.000	83,200.00	0.00	0.00	-83,200.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-17,200.000	17,200.00	0.00	0.00	-17,200.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-5,000.000	5,000.00	0.00	0.00	-5,000.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-55,600.000	55,600.00	0.00	0.00	-55,600.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,266,600.000	2,266,600.00	0.00	0.00	-2,266,600.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-375,900.000	375,900.00	0.00	0.00	-375,900.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-511,800.000	511,800.00	0.00	0.00	-511,800.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-20,800.000	20,800.00	0.00	0.00	-20,800.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-38,400.000	38,400.00	0.00	0.00	-38,400.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-62,100.000	62,100.00	0.00	0.00	-62,100.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-14,200.000	14,200.00	0.00	0.00	-14,200.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-918,500.000	918,500.00	0.00	0.00	-918,500.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-20,100.000	20,100.00	0.00	0.00	-20,100.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-22,700.000	22,700.00	0.00	0.00	-22,700.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-442,300.000	442,300.00	0.00	0.00	-442,300.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-45,400.000	45,400.00	0.00	0.00	-45,400.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-24,000.000	24,000.00	0.00	0.00	-24,000.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-142,600.000	142,600.00	0.00	0.00	-142,600.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-76,800.000	76,800.00	0.00	0.00	-76,800.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-30,600.000	30,600.00	0.00	0.00	-30,600.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-19,900.000	19,900.00	0.00	0.00	-19,900.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-866,700.000	866,700.00	0.00	0.00	-866,700.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-32,100.000	32,100.00	0.00	0.00	-32,100.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-5,000.000	5,000.00	0.00	0.00	-5,000.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-15,600.000	15,600.00	0.00	0.00	-15,600.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-59,100.000	59,100.00	0.00	0.00	-59,100.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-9,900.000	9,900.00	0.00	0.00	-9,900.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-705,800.000	705,800.00	0.00	0.00	-705,800.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-15,500.000	15,500.00	0.00	0.00	-15,500.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-16,100.000	16,100.00	0.00	0.00	-16,100.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-553,067.750	553,067.75	0.00	0.00	-553,067.75	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-42,100.000	42,100.00	0.00	0.00	-42,100.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,121,600.000	1,121,600.00	0.00	0.00	-1,121,600.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-75,400.000	75,400.00	0.00	0.00	-75,400.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-28,100.000	28,100.00	0.00	0.00	-28,100.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-626,000.000	626,000.00	0.00	0.00	-626,000.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-15,100.000	15,100.00	0.00	0.00	-15,100.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-27,700.000	27,700.00	0.00	0.00	-27,700.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-128,300.000	128,300.00	0.00	0.00	-128,300.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-34,000.000	34,000.00	0.00	0.00	-34,000.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-52,681.800	52,681.80	0.00	0.00	-52,681.80	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-57,584.040	57,584.04	0.00	0.00	-57,584.04	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-142,700.000	142,700.00	0.00	0.00	-142,700.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-24,900.000	24,900.00	0.00	0.00	-24,900.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-16,200.000	16,200.00	0.00	0.00	-16,200.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-17,100.000	17,100.00	0.00	0.00	-17,100.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-122,600.000	122,600.00	0.00	0.00	-122,600.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-140,400.000	140,400.00	0.00	0.00	-140,400.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-36,000.000	36,000.00	0.00	0.00	-36,000.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-8,500.000	8,500.00	0.00	0.00	-8,500.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-425,500.000	425,500.00	0.00	0.00	-425,500.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-123,600.000	123,600.00	0.00	0.00	-123,600.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-430,000.000	430,000.00	0.00	0.00	-430,000.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-34,400.000	34,400.00	0.00	0.00	-34,400.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-19,200.000	19,200.00	0.00	0.00	-19,200.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-21,300.000	21,300.00	0.00	0.00	-21,300.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-10,400.000	10,400.00	0.00	0.00	-10,400.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-81,500.000	81,500.00	0.00	0.00	-81,500.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-280,500.000	280,500.00	0.00	0.00	-280,500.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-55,993.750	55,993.75	0.00	0.00	-55,993.75	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-66,200.000	66,200.00	0.00	0.00	-66,200.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-18,900.000	18,900.00	0.00	0.00	-18,900.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-23,000.000	23,000.00	0.00	0.00	-23,000.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-72,300.000	72,300.00	0.00	0.00	-72,300.00	0.00	0.00	0.00
01 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-54,100.000	54,100.00	0.00	0.00	-54,100.00	0.00	0.00	0.00
01 Apr 24	INVT FD	1.00							
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

02 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-10,855.660	10,855.66	0.00	0.00	-10,855.66	0.00	0.00	0.00
02 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-375,094.620	375,094.62	0.00	0.00	-375,094.62	0.00	0.00	0.00
02 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,754,258.380	2,754,258.38	0.00	0.00	-2,754,258.38	0.00	0.00	0.00
02 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-47,742.700	47,742.70	0.00	0.00	-47,742.70	0.00	0.00	0.00
03 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-183,027.600	183,027.60	0.00	0.00	-183,027.60	0.00	0.00	0.00
04 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

04 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-58,291.850	58,291.85	0.00	0.00	-58,291.85	0.00	0.00	0.00
04 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-457.660	457.66	0.00	0.00	-457.66	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-15,211.950	15,211.95	0.00	0.00	-15,211.95	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-14.520	14.52	0.00	0.00	-14.52	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-55.840	55.84	0.00	0.00	-55.84	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-103.860	103.86	0.00	0.00	-103.86	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-30.640	30.64	0.00	0.00	-30.64	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-3.900	3.90	0.00	0.00	-3.90	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-152.390	152.39	0.00	0.00	-152.39	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-21.130	21.13	0.00	0.00	-21.13	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-43.880	43.88	0.00	0.00	-43.88	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-173.890	173.89	0.00	0.00	-173.89	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-97.500	97.50	0.00	0.00	-97.50	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-57,074.010	57,074.01	0.00	0.00	-57,074.01	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,486.790	1,486.79	0.00	0.00	-1,486.79	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-9.080	9.08	0.00	0.00	-9.08	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-629.450	629.45	0.00	0.00	-629.45	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-203.190	203.19	0.00	0.00	-203.19	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-12.080	12.08	0.00	0.00	-12.08	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-118.480	118.48	0.00	0.00	-118.48	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-12.460	12.46	0.00	0.00	-12.46	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-494.850	494.85	0.00	0.00	-494.85	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-16.120	16.12	0.00	0.00	-16.12	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-8,642.150	8,642.15	0.00	0.00	-8,642.15	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24 05 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-531.760 1.00	531.76	0.00	0.00	-531.76	0.00	0.00	0.00
05 Apr 24 05 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-440.300 1.00	440.30	0.00	0.00	-440.30	0.00	0.00	0.00
05 Apr 24 05 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-101,992.090 1.00	101,992.09	0.00	0.00	-101,992.09	0.00	0.00	0.00
05 Apr 24 05 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-20.720 1.00	20.72	0.00	0.00	-20.72	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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-411.670	411.67	0.00	0.00	-411.67	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-95.850	95.85	0.00	0.00	-95.85	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-21.000	21.00	0.00	0.00	-21.00	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-163.160	163.16	0.00	0.00	-163.16	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-434.990	434.99	0.00	0.00	-434.99	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-74.660	74.66	0.00	0.00	-74.66	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-100.750	100.75	0.00	0.00	-100.75	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-11.160	11.16	0.00	0.00	-11.16	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-566.990	566.99	0.00	0.00	-566.99	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-36.120	36.12	0.00	0.00	-36.12	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-62,616.460	62,616.46	0.00	0.00	-62,616.46	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-352.220	352.22	0.00	0.00	-352.22	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-112,695.460	112,695.46	0.00	0.00	-112,695.46	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-235.150	235.15	0.00	0.00	-235.15	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-19.800	19.80	0.00	0.00	-19.80	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-114.710	114.71	0.00	0.00	-114.71	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-205.130	205.13	0.00	0.00	-205.13	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-42.040	42.04	0.00	0.00	-42.04	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-279.450	279.45	0.00	0.00	-279.45	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-357.900	357.90	0.00	0.00	-357.90	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-449.590	449.59	0.00	0.00	-449.59	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-12.630	12.63	0.00	0.00	-12.63	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-991.640	991.64	0.00	0.00	-991.64	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-51.660	51.66	0.00	0.00	-51.66	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,318.390	1,318.39	0.00	0.00	-1,318.39	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-67.320	67.32	0.00	0.00	-67.32	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2.920	2.92	0.00	0.00	-2.92	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-127,586.950	127,586.95	0.00	0.00	-127,586.95	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-50.320	50.32	0.00	0.00	-50.32	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-20.000	20.00	0.00	0.00	-20.00	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-48,445.200	48,445.20	0.00	0.00	-48,445.20	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-16.360	16.36	0.00	0.00	-16.36	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-235.480	235.48	0.00	0.00	-235.48	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-404.100	404.10	0.00	0.00	-404.10	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-17.110	17.11	0.00	0.00	-17.11	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.480	0.48	0.00	0.00	-0.48	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-273.590	273.59	0.00	0.00	-273.59	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-994.010	994.01	0.00	0.00	-994.01	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,144.710	1,144.71	0.00	0.00	-1,144.71	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-8.280	8.28	0.00	0.00	-8.28	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,000,000.000	1,000,000.00	0.00	0.00	-1,000,000.00	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-845.450	845.45	0.00	0.00	-845.45	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-35.080	35.08	0.00	0.00	-35.08	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-141.690	141.69	0.00	0.00	-141.69	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-13.960	13.96	0.00	0.00	-13.96	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-685,566.060	685,566.06	0.00	0.00	-685,566.06	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-690.660	690.66	0.00	0.00	-690.66	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-96.470	96.47	0.00	0.00	-96.47	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-8.820	8.82	0.00	0.00	-8.82	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-11.720	11.72	0.00	0.00	-11.72	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-38.520	38.52	0.00	0.00	-38.52	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-871.230	871.23	0.00	0.00	-871.23	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.320	0.32	0.00	0.00	-0.32	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.350	0.35	0.00	0.00	-0.35	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-53.120	53.12	0.00	0.00	-53.12	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-31.450	31.45	0.00	0.00	-31.45	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-25.730	25.73	0.00	0.00	-25.73	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-83.990	83.99	0.00	0.00	-83.99	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-700.290	700.29	0.00	0.00	-700.29	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-89.190	89.19	0.00	0.00	-89.19	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-32.360	32.36	0.00	0.00	-32.36	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-233.950	233.95	0.00	0.00	-233.95	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-71.880	71.88	0.00	0.00	-71.88	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-364,343.720	364,343.72	0.00	0.00	-364,343.72	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-468,116.220	468,116.22	0.00	0.00	-468,116.22	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-33.710	33.71	0.00	0.00	-33.71	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-5.760	5.76	0.00	0.00	-5.76	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-6.070	6.07	0.00	0.00	-6.07	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-6,675.420	6,675.42	0.00	0.00	-6,675.42	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-323.450	323.45	0.00	0.00	-323.45	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-17.130	17.13	0.00	0.00	-17.13	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-44.670	44.67	0.00	0.00	-44.67	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-63,305.100	63,305.10	0.00	0.00	-63,305.10	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-170.070	170.07	0.00	0.00	-170.07	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-9.040	9.04	0.00	0.00	-9.04	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-116,500.000	116,500.00	0.00	0.00	-116,500.00	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-26.420	26.42	0.00	0.00	-26.42	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-272.200	272.20	0.00	0.00	-272.20	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,570,876.710	2,570,876.71	0.00	0.00	-2,570,876.71	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,471.810	1,471.81	0.00	0.00	-1,471.81	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.280	0.28	0.00	0.00	-0.28	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-522.720	522.72	0.00	0.00	-522.72	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-569.190	569.19	0.00	0.00	-569.19	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-109.620	109.62	0.00	0.00	-109.62	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-19,495.630	19,495.63	0.00	0.00	-19,495.63	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-83.740	83.74	0.00	0.00	-83.74	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-250.090	250.09	0.00	0.00	-250.09	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-5.790	5.79	0.00	0.00	-5.79	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-13.200	13.20	0.00	0.00	-13.20	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-11.600	11.60	0.00	0.00	-11.60	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-247.490	247.49	0.00	0.00	-247.49	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-33.500	33.50	0.00	0.00	-33.50	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-9.920	9.92	0.00	0.00	-9.92	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-44.240	44.24	0.00	0.00	-44.24	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-81.640	81.64	0.00	0.00	-81.64	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-12.360	12.36	0.00	0.00	-12.36	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.260	0.26	0.00	0.00	-0.26	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-310,849.350	310,849.35	0.00	0.00	-310,849.35	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-608.930	608.93	0.00	0.00	-608.93	0.00	0.00	0.00
05 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-0.120	0.12	0.00	0.00	-0.12	0.00	0.00	0.00
05 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,373,304.100	1,373,304.10	0.00	0.00	-1,373,304.10	0.00	0.00	0.00
08 Apr 24	INVT FD	1.00							
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

09 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-5,590,732.320	5,590,732.32	0.00	0.00	-5,590,732.32	0.00	0.00	0.00
09 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-202.950	202.95	0.00	0.00	-202.95	0.00	0.00	0.00
09 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,300,000.000	2,300,000.00	0.00	0.00	-2,300,000.00	0.00	0.00	0.00
10 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-883,116.200	883,116.20	0.00	0.00	-883,116.20	0.00	0.00	0.00
10 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,345,230.010	2,345,230.01	0.00	0.00	-2,345,230.01	0.00	0.00	0.00
10 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-34,867,174.470	34,867,174.47	0.00	0.00	-34,867,174.47	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-21,589.820	21,589.82	0.00	0.00	-21,589.82	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-94,358,117.370	94,358,117.37	0.00	0.00	-94,358,117.37	0.00	0.00	0.00
11 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,000,005.000	2,000,005.00	0.00	0.00	-2,000,005.00	0.00	0.00	0.00
12 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-35,017,783.920	35,017,783.92	0.00	0.00	-35,017,783.92	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,432,000.000	1,432,000.00	0.00	0.00	-1,432,000.00	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-136,826.070	136,826.07	0.00	0.00	-136,826.07	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-52,131.840	52,131.84	0.00	0.00	-52,131.84	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-119,802.620	119,802.62	0.00	0.00	-119,802.62	0.00	0.00	0.00
12 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Apr 24 12 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-378,555.020 1.00	378,555.02	0.00	0.00	-378,555.02	0.00	0.00	0.00
12 Apr 24 12 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-3,856,013.170 1.00	3,856,013.17	0.00	0.00	-3,856,013.17	0.00	0.00	0.00
12 Apr 24 12 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-367,137.670 1.00	367,137.67	0.00	0.00	-367,137.67	0.00	0.00	0.00
12 Apr 24 12 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-41,809.690 1.00	41,809.69	0.00	0.00	-41,809.69	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>								
<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

12 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-140,831,064.400	140,831,064.40	0.00	0.00	-140,831,064.40	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-233,956.360	233,956.36	0.00	0.00	-233,956.36	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,225,000.000	1,225,000.00	0.00	0.00	-1,225,000.00	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-178,000.000	178,000.00	0.00	0.00	-178,000.00	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-72,351.980	72,351.98	0.00	0.00	-72,351.98	0.00	0.00	0.00
12 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-30,334.600	30,334.60	0.00	0.00	-30,334.60	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-85,392.270	85,392.27	0.00	0.00	-85,392.27	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-25,028.000	25,028.00	0.00	0.00	-25,028.00	0.00	0.00	0.00
12 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-8,768,551.800	8,768,551.80	0.00	0.00	-8,768,551.80	0.00	0.00	0.00
15 Apr 24	INVT FD	1.00							
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

16 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-3,080,832.250	3,080,832.25	0.00	0.00	-3,080,832.25	0.00	0.00	0.00
16 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-18,783,401.290	18,783,401.29	0.00	0.00	-18,783,401.29	0.00	0.00	0.00
17 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-20,505,382.100	20,505,382.10	0.00	0.00	-20,505,382.10	0.00	0.00	0.00
18 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-315,640.000	315,640.00	0.00	0.00	-315,640.00	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
19 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Apr 24 19 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-248,230.160 1.00	248,230.16	0.00	0.00	-248,230.16	0.00	0.00	0.00
19 Apr 24 19 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-14,000,000.000 1.00	14,000,000.00	0.00	0.00	-14,000,000.00	0.00	0.00	0.00
19 Apr 24 19 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-26,279.120 1.00	26,279.12	0.00	0.00	-26,279.12	0.00	0.00	0.00
19 Apr 24 19 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-27,729.950 1.00	27,729.95	0.00	0.00	-27,729.95	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

19 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-8,668.560	8,668.56	0.00	0.00	-8,668.56	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,079,827.850	1,079,827.85	0.00	0.00	-1,079,827.85	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-365,000.000	365,000.00	0.00	0.00	-365,000.00	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-95,677.360	95,677.36	0.00	0.00	-95,677.36	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-111,151.550	111,151.55	0.00	0.00	-111,151.55	0.00	0.00	0.00
19 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-53,563.030	53,563.03	0.00	0.00	-53,563.03	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-27,561.090	27,561.09	0.00	0.00	-27,561.09	0.00	0.00	0.00
19 Apr 24	INVT 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 Apr 24	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
19 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-256,730.430	256,730.43	0.00	0.00	-256,730.43	0.00	0.00	0.00
22 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

23 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-257,954.750	257,954.75	0.00	0.00	-257,954.75	0.00	0.00	0.00
23 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-8,249,927.170	8,249,927.17	0.00	0.00	-8,249,927.17	0.00	0.00	0.00
23 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,551,990.200	2,551,990.20	0.00	0.00	-2,551,990.20	0.00	0.00	0.00
24 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-678,678.700	678,678.70	0.00	0.00	-678,678.70	0.00	0.00	0.00
24 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-364,049.130	364,049.13	0.00	0.00	-364,049.13	0.00	0.00	0.00
25 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-45,224.150	45,224.15	0.00	0.00	-45,224.15	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-659,954.790	659,954.79	0.00	0.00	-659,954.79	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-100,000.000	100,000.00	0.00	0.00	-100,000.00	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-22,590.000	22,590.00	0.00	0.00	-22,590.00	0.00	0.00	0.00
26 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

26 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-51,024.400	51,024.40	0.00	0.00	-51,024.40	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,121,500.000	1,121,500.00	0.00	0.00	-1,121,500.00	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-972,681.030	972,681.03	0.00	0.00	-972,681.03	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-66,831.880	66,831.88	0.00	0.00	-66,831.88	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-25,000.000	25,000.00	0.00	0.00	-25,000.00	0.00	0.00	0.00
26 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Apr 24 26 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-4,500.000 1.00	4,500.00	0.00	0.00	-4,500.00	0.00	0.00	0.00
26 Apr 24 26 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-56,174.990 1.00	56,174.99	0.00	0.00	-56,174.99	0.00	0.00	0.00
26 Apr 24 26 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-2,141,168.920 1.00	2,141,168.92	0.00	0.00	-2,141,168.92	0.00	0.00	0.00
26 Apr 24 26 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-200,000.000 1.00	200,000.00	0.00	0.00	-200,000.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-30,000.000	30,000.00	0.00	0.00	-30,000.00	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-3,060.000	3,060.00	0.00	0.00	-3,060.00	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-107,888.290	107,888.29	0.00	0.00	-107,888.29	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-46,183.720	46,183.72	0.00	0.00	-46,183.72	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-120,783.640	120,783.64	0.00	0.00	-120,783.64	0.00	0.00	0.00
26 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-63,755.180	63,755.18	0.00	0.00	-63,755.18	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-13,608.040	13,608.04	0.00	0.00	-13,608.04	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-3,154.780	3,154.78	0.00	0.00	-3,154.78	0.00	0.00	0.00
26 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-689,200.000	689,200.00	0.00	0.00	-689,200.00	0.00	0.00	0.00
26 Apr 24	INVT FD	1.00							
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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-17,600.000	17,600.00	0.00	0.00	-17,600.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,242.320	2,242.32	0.00	0.00	-2,242.32	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-704,800.000	704,800.00	0.00	0.00	-704,800.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-41,200.000	41,200.00	0.00	0.00	-41,200.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-28,100.000	28,100.00	0.00	0.00	-28,100.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-109,500.000 1.00	109,500.00	0.00	0.00	-109,500.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-54,700.000 1.00	54,700.00	0.00	0.00	-54,700.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-32,300.000 1.00	32,300.00	0.00	0.00	-32,300.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-14,700.000 1.00	14,700.00	0.00	0.00	-14,700.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-36,000.000	36,000.00	0.00	0.00	-36,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-180,000.000	180,000.00	0.00	0.00	-180,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-55,400.000	55,400.00	0.00	0.00	-55,400.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-18,000.000	18,000.00	0.00	0.00	-18,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-473,115.080	473,115.08	0.00	0.00	-473,115.08	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24	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 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-37,400.000	37,400.00	0.00	0.00	-37,400.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-69,700.000	69,700.00	0.00	0.00	-69,700.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-217,500.000	217,500.00	0.00	0.00	-217,500.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-124,100.000	124,100.00	0.00	0.00	-124,100.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-640,500.000	640,500.00	0.00	0.00	-640,500.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-5,690,873.610	5,690,873.61	0.00	0.00	-5,690,873.61	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-31,000.000	31,000.00	0.00	0.00	-31,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-52,000.000	52,000.00	0.00	0.00	-52,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-56,000.000	56,000.00	0.00	0.00	-56,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-18,500.000	18,500.00	0.00	0.00	-18,500.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-19,000.000	19,000.00	0.00	0.00	-19,000.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-51,100.000	51,100.00	0.00	0.00	-51,100.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-136,800.000	136,800.00	0.00	0.00	-136,800.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-28,300.000	28,300.00	0.00	0.00	-28,300.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-45,200.000	45,200.00	0.00	0.00	-45,200.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-14,200.000	14,200.00	0.00	0.00	-14,200.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-24,300.000	24,300.00	0.00	0.00	-24,300.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-84,700.000	84,700.00	0.00	0.00	-84,700.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-32,100,812.960	32,100,812.96	0.00	0.00	-32,100,812.96	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-30,000.000	30,000.00	0.00	0.00	-30,000.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-211,000.000	211,000.00	0.00	0.00	-211,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-18,300.000	18,300.00	0.00	0.00	-18,300.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-53,000.000	53,000.00	0.00	0.00	-53,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-48,400.000	48,400.00	0.00	0.00	-48,400.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-5,600.000	5,600.00	0.00	0.00	-5,600.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-14,500.000 1.00	14,500.00	0.00	0.00	-14,500.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-757,192.010 1.00	757,192.01	0.00	0.00	-757,192.01	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-10,500.000 1.00	10,500.00	0.00	0.00	-10,500.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-78,700.000 1.00	78,700.00	0.00	0.00	-78,700.00	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
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-16,200.000	16,200.00	0.00	0.00	-16,200.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-21,300.000	21,300.00	0.00	0.00	-21,300.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-31,600.000	31,600.00	0.00	0.00	-31,600.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,000.000	2,000.00	0.00	0.00	-2,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-21,800.000	21,800.00	0.00	0.00	-21,800.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-12,400.000 1.00	12,400.00	0.00	0.00	-12,400.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-31,300.000 1.00	31,300.00	0.00	0.00	-31,300.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-1,795,600.000 1.00	1,795,600.00	0.00	0.00	-1,795,600.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-40,800.000 1.00	40,800.00	0.00	0.00	-40,800.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-48,900.000	48,900.00	0.00	0.00	-48,900.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-67,900.000	67,900.00	0.00	0.00	-67,900.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-7,700.000	7,700.00	0.00	0.00	-7,700.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-929,000.000	929,000.00	0.00	0.00	-929,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-1,034,300.000	1,034,300.00	0.00	0.00	-1,034,300.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-56,600.000	56,600.00	0.00	0.00	-56,600.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-14,700.000	14,700.00	0.00	0.00	-14,700.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-6,300.000	6,300.00	0.00	0.00	-6,300.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-55,000.000	55,000.00	0.00	0.00	-55,000.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-22,300.000	22,300.00	0.00	0.00	-22,300.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-18,300.000	18,300.00	0.00	0.00	-18,300.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-2,615,704.330	2,615,704.33	0.00	0.00	-2,615,704.33	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-12,300.000	12,300.00	0.00	0.00	-12,300.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-310,000.000	310,000.00	0.00	0.00	-310,000.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-953,000.000 1.00	953,000.00	0.00	0.00	-953,000.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-22,800.000 1.00	22,800.00	0.00	0.00	-22,800.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-5,700.000 1.00	5,700.00	0.00	0.00	-5,700.00	0.00	0.00	0.00
30 Apr 24 30 Apr 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-53,900.000 1.00	53,900.00	0.00	0.00	-53,900.00	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-87,000.000	87,000.00	0.00	0.00	-87,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-4,000.000	4,000.00	0.00	0.00	-4,000.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-34,800.000	34,800.00	0.00	0.00	-34,800.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-21,600.000	21,600.00	0.00	0.00	-21,600.00	0.00	0.00	0.00
30 Apr 24	INVT 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 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-96,000.000	96,000.00	0.00	0.00	-96,000.00	0.00	0.00	0.00
30 Apr 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Apr 24	NT COLLECTIVE GOVT SHORT TERM	-64,049.310	64,049.31	0.00	0.00	-64,049.31	0.00	0.00	0.00
30 Apr 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-581,971.090	581,971.09	0.00	0.00	-581,971.09	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-440,000.000	440,000.00	0.00	0.00	-440,000.00	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-14,328.950	14,328.95	0.00	0.00	-14,328.95	0.00	0.00	0.00
01 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 May 24	NT COLLECTIVE GOVT SHORT TERM	-36,871.100	36,871.10	0.00	0.00	-36,871.10	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-127,901.250	127,901.25	0.00	0.00	-127,901.25	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-613,545.900	613,545.90	0.00	0.00	-613,545.90	0.00	0.00	0.00
01 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-2,268,722.750	2,268,722.75	0.00	0.00	-2,268,722.75	0.00	0.00	0.00
03 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-57,286.730	57,286.73	0.00	0.00	-57,286.73	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-260.580	260.58	0.00	0.00	-260.58	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-3.530	3.53	0.00	0.00	-3.53	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.300	0.30	0.00	0.00	-0.30	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-2.780	2.78	0.00	0.00	-2.78	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-2.110	2.11	0.00	0.00	-2.11	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-138.680	138.68	0.00	0.00	-138.68	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-30.620	30.62	0.00	0.00	-30.62	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-20.250	20.25	0.00	0.00	-20.25	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-52.790	52.79	0.00	0.00	-52.79	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-7.370	7.37	0.00	0.00	-7.37	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-7.980	7.98	0.00	0.00	-7.98	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-7.020	7.02	0.00	0.00	-7.02	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-13.950	13.95	0.00	0.00	-13.95	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-1.800	1.80	0.00	0.00	-1.80	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-7.750	7.75	0.00	0.00	-7.75	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-145.090	145.09	0.00	0.00	-145.09	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-143.620	143.62	0.00	0.00	-143.62	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-1.800	1.80	0.00	0.00	-1.80	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-12.630	12.63	0.00	0.00	-12.63	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-9.210	9.21	0.00	0.00	-9.21	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-805.590	805.59	0.00	0.00	-805.59	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-2.060	2.06	0.00	0.00	-2.06	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-3.130	3.13	0.00	0.00	-3.13	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-102.280	102.28	0.00	0.00	-102.28	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.290	0.29	0.00	0.00	-0.29	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-4.710	4.71	0.00	0.00	-4.71	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.580	0.58	0.00	0.00	-0.58	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-33.670	33.67	0.00	0.00	-33.67	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-8.300	8.30	0.00	0.00	-8.30	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-14.490	14.49	0.00	0.00	-14.49	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-7.860	7.86	0.00	0.00	-7.86	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-30,129.500	30,129.50	0.00	0.00	-30,129.50	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.100	0.10	0.00	0.00	-0.10	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-31.060	31.06	0.00	0.00	-31.06	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-112.300	112.30	0.00	0.00	-112.30	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-869.160	869.16	0.00	0.00	-869.16	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-7.290	7.29	0.00	0.00	-7.29	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-13.900	13.90	0.00	0.00	-13.90	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-14.780	14.78	0.00	0.00	-14.78	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-68.660	68.66	0.00	0.00	-68.66	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-92.970	92.97	0.00	0.00	-92.97	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-55.620	55.62	0.00	0.00	-55.62	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-67.570	67.57	0.00	0.00	-67.57	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-43.130	43.13	0.00	0.00	-43.13	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-4.800	4.80	0.00	0.00	-4.80	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-4.350	4.35	0.00	0.00	-4.35	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM		-150.100	150.10	0.00	0.00	-150.10	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 May 24	NT COLLECTIVE GOVT SHORT TERM		-1,897,000.000	1,897,000.00	0.00	0.00	-1,897,000.00	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 May 24	NT COLLECTIVE GOVT SHORT TERM		-0.180	0.18	0.00	0.00	-0.18	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 May 24	NT COLLECTIVE GOVT SHORT TERM		-7.980	7.98	0.00	0.00	-7.98	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.120	0.12	0.00	0.00	-0.12	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-5.980	5.98	0.00	0.00	-5.98	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-2.510	2.51	0.00	0.00	-2.51	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-9.850	9.85	0.00	0.00	-9.85	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-22,576.050	22,576.05	0.00	0.00	-22,576.05	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-16.060	16.06	0.00	0.00	-16.06	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-74.880	74.88	0.00	0.00	-74.88	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-4.390	4.39	0.00	0.00	-4.39	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-4,504.550	4,504.55	0.00	0.00	-4,504.55	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-36.940	36.94	0.00	0.00	-36.94	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-52.420	52.42	0.00	0.00	-52.42	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-21,763.620	21,763.62	0.00	0.00	-21,763.62	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-18.180	18.18	0.00	0.00	-18.18	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-7.260	7.26	0.00	0.00	-7.26	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-12.360	12.36	0.00	0.00	-12.36	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-16.080	16.08	0.00	0.00	-16.08	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-6.080	6.08	0.00	0.00	-6.08	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-1.110	1.11	0.00	0.00	-1.11	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-41.930	41.93	0.00	0.00	-41.93	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-21,999.850	21,999.85	0.00	0.00	-21,999.85	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-3.090	3.09	0.00	0.00	-3.09	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-558.330	558.33	0.00	0.00	-558.33	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-4.110	4.11	0.00	0.00	-4.11	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-6.060	6.06	0.00	0.00	-6.06	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-26.120	26.12	0.00	0.00	-26.12	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-18.370	18.37	0.00	0.00	-18.37	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-15.910	15.91	0.00	0.00	-15.91	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-51,437.800	51,437.80	0.00	0.00	-51,437.80	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-8.130	8.13	0.00	0.00	-8.13	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-35.350	35.35	0.00	0.00	-35.35	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-44.980	44.98	0.00	0.00	-44.98	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-3.230	3.23	0.00	0.00	-3.23	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-8,207.220	8,207.22	0.00	0.00	-8,207.22	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-130,472.240	130,472.24	0.00	0.00	-130,472.24	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.120	0.12	0.00	0.00	-0.12	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-1,100,000.000	1,100,000.00	0.00	0.00	-1,100,000.00	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-435,121.590	435,121.59	0.00	0.00	-435,121.59	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-532.690	532.69	0.00	0.00	-532.69	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-5.220	5.22	0.00	0.00	-5.22	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-14.860	14.86	0.00	0.00	-14.86	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-5.950	5.95	0.00	0.00	-5.95	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-229.650	229.65	0.00	0.00	-229.65	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-32.620	32.62	0.00	0.00	-32.62	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-67.820	67.82	0.00	0.00	-67.82	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-64.110	64.11	0.00	0.00	-64.11	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-2.760	2.76	0.00	0.00	-2.76	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-18.030	18.03	0.00	0.00	-18.03	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-6.570	6.57	0.00	0.00	-6.57	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-95.630	95.63	0.00	0.00	-95.63	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-109.900	109.90	0.00	0.00	-109.90	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-31.560	31.56	0.00	0.00	-31.56	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-106.870	106.87	0.00	0.00	-106.87	0.00	0.00	0.00	
07 May 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM		-289.540	289.54	0.00	0.00	-289.54	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 May 24	NT COLLECTIVE GOVT SHORT TERM		-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 May 24	NT COLLECTIVE GOVT SHORT TERM		-2.690	2.69	0.00	0.00	-2.69	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 May 24	NT COLLECTIVE GOVT SHORT TERM		-116.300	116.30	0.00	0.00	-116.30	0.00	0.00	0.00
07 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-8,673.200	8,673.20	0.00	0.00	-8,673.20	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.770	0.77	0.00	0.00	-0.77	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-5.050	5.05	0.00	0.00	-5.05	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.260	0.26	0.00	0.00	-0.26	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.140	0.14	0.00	0.00	-0.14	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-183,854.930	183,854.93	0.00	0.00	-183,854.93	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-134.940	134.94	0.00	0.00	-134.94	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-13.020	13.02	0.00	0.00	-13.02	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-9.870	9.87	0.00	0.00	-9.87	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-87,500.140	87,500.14	0.00	0.00	-87,500.14	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-1.530	1.53	0.00	0.00	-1.53	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-3.330	3.33	0.00	0.00	-3.33	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-12.290	12.29	0.00	0.00	-12.29	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-4.540	4.54	0.00	0.00	-4.54	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 May 24	NT COLLECTIVE GOVT SHORT TERM	-0.870	0.87	0.00	0.00	-0.87	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-5.360	5.36	0.00	0.00	-5.36	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-61,427.100	61,427.10	0.00	0.00	-61,427.10	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-868.420	868.42	0.00	0.00	-868.42	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-32.000	32.00	0.00	0.00	-32.00	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-19.990	19.99	0.00	0.00	-19.99	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-379.580	379.58	0.00	0.00	-379.58	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-2.910	2.91	0.00	0.00	-2.91	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 May 24	NT COLLECTIVE GOVT SHORT TERM	-11.520	11.52	0.00	0.00	-11.52	0.00	0.00	0.00
07 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 May 24	NT COLLECTIVE GOVT SHORT TERM		-5,849,270.610	5,849,270.61	0.00	0.00	-5,849,270.61	0.00	0.00	0.00
09 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-5,220.000	5,220.00	0.00	0.00	-5,220.00	0.00	0.00	0.00
09 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-540.000	540.00	0.00	0.00	-540.00	0.00	0.00	0.00
13 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-1,133,275.630	1,133,275.63	0.00	0.00	-1,133,275.63	0.00	0.00	0.00
13 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-220,506.870	220,506.87	0.00	0.00	-220,506.87	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-125,000.000	125,000.00	0.00	0.00	-125,000.00	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-40,300.000	40,300.00	0.00	0.00	-40,300.00	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-268,000.000	268,000.00	0.00	0.00	-268,000.00	0.00	0.00	0.00
14 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 May 24	NT COLLECTIVE GOVT SHORT TERM	-9,100.000	9,100.00	0.00	0.00	-9,100.00	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-45,633,557.290	45,633,557.29	0.00	0.00	-45,633,557.29	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-79,000.000	79,000.00	0.00	0.00	-79,000.00	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-441,700.000	441,700.00	0.00	0.00	-441,700.00	0.00	0.00	0.00
14 May 24	INVT FD	1.00							
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

14 May 24	NT COLLECTIVE GOVT SHORT TERM	-210,000.000	210,000.00	0.00	0.00	-210,000.00	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-1,013,117.810	1,013,117.81	0.00	0.00	-1,013,117.81	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-239,439.510	239,439.51	0.00	0.00	-239,439.51	0.00	0.00	0.00
14 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-120.900	120.90	0.00	0.00	-120.90	0.00	0.00	0.00
15 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 May 24	NT COLLECTIVE GOVT SHORT TERM	-5,259,182.06	5,259,182.06	0.00	0.00	-5,259,182.06	0.00	0.00	0.00
15 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-18.590	18.59	0.00	0.00	-18.59	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-387,719.540	387,719.54	0.00	0.00	-387,719.54	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-126,300.890	126,300.89	0.00	0.00	-126,300.89	0.00	0.00	0.00
20 May 24	INVT FD	1.00							
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

20 May 24	NT COLLECTIVE GOVT SHORT TERM		-1,332,780.250	1,332,780.25	0.00	0.00	-1,332,780.25	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-10,790.960	10,790.96	0.00	0.00	-10,790.96	0.00	0.00	0.00
20 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-35,856.040	35,856.04	0.00	0.00	-35,856.04	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-422,433.540	422,433.54	0.00	0.00	-422,433.54	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-12,239.350	12,239.35	0.00	0.00	-12,239.35	0.00	0.00	0.00
21 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 May 24	NT COLLECTIVE GOVT SHORT TERM	-111,000.000	111,000.00	0.00	0.00	-111,000.00	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-170,327.760	170,327.76	0.00	0.00	-170,327.76	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-20,263.990	20,263.99	0.00	0.00	-20,263.99	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-696,918.750	696,918.75	0.00	0.00	-696,918.75	0.00	0.00	0.00
21 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-9,696.500	9,696.50	0.00	0.00	-9,696.50	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-4,078,096.370	4,078,096.37	0.00	0.00	-4,078,096.37	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-23,016.000	23,016.00	0.00	0.00	-23,016.00	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-62,357.060	62,357.06	0.00	0.00	-62,357.06	0.00	0.00	0.00
21 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-25,439.730	25,439.73	0.00	0.00	-25,439.73	0.00	0.00	0.00
21 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 May 24	NT COLLECTIVE GOVT SHORT TERM	-4,277,137.730	4,277,137.73	0.00	0.00	-4,277,137.73	0.00	0.00	0.00
22 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-481,868.210	481,868.21	0.00	0.00	-481,868.21	0.00	0.00	0.00
23 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-9,107.130	9,107.13	0.00	0.00	-9,107.13	0.00	0.00	0.00
24 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	-205,706.370	205,706.37	0.00	0.00	-205,706.37	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-36,485.180	36,485.18	0.00	0.00	-36,485.18	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	-1,309,000.000	1,309,000.00	0.00	0.00	-1,309,000.00	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	-1,200,000.000	1,200,000.00	0.00	0.00	-1,200,000.00	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	-893,270.000	893,270.00	0.00	0.00	-893,270.00	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	-26,924.430	26,924.43	0.00	0.00	-26,924.43	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 May 24	NT COLLECTIVE GOVT SHORT TERM		-148,158.860	148,158.86	0.00	0.00	-148,158.86	0.00	0.00	0.00
28 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 May 24	NT COLLECTIVE GOVT SHORT TERM		-2,500,000.000	2,500,000.00	0.00	0.00	-2,500,000.00	0.00	0.00	0.00
28 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 May 24	NT COLLECTIVE GOVT SHORT TERM		-75,384.720	75,384.72	0.00	0.00	-75,384.72	0.00	0.00	0.00
28 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 May 24	NT COLLECTIVE GOVT SHORT TERM		-6,181,635.510	6,181,635.51	0.00	0.00	-6,181,635.51	0.00	0.00	0.00
28 May 24	INVT FD		1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-30,402.090	30,402.09	0.00	0.00	-30,402.09	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	-46,275.280	46,275.28	0.00	0.00	-46,275.28	0.00	0.00	0.00
28 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 May 24	NT COLLECTIVE GOVT SHORT TERM	-29,877.350	29,877.35	0.00	0.00	-29,877.35	0.00	0.00	0.00
28 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-38,713,406.390	38,713,406.39	0.00	0.00	-38,713,406.39	0.00	0.00	0.00
29 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-168,688.930	168,688.93	0.00	0.00	-168,688.93	0.00	0.00	0.00
29 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 May 24	NT COLLECTIVE GOVT SHORT TERM	-3,420.000	3,420.00	0.00	0.00	-3,420.00	0.00	0.00	0.00
29 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-14,887.500	14,887.50	0.00	0.00	-14,887.50	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-16,482.000	16,482.00	0.00	0.00	-16,482.00	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-7,275,087.770	7,275,087.77	0.00	0.00	-7,275,087.77	0.00	0.00	0.00
30 May 24	INVT FD	1.00							
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

30 May 24	NT COLLECTIVE GOVT SHORT TERM	-158,956.320	158,956.32	0.00	0.00	-158,956.32	0.00	0.00	0.00
30 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-1,084,071.330	1,084,071.33	0.00	0.00	-1,084,071.33	0.00	0.00	0.00
30 May 24	INVT 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 May 24	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 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-182,600.000	182,600.00	0.00	0.00	-182,600.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-695,500.000	695,500.00	0.00	0.00	-695,500.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-218,898.730	218,898.73	0.00	0.00	-218,898.73	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-17,600.000	17,600.00	0.00	0.00	-17,600.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-3,044,917.880	3,044,917.88	0.00	0.00	-3,044,917.88	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-62,900.000	62,900.00	0.00	0.00	-62,900.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-94,900.000	94,900.00	0.00	0.00	-94,900.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-134,500.000	134,500.00	0.00	0.00	-134,500.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-642,200.000	642,200.00	0.00	0.00	-642,200.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-295,800.000	295,800.00	0.00	0.00	-295,800.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-15,700.000	15,700.00	0.00	0.00	-15,700.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-70,200.000	70,200.00	0.00	0.00	-70,200.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-125,600.000	125,600.00	0.00	0.00	-125,600.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-34,300.000	34,300.00	0.00	0.00	-34,300.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-59,300.000	59,300.00	0.00	0.00	-59,300.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-535,300.000	535,300.00	0.00	0.00	-535,300.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-373,900.000	373,900.00	0.00	0.00	-373,900.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-24,700.000	24,700.00	0.00	0.00	-24,700.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-386,757.160	386,757.16	0.00	0.00	-386,757.16	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-14,600.000	14,600.00	0.00	0.00	-14,600.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-123,890.070	123,890.07	0.00	0.00	-123,890.07	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-9,400.000	9,400.00	0.00	0.00	-9,400.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-13,000.000	13,000.00	0.00	0.00	-13,000.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-276,700.000	276,700.00	0.00	0.00	-276,700.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-57,800.000	57,800.00	0.00	0.00	-57,800.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-30,000.000	30,000.00	0.00	0.00	-30,000.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-13,300.000	13,300.00	0.00	0.00	-13,300.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-50,100.000	50,100.00	0.00	0.00	-50,100.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-62,200.000	62,200.00	0.00	0.00	-62,200.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-28,400.000	28,400.00	0.00	0.00	-28,400.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-253,443.640	253,443.64	0.00	0.00	-253,443.64	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-1,283,473.610	1,283,473.61	0.00	0.00	-1,283,473.61	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-43,900.000	43,900.00	0.00	0.00	-43,900.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-609,200.000	609,200.00	0.00	0.00	-609,200.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-48,716.610	48,716.61	0.00	0.00	-48,716.61	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-363,000.000	363,000.00	0.00	0.00	-363,000.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-84,200.000	84,200.00	0.00	0.00	-84,200.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM		-69,800.000	69,800.00	0.00	0.00	-69,800.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-32,900.000	32,900.00	0.00	0.00	-32,900.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-39,500.000	39,500.00	0.00	0.00	-39,500.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-230,656.000	230,656.00	0.00	0.00	-230,656.00	0.00	0.00	0.00
31 May 24	INVT FD		1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-37,300.000	37,300.00	0.00	0.00	-37,300.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-67,600.000	67,600.00	0.00	0.00	-67,600.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-17,100.000	17,100.00	0.00	0.00	-17,100.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-286,244.980	286,244.98	0.00	0.00	-286,244.98	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-35,000.000	35,000.00	0.00	0.00	-35,000.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-9,200.000	9,200.00	0.00	0.00	-9,200.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-9,759.580	9,759.58	0.00	0.00	-9,759.58	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-435,200.000	435,200.00	0.00	0.00	-435,200.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-155,961.520	155,961.52	0.00	0.00	-155,961.52	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-114,300.000	114,300.00	0.00	0.00	-114,300.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-17,400.000	17,400.00	0.00	0.00	-17,400.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-13,908.040	13,908.04	0.00	0.00	-13,908.04	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-129,500.000	129,500.00	0.00	0.00	-129,500.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-32,800.000	32,800.00	0.00	0.00	-32,800.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-9,801,611.200	9,801,611.20	0.00	0.00	-9,801,611.20	0.00	0.00	0.00
31 May 24	INVT 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 May 24	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 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-60,900.000	60,900.00	0.00	0.00	-60,900.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-158,297.330	158,297.33	0.00	0.00	-158,297.33	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 May 24	NT COLLECTIVE GOVT SHORT TERM		-65,366.650	65,366.65	0.00	0.00	-65,366.65	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-58,100.000	58,100.00	0.00	0.00	-58,100.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-49,700.000	49,700.00	0.00	0.00	-49,700.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-3,074,400.000	3,074,400.00	0.00	0.00	-3,074,400.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM		-141,795.900	141,795.90	0.00	0.00	-141,795.90	0.00	0.00	0.00
31 May 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-944,700.000	944,700.00	0.00	0.00	-944,700.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-22,300.000	22,300.00	0.00	0.00	-22,300.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-139,305.250	139,305.25	0.00	0.00	-139,305.25	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-34,009.310	34,009.31	0.00	0.00	-34,009.31	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-19,200.000	19,200.00	0.00	0.00	-19,200.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-194,000.000	194,000.00	0.00	0.00	-194,000.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-14,900.000	14,900.00	0.00	0.00	-14,900.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-82,000.000	82,000.00	0.00	0.00	-82,000.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-149,744.300	149,744.30	0.00	0.00	-149,744.30	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-44,600.000	44,600.00	0.00	0.00	-44,600.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-71,348.980	71,348.98	0.00	0.00	-71,348.98	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-7,100.000	7,100.00	0.00	0.00	-7,100.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-51,600.000	51,600.00	0.00	0.00	-51,600.00	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
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 May 24	NT COLLECTIVE GOVT SHORT TERM	-12,100.000	12,100.00	0.00	0.00	-12,100.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-156,300.000	156,300.00	0.00	0.00	-156,300.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-134,638.710	134,638.71	0.00	0.00	-134,638.71	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-4,600.000	4,600.00	0.00	0.00	-4,600.00	0.00	0.00	0.00
31 May 24	INVT 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 May 24	NT COLLECTIVE GOVT SHORT TERM	-192,440.480	192,440.48	0.00	0.00	-192,440.48	0.00	0.00	0.00
31 May 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 May 24	NT COLLECTIVE GOVT SHORT TERM	-24,400.000	24,400.00	0.00	0.00	-24,400.00	0.00	0.00	0.00
31 May 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-466,268.280	466,268.28	0.00	0.00	-466,268.28	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4,910,313.130	4,910,313.13	0.00	0.00	-4,910,313.13	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-45,048.910	45,048.91	0.00	0.00	-45,048.91	0.00	0.00	0.00
03 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-8,512,519.530	8,512,519.53	0.00	0.00	-8,512,519.53	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,236,299.610	1,236,299.61	0.00	0.00	-1,236,299.61	0.00	0.00	0.00
03 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-15,690.790	15,690.79	0.00	0.00	-15,690.79	0.00	0.00	0.00
04 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4,730,415.330	4,730,415.33	0.00	0.00	-4,730,415.33	0.00	0.00	0.00
04 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,972,203.460	1,972,203.46	0.00	0.00	-1,972,203.46	0.00	0.00	0.00
05 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,637,783.340	1,637,783.34	0.00	0.00	-1,637,783.34	0.00	0.00	0.00
05 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-707,226.900	707,226.90	0.00	0.00	-707,226.90	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,080.000	1,080.00	0.00	0.00	-1,080.00	0.00	0.00	0.00
06 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,914,946.970	1,914,946.97	0.00	0.00	-1,914,946.97	0.00	0.00	0.00
06 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-884.480	884.48	0.00	0.00	-884.48	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-182.550	182.55	0.00	0.00	-182.55	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-26.590	26.59	0.00	0.00	-26.59	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-39,823.050	39,823.05	0.00	0.00	-39,823.05	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-12.230	12.23	0.00	0.00	-12.23	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-279.790	279.79	0.00	0.00	-279.79	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-191,112.530	191,112.53	0.00	0.00	-191,112.53	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-17.990	17.99	0.00	0.00	-17.99	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-18.240	18.24	0.00	0.00	-18.24	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4.760	4.76	0.00	0.00	-4.76	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-178.920	178.92	0.00	0.00	-178.92	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-11.910	11.91	0.00	0.00	-11.91	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-123,236.820	123,236.82	0.00	0.00	-123,236.82	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-49.890	49.89	0.00	0.00	-49.89	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-949.020	949.02	0.00	0.00	-949.02	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-27.940	27.94	0.00	0.00	-27.94	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-507.160	507.16	0.00	0.00	-507.16	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-21.740	21.74	0.00	0.00	-21.74	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-46,428.280	46,428.28	0.00	0.00	-46,428.28	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-5,381,188.910	5,381,188.91	0.00	0.00	-5,381,188.91	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4.990	4.99	0.00	0.00	-4.99	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-36.800	36.80	0.00	0.00	-36.80	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-13.780	13.78	0.00	0.00	-13.78	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-9,948,079.710	9,948,079.71	0.00	0.00	-9,948,079.71	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-1,000,000.000	1,000,000.00	0.00	0.00	-1,000,000.00	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-7.070	7.07	0.00	0.00	-7.07	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-194.080	194.08	0.00	0.00	-194.08	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-52.790	52.79	0.00	0.00	-52.79	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-150.350	150.35	0.00	0.00	-150.35	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-64.060	64.06	0.00	0.00	-64.06	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-58,353.160	58,353.16	0.00	0.00	-58,353.16	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-88.460	88.46	0.00	0.00	-88.46	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-118,627.860	118,627.86	0.00	0.00	-118,627.86	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-870.020	870.02	0.00	0.00	-870.02	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-86.460	86.46	0.00	0.00	-86.46	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-647.630	647.63	0.00	0.00	-647.63	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4.940	4.94	0.00	0.00	-4.94	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-3.250	3.25	0.00	0.00	-3.25	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-47,165.580	47,165.58	0.00	0.00	-47,165.58	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-8.610	8.61	0.00	0.00	-8.61	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-7.850	7.85	0.00	0.00	-7.85	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-53,724.240	53,724.24	0.00	0.00	-53,724.24	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-9.130	9.13	0.00	0.00	-9.13	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-22.700	22.70	0.00	0.00	-22.70	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-58,200.080	58,200.08	0.00	0.00	-58,200.08	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-56,985.430	56,985.43	0.00	0.00	-56,985.43	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-504,643.900	504,643.90	0.00	0.00	-504,643.90	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-124.700	124.70	0.00	0.00	-124.70	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4.380	4.38	0.00	0.00	-4.38	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-362.160	362.16	0.00	0.00	-362.16	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4.750	4.75	0.00	0.00	-4.75	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.280	0.28	0.00	0.00	-0.28	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-8.430	8.43	0.00	0.00	-8.43	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-42.950	42.95	0.00	0.00	-42.95	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-40,971.370	40,971.37	0.00	0.00	-40,971.37	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-6,806,025.700	6,806,025.70	0.00	0.00	-6,806,025.70	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-19.500	19.50	0.00	0.00	-19.50	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-9.810	9.81	0.00	0.00	-9.81	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-120,170.830	120,170.83	0.00	0.00	-120,170.83	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-1.890	1.89	0.00	0.00	-1.89	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-23.020	23.02	0.00	0.00	-23.02	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.520	0.52	0.00	0.00	-0.52	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-5.190	5.19	0.00	0.00	-5.19	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-3.150	3.15	0.00	0.00	-3.15	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-105,197.440	105,197.44	0.00	0.00	-105,197.44	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-77.730	77.73	0.00	0.00	-77.73	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-6.370	6.37	0.00	0.00	-6.37	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-74.920	74.92	0.00	0.00	-74.92	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-5.080	5.08	0.00	0.00	-5.08	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-106,720.710	106,720.71	0.00	0.00	-106,720.71	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-10.360	10.36	0.00	0.00	-10.36	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-30.280	30.28	0.00	0.00	-30.28	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-19.550	19.55	0.00	0.00	-19.55	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-151.480	151.48	0.00	0.00	-151.48	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.240	0.24	0.00	0.00	-0.24	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-156.230	156.23	0.00	0.00	-156.23	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-9.490	9.49	0.00	0.00	-9.49	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-137.250	137.25	0.00	0.00	-137.25	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-70.600	70.60	0.00	0.00	-70.60	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2.790	2.79	0.00	0.00	-2.79	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-15.040	15.04	0.00	0.00	-15.04	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2.940	2.94	0.00	0.00	-2.94	0.00	0.00	0.00	
07 Jun 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-6.260	6.26	0.00	0.00	-6.26	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-367.000	367.00	0.00	0.00	-367.00	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-96.880	96.88	0.00	0.00	-96.88	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-159.510	159.51	0.00	0.00	-159.51	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-5.730	5.73	0.00	0.00	-5.73	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-40.180	40.18	0.00	0.00	-40.18	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-275.070	275.07	0.00	0.00	-275.07	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-84,750.840	84,750.84	0.00	0.00	-84,750.84	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.520	0.52	0.00	0.00	-0.52	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1.320	1.32	0.00	0.00	-1.32	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.670	0.67	0.00	0.00	-0.67	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-63.190	63.19	0.00	0.00	-63.19	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-45.140	45.14	0.00	0.00	-45.14	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2.120	2.12	0.00	0.00	-2.12	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-19.530	19.53	0.00	0.00	-19.53	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-7.500	7.50	0.00	0.00	-7.50	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-78,563.630	78,563.63	0.00	0.00	-78,563.63	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-67.950	67.95	0.00	0.00	-67.95	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-3.240	3.24	0.00	0.00	-3.24	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-8.850	8.85	0.00	0.00	-8.85	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-18.810	18.81	0.00	0.00	-18.81	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1.370	1.37	0.00	0.00	-1.37	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-54.290	54.29	0.00	0.00	-54.29	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1.750	1.75	0.00	0.00	-1.75	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-100.990	100.99	0.00	0.00	-100.99	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-29,782.330	29,782.33	0.00	0.00	-29,782.33	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-42.000	42.00	0.00	0.00	-42.00	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-3.590	3.59	0.00	0.00	-3.59	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-28.170	28.17	0.00	0.00	-28.17	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4.730	4.73	0.00	0.00	-4.73	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-22.040	22.04	0.00	0.00	-22.04	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-10.280	10.28	0.00	0.00	-10.28	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-2,174.810	2,174.81	0.00	0.00	-2,174.81	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-20.590	20.59	0.00	0.00	-20.59	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-8.850	8.85	0.00	0.00	-8.85	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-6.510	6.51	0.00	0.00	-6.51	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-446.400	446.40	0.00	0.00	-446.40	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-8.470	8.47	0.00	0.00	-8.47	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-30,565.930	30,565.93	0.00	0.00	-30,565.93	0.00	0.00	0.00
07 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-16.600	16.60	0.00	0.00	-16.60	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-4.350	4.35	0.00	0.00	-4.35	0.00	0.00	0.00
07 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-10.140	10.14	0.00	0.00	-10.14	0.00	0.00	0.00
07 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-5,220.000	5,220.00	0.00	0.00	-5,220.00	0.00	0.00	0.00
10 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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

10 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-581,250.810	581,250.81	0.00	0.00	-581,250.81	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-993,879.330	993,879.33	0.00	0.00	-993,879.33	0.00	0.00	0.00
10 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4,606,960.750	4,606,960.75	0.00	0.00	-4,606,960.75	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-437,661.910	437,661.91	0.00	0.00	-437,661.91	0.00	0.00	0.00
11 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-7.400	7.40	0.00	0.00	-7.40	0.00	0.00	0.00
12 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-114,995.920	114,995.92	0.00	0.00	-114,995.92	0.00	0.00	0.00
12 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-713,958.630	713,958.63	0.00	0.00	-713,958.63	0.00	0.00	0.00
12 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,174,368.000	1,174,368.00	0.00	0.00	-1,174,368.00	0.00	0.00	0.00
12 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,340.000	2,340.00	0.00	0.00	-2,340.00	0.00	0.00	0.00
12 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,416,540.000	1,416,540.00	0.00	0.00	-1,416,540.00	0.00	0.00	0.00
12 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-843,435.250	843,435.25	0.00	0.00	-843,435.25	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-3,553,743.810	3,553,743.81	0.00	0.00	-3,553,743.81	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-50.000	50.00	0.00	0.00	-50.00	0.00	0.00	0.00
13 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-184,300.000	184,300.00	0.00	0.00	-184,300.00	0.00	0.00	0.00
14 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-297,127.320	297,127.32	0.00	0.00	-297,127.32	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-143,644.380	143,644.38	0.00	0.00	-143,644.38	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-54,940.410	54,940.41	0.00	0.00	-54,940.41	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-243,000.000	243,000.00	0.00	0.00	-243,000.00	0.00	0.00	0.00
14 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-129,000.000	129,000.00	0.00	0.00	-129,000.00	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-194,602.180	194,602.18	0.00	0.00	-194,602.18	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-153,000.000	153,000.00	0.00	0.00	-153,000.00	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-314,011.080	314,011.08	0.00	0.00	-314,011.08	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-361,753.890	361,753.89	0.00	0.00	-361,753.89	0.00	0.00	0.00
14 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-21,503,296.250	21,503,296.25	0.00	0.00	-21,503,296.25	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-419,000.000	419,000.00	0.00	0.00	-419,000.00	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-383,730.570	383,730.57	0.00	0.00	-383,730.57	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-61,360.930	61,360.93	0.00	0.00	-61,360.93	0.00	0.00	0.00
14 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,135,000.000	1,135,000.00	0.00	0.00	-1,135,000.00	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-6,154.250	6,154.25	0.00	0.00	-6,154.25	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-901,499.640	901,499.64	0.00	0.00	-901,499.64	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-129,198.470	129,198.47	0.00	0.00	-129,198.47	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-513,712.220	513,712.22	0.00	0.00	-513,712.22	0.00	0.00	0.00
14 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-120,805.470	120,805.47	0.00	0.00	-120,805.47	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-239,358.760	239,358.76	0.00	0.00	-239,358.76	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-33,272.660	33,272.66	0.00	0.00	-33,272.66	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-6,750.000	6,750.00	0.00	0.00	-6,750.00	0.00	0.00	0.00
14 Jun 24	INVT FD		1.00							
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

14 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-34,052.510	34,052.51	0.00	0.00	-34,052.51	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-196,660.590	196,660.59	0.00	0.00	-196,660.59	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,197,865.160	1,197,865.16	0.00	0.00	-1,197,865.16	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-55,986.010	55,986.01	0.00	0.00	-55,986.01	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-220,662.740	220,662.74	0.00	0.00	-220,662.74	0.00	0.00	0.00
14 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-100,000.000	100,000.00	0.00	0.00	-100,000.00	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-59,751.030	59,751.03	0.00	0.00	-59,751.03	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,191,900.000	2,191,900.00	0.00	0.00	-2,191,900.00	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,500,000.000	2,500,000.00	0.00	0.00	-2,500,000.00	0.00	0.00	0.00
14 Jun 24	INVT FD	1.00							
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

14 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-19,630.940	19,630.94	0.00	0.00	-19,630.94	0.00	0.00	0.00
14 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,649,794.480	2,649,794.48	0.00	0.00	-2,649,794.48	0.00	0.00	0.00
17 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,174,368.000	1,174,368.00	0.00	0.00	-1,174,368.00	0.00	0.00	0.00
17 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-162,975.940	162,975.94	0.00	0.00	-162,975.94	0.00	0.00	0.00
18 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,480,672.790	1,480,672.79	0.00	0.00	-1,480,672.79	0.00	0.00	0.00
18 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,824.000	2,824.00	0.00	0.00	-2,824.00	0.00	0.00	0.00
18 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-219,165.850	219,165.85	0.00	0.00	-219,165.85	0.00	0.00	0.00
20 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-644,782.070	644,782.07	0.00	0.00	-644,782.07	0.00	0.00	0.00
21 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-150,152.210	150,152.21	0.00	0.00	-150,152.21	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-672,983.440	672,983.44	0.00	0.00	-672,983.44	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-199,127.170	199,127.17	0.00	0.00	-199,127.17	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-685,172.990	685,172.99	0.00	0.00	-685,172.99	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-201,307.380	201,307.38	0.00	0.00	-201,307.38	0.00	0.00	0.00
21 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-15,457.360	15,457.36	0.00	0.00	-15,457.36	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-157,567.630	157,567.63	0.00	0.00	-157,567.63	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-360,000.000	360,000.00	0.00	0.00	-360,000.00	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,200,000.000	1,200,000.00	0.00	0.00	-1,200,000.00	0.00	0.00	0.00
21 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-389,175.350	389,175.35	0.00	0.00	-389,175.35	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-10,129,472.840	10,129,472.84	0.00	0.00	-10,129,472.84	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-103,837.260	103,837.26	0.00	0.00	-103,837.26	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-49,591.300	49,591.30	0.00	0.00	-49,591.30	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-23,016.000	23,016.00	0.00	0.00	-23,016.00	0.00	0.00	0.00
21 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Jun 24 21 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-80,903.810 1.00	80,903.81	0.00	0.00	-80,903.81	0.00	0.00	0.00
21 Jun 24 21 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-926,707.990 1.00	926,707.99	0.00	0.00	-926,707.99	0.00	0.00	0.00
21 Jun 24 21 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-40,452.610 1.00	40,452.61	0.00	0.00	-40,452.61	0.00	0.00	0.00
21 Jun 24 21 Jun 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-74,441.840 1.00	74,441.84	0.00	0.00	-74,441.84	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								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-106,266.420	106,266.42	0.00	0.00	-106,266.42	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-42,500.000	42,500.00	0.00	0.00	-42,500.00	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-12,715.960	12,715.96	0.00	0.00	-12,715.96	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-109,500.830	109,500.83	0.00	0.00	-109,500.83	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	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
21 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-913,461.600	913,461.60	0.00	0.00	-913,461.60	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-369,000.000	369,000.00	0.00	0.00	-369,000.00	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-80,098.790	80,098.79	0.00	0.00	-80,098.79	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-340,869.040	340,869.04	0.00	0.00	-340,869.04	0.00	0.00	0.00
21 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-296,124.150	296,124.15	0.00	0.00	-296,124.15	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-990,479.440	990,479.44	0.00	0.00	-990,479.44	0.00	0.00	0.00
21 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-360,887.840	360,887.84	0.00	0.00	-360,887.84	0.00	0.00	0.00
24 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4,899,970.320	4,899,970.32	0.00	0.00	-4,899,970.32	0.00	0.00	0.00
24 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-483,253.240	483,253.24	0.00	0.00	-483,253.24	0.00	0.00	0.00
24 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-26,000.000	26,000.00	0.00	0.00	-26,000.00	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-1,374,114.070	1,374,114.07	0.00	0.00	-1,374,114.07	0.00	0.00	0.00
25 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-8,280.000	8,280.00	0.00	0.00	-8,280.00	0.00	0.00	0.00
26 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-23,485.860	23,485.86	0.00	0.00	-23,485.86	0.00	0.00	0.00
26 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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

26 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,590,378.000	1,590,378.00	0.00	0.00	-1,590,378.00	0.00	0.00	0.00
26 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-207,452.360	207,452.36	0.00	0.00	-207,452.36	0.00	0.00	0.00
26 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-15,070.000	15,070.00	0.00	0.00	-15,070.00	0.00	0.00	0.00
26 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,250,636.380	1,250,636.38	0.00	0.00	-1,250,636.38	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,048,687.500	2,048,687.50	0.00	0.00	-2,048,687.50	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-56,540.000	56,540.00	0.00	0.00	-56,540.00	0.00	0.00	0.00
27 Jun 24	INVT 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-4,684.320	4,684.32	0.00	0.00	-4,684.32	0.00	0.00	0.00
27 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-32,300.000	32,300.00	0.00	0.00	-32,300.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-37,400.000	37,400.00	0.00	0.00	-37,400.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-553,500.000	553,500.00	0.00	0.00	-553,500.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-23,000.000	23,000.00	0.00	0.00	-23,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-444,900.000	444,900.00	0.00	0.00	-444,900.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-67,900.000	67,900.00	0.00	0.00	-67,900.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-50,700.000	50,700.00	0.00	0.00	-50,700.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-317,700.000	317,700.00	0.00	0.00	-317,700.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-225,645.490	225,645.49	0.00	0.00	-225,645.49	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-66,451.730	66,451.73	0.00	0.00	-66,451.73	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-577,363.750	577,363.75	0.00	0.00	-577,363.75	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,100,000.000	2,100,000.00	0.00	0.00	-2,100,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-497,600.000	497,600.00	0.00	0.00	-497,600.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-56,400.000	56,400.00	0.00	0.00	-56,400.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-33,300.000	33,300.00	0.00	0.00	-33,300.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-168,100.000	168,100.00	0.00	0.00	-168,100.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-122,100.000	122,100.00	0.00	0.00	-122,100.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-12,100.000	12,100.00	0.00	0.00	-12,100.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-10,300.000	10,300.00	0.00	0.00	-10,300.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-649,300.000	649,300.00	0.00	0.00	-649,300.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-200,800.000	200,800.00	0.00	0.00	-200,800.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-21,328.930	21,328.93	0.00	0.00	-21,328.93	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-3,821,900.000	3,821,900.00	0.00	0.00	-3,821,900.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-23,000.000	23,000.00	0.00	0.00	-23,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-619,400.000	619,400.00	0.00	0.00	-619,400.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-31,117.040	31,117.04	0.00	0.00	-31,117.04	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-22,254.880	22,254.88	0.00	0.00	-22,254.88	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-112,000.000	112,000.00	0.00	0.00	-112,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-659,500.000	659,500.00	0.00	0.00	-659,500.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-35,100.000	35,100.00	0.00	0.00	-35,100.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-22,300.000	22,300.00	0.00	0.00	-22,300.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-36,700.000	36,700.00	0.00	0.00	-36,700.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-43,200.000	43,200.00	0.00	0.00	-43,200.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,054,516.340	2,054,516.34	0.00	0.00	-2,054,516.34	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-292,400.000	292,400.00	0.00	0.00	-292,400.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-495,900.000	495,900.00	0.00	0.00	-495,900.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,141,588.890	1,141,588.89	0.00	0.00	-1,141,588.89	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-16,800.000	16,800.00	0.00	0.00	-16,800.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-48,500.000	48,500.00	0.00	0.00	-48,500.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-17,000.000	17,000.00	0.00	0.00	-17,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-35,500.000	35,500.00	0.00	0.00	-35,500.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-18,000.000	18,000.00	0.00	0.00	-18,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	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 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-67,600.000	67,600.00	0.00	0.00	-67,600.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-21,700.000	21,700.00	0.00	0.00	-21,700.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-224,500.000	224,500.00	0.00	0.00	-224,500.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-61,000.000	61,000.00	0.00	0.00	-61,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
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 Jun 24	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 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-33,600.000	33,600.00	0.00	0.00	-33,600.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-56,564.430	56,564.43	0.00	0.00	-56,564.43	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-121,600.000	121,600.00	0.00	0.00	-121,600.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-5,300.000	5,300.00	0.00	0.00	-5,300.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-1,109,800.000	1,109,800.00	0.00	0.00	-1,109,800.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-9,000.000	9,000.00	0.00	0.00	-9,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-214,000.000	214,000.00	0.00	0.00	-214,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-835,709.110	835,709.11	0.00	0.00	-835,709.11	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-43,500.000	43,500.00	0.00	0.00	-43,500.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-17,600.000	17,600.00	0.00	0.00	-17,600.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-7,200.000	7,200.00	0.00	0.00	-7,200.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-3,800.000	3,800.00	0.00	0.00	-3,800.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-1,625,000.000	1,625,000.00	0.00	0.00	-1,625,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-15,100.000	15,100.00	0.00	0.00	-15,100.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,527,800.000	2,527,800.00	0.00	0.00	-2,527,800.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-8,696,380.340	8,696,380.34	0.00	0.00	-8,696,380.34	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-17,900.000	17,900.00	0.00	0.00	-17,900.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-21,900.000	21,900.00	0.00	0.00	-21,900.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-291,284.550	291,284.55	0.00	0.00	-291,284.55	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-50,800.000	50,800.00	0.00	0.00	-50,800.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-15,900.000	15,900.00	0.00	0.00	-15,900.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-706,600.000	706,600.00	0.00	0.00	-706,600.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-920,100.000	920,100.00	0.00	0.00	-920,100.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-25,700.000	25,700.00	0.00	0.00	-25,700.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-34,300.000	34,300.00	0.00	0.00	-34,300.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-126,800.000	126,800.00	0.00	0.00	-126,800.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-85,100.000	85,100.00	0.00	0.00	-85,100.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-5,400.000	5,400.00	0.00	0.00	-5,400.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-58,000.000	58,000.00	0.00	0.00	-58,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-43,600.000	43,600.00	0.00	0.00	-43,600.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-12,400.000	12,400.00	0.00	0.00	-12,400.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-5,216.280	5,216.28	0.00	0.00	-5,216.28	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-16,700.000	16,700.00	0.00	0.00	-16,700.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-839,100.000	839,100.00	0.00	0.00	-839,100.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-19,000.000	19,000.00	0.00	0.00	-19,000.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
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 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-407,900.000	407,900.00	0.00	0.00	-407,900.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	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 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-120,241.200	120,241.20	0.00	0.00	-120,241.20	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-58,500.000	58,500.00	0.00	0.00	-58,500.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-182,351.350	182,351.35	0.00	0.00	-182,351.35	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-150,200.000	150,200.00	0.00	0.00	-150,200.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-74,500.000	74,500.00	0.00	0.00	-74,500.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-6,708.810	6,708.81	0.00	0.00	-6,708.81	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-27,200.000	27,200.00	0.00	0.00	-27,200.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-290,984.110	290,984.11	0.00	0.00	-290,984.11	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	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 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-1,442,616.880	1,442,616.88	0.00	0.00	-1,442,616.88	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-555,344.180	555,344.18	0.00	0.00	-555,344.18	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM		-92,300.000	92,300.00	0.00	0.00	-92,300.00	0.00	0.00	0.00
28 Jun 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-2,132,400.000	2,132,400.00	0.00	0.00	-2,132,400.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-460,600.000	460,600.00	0.00	0.00	-460,600.00	0.00	0.00	0.00
28 Jun 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jun 24	NT COLLECTIVE GOVT SHORT TERM	-443,400.000	443,400.00	0.00	0.00	-443,400.00	0.00	0.00	0.00
28 Jun 24	INVT 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			839,915,152.18	0.00	0.00	-839,915,152.18	0.00	0.00	0.00
Total funds - short term investment			839,915,152.18	0.00	0.00	-839,915,152.18	0.00	0.00	0.00
Total cash and cash equivalents			839,915,152.18	0.00	0.00	-839,915,152.18	0.00	0.00	0.00
Total sales		-11,407,770,859.59	1,769,894,938.20	4,421,002.84	0.00	-1,716,843,325.80	-6,632,190,015.90	6,685,241,628.30	53,051,612.40
Total transactions			-133,457,537.82	-326,835.74	0.00	184,527,510.85	-6,634,208,392.66	6,685,278,365.69	51,069,973.03

Accounting Statements

01 Apr 24 - 30 Jun 24

Account number ILFRAL

IL FIREFIGHTERS PENSION ALL

◆ Investment Transaction Detail

Page 1516 of 1516

<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>								
Trade Status	Narrative	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total	

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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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