

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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>									

Currency Gain/Loss

Gain/Loss on Cash Disbursements

Gain/loss adjustments

European Union - EUR

31 Jul 23	AVERAGE BOOK COST ADJUSTMENT	0.000	-0.11	0.00	0.00	0.00	0.00	-0.11	-0.11
31 Jul 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Jul 23	AVERAGE BOOK COST ADJUSTMENT	0.000	0.11	0.00	0.00	0.00	0.00	0.11	0.11
31 Jul 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Aug 23	AVERAGE BOOK COST ADJUSTMENT	0.000	-0.17	0.00	0.00	0.00	0.00	-0.17	-0.17
31 Aug 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Aug 23	AVERAGE BOOK COST ADJUSTMENT	0.000	0.17	0.00	0.00	0.00	0.00	0.17	0.17
31 Aug 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Aug 23	AVERAGE BOOK COST ADJUSTMENT	0.000	-11.20	0.00	0.00	0.00	0.00	-11.20	-11.20
31 Aug 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
30 Sep 23	AVERAGE BOOK COST ADJUSTMENT	0.000	0.08	0.00	0.00	0.00	0.00	0.08	0.08
30 Sep 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
30 Sep 23	AVERAGE BOOK COST ADJUSTMENT	0.000	0.77	0.00	0.00	0.00	0.00	0.77	0.77
30 Sep 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								

◆ Investment Transaction Detail

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

Currency Gain/Loss

Gain/Loss on Cash Disbursements

Gain/loss adjustments

European Union - EUR

AVERAGE BOOK COST ADJUSTMENT FOR EUR

Total European Union - EUR			-10.35	0.00	0.00	0.00	0.00	-10.35	-10.35
Total gain/loss adjustments			-10.35	0.00	0.00	0.00	0.00	-10.35	-10.35
Total gain/loss on cash disbursements			-10.35	0.00	0.00	0.00	0.00	-10.35	-10.35
Total currency gain/loss	0.00		-10.35	0.00	0.00	0.00	0.00	-10.35	-10.35

Derivatives Commissions

Equities

Equity derivatives - futures

United States - USD

25 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-8.64	0.00	0.00	0.00	-8.64	0.00	-8.64
25 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST COMMISSION								
	GMI/3H25084560								
25 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-2.16	0.00	0.00	0.00	-2.16	0.00	-2.16
25 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST COMMISSION								
	GMI/3H25084570								
11 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-71.50	0.00	0.00	0.00	-71.50	0.00	-71.50
11 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST COMMISSION								
	GMI/3I11100500								
11 Sep 23	FUT SEP 23 CBT DJ REALEST	0.000	-71.50	0.00	0.00	0.00	-71.50	0.00	-71.50
11 Sep 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 3 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	SEP 23 CBT DJ REALEST COMMISSION GMI/3I1110049B								
27 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-28.00	0.00	0.00	0.00	-28.00	0.00	-28.00
27 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST COMMISSION GMI/3I27106150								
27 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-32.00	0.00	0.00	0.00	-32.00	0.00	-32.00
27 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST COMMISSION GMI/3I27106160								
Total United States - USD			-213.80	0.00	0.00	0.00	-213.80	0.00	-213.80
Total equity derivatives - futures			-213.80	0.00	0.00	0.00	-213.80	0.00	-213.80
Total equities			-213.80	0.00	0.00	0.00	-213.80	0.00	-213.80

Fixed Income

Fixed income derivatives - futures

United States - USD

19 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	-365.40	0.00	0.00	0.00	-365.40	0.00	-365.40
19 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled									
	SEP 23 10 YR T-NOTES COMMISSION GMI/3G1903119J								
19 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	-541.20	0.00	0.00	0.00	-541.20	0.00	-541.20
19 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled									
	SEP 23 CBT 5Y T-NOTE COMMISSION GMI/3G1903120J								
19 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	-492.00	0.00	0.00	0.00	-492.00	0.00	-492.00
19 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 4 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

SEP 23 CBT 5Y T-NOTE COMMISSION GMI/3G1903121J									
19 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-102.12	0.00	0.00	0.00	-102.12	0.00	-102.12
19 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled									
SEP 23 CBT UL T-BONDS COMMISSION GMI/3G19031180									
19 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-276.00	0.00	0.00	0.00	-276.00	0.00	-276.00
19 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled									
SEP 23 CBT UL T-BONDS COMMISSION GMI/3G19031160									
19 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-298.08	0.00	0.00	0.00	-298.08	0.00	-298.08
19 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled									
SEP 23 CBT UL T-BONDS COMMISSION GMI/3G19031170									
19 Jul 23	FUT SEP 23 CBT UL TNOTE	0.000	-647.28	0.00	0.00	0.00	-647.28	0.00	-647.28
19 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled									
SEP 23 CBT UL TNOTE COMMISSION GMI/3G19031130									
19 Jul 23	FUT SEP 23 CBT UL TNOTE	0.000	-555.93	0.00	0.00	0.00	-555.93	0.00	-555.93
19 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled									
SEP 23 CBT UL TNOTE COMMISSION GMI/3G19031140									
19 Jul 23	FUT SEP 23 CBT UL TNOTE	0.000	-174.87	0.00	0.00	0.00	-174.87	0.00	-174.87
19 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled									
SEP 23 CBT UL TNOTE COMMISSION GMI/3G19031150									

◆ 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

19 Jul 23	FUT SEP 23 CBT UL T-NOTE	0.000	-135.72	0.00	0.00	0.00	-135.72	0.00	-135.72
19 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL T-NOTE COMMISSION								
	GMI/3G19031120								
20 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-165.60	0.00	0.00	0.00	-165.60	0.00	-165.60
20 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS COMMISSION								
	GMI/3G20098630								
25 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-165.60	0.00	0.00	0.00	-165.60	0.00	-165.60
25 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS COMMISSION								
	GMI/3G25033080								
31 Jul 23	FUT SEP 23 U.S. T-BONDS	0.000	-187.60	0.00	0.00	0.00	-187.60	0.00	-187.60
31 Jul 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS COMMISSION								
	GMI/3G31028970								
11 Aug 23	FUT SEP 23 CBT UL T-NOTE	0.000	-182.70	0.00	0.00	0.00	-182.70	0.00	-182.70
11 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL T-NOTE COMMISSION								
	GMI/3H11062310								
18 Aug 23	FUT SEP 23 CBT UL T-NOTE	0.000	-261.00	0.00	0.00	0.00	-261.00	0.00	-261.00
18 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL T-NOTE COMMISSION								
	GMI/3H18033490								
23 Aug 23	FUT DEC 23 CBT UL T-BONDS	0.000	-386.40	0.00	0.00	0.00	-386.40	0.00	-386.40
23 Aug 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 23 CBT UL T-BONDS COMMISSION GMI/3H23084180								
23 Aug 23	FUT DEC 23 CBT UL T-BONDS	0.000	-568.56	0.00	0.00	0.00	-568.56	0.00	-568.56
23 Aug 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
	DEC 23 CBT UL T-BONDS COMMISSION GMI/3H23084190								
23 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-736.92	0.00	0.00	0.00	-736.92	0.00	-736.92
23 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled									
	SEP 23 CBT UL T-BONDS COMMISSION GMI/3H2308417B								
23 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-270.48	0.00	0.00	0.00	-270.48	0.00	-270.48
23 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled									
	SEP 23 CBT UL T-BONDS COMMISSION GMI/3H2308416B								
24 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	-58.96	0.00	0.00	0.00	-58.96	0.00	-58.96
24 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS COMMISSION GMI/3H24196570								
24 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	-64.32	0.00	0.00	0.00	-64.32	0.00	-64.32
24 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS COMMISSION GMI/3H24196580								
24 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	-64.32	0.00	0.00	0.00	-64.32	0.00	-64.32
24 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS COMMISSION GMI/3H24196590								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 7 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

24 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-64.32	0.00	0.00	0.00	-64.32	0.00	-64.32
24 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS COMMISSION GMI/3H2419656B								
24 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-58.96	0.00	0.00	0.00	-58.96	0.00	-58.96
24 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS COMMISSION GMI/3H2419654B								
24 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-64.32	0.00	0.00	0.00	-64.32	0.00	-64.32
24 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS COMMISSION GMI/3H2419655B								
25 Aug 23	FUT DEC 23 10 YR T-NOTES	0.000	-354.96	0.00	0.00	0.00	-354.96	0.00	-354.96
25 Aug 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES COMMISSION GMI/3H2525125J								
25 Aug 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-988.92	0.00	0.00	0.00	-988.92	0.00	-988.92
25 Aug 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE COMMISSION GMI/3H2525127J								
25 Aug 23	FUT DEC 23 CBT ULT TNOTE	0.000	-1,915.74	0.00	0.00	0.00	-1,915.74	0.00	-1,915.74
25 Aug 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE COMMISSION GMI/3H25251230								
25 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	-365.40	0.00	0.00	0.00	-365.40	0.00	-365.40
25 Aug 23	CUSIP : 999599GH0 /TYU3	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

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 23 10 YR T-NOTES COMMISSION GMI/3H25251242								
25 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	-1,033.20	0.00	0.00	0.00	-1,033.20	0.00	-1,033.20
25 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled									
	SEP 23 CBT 5Y T-NOTE COMMISSION GMI/3H25251262								
25 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-1,957.50	0.00	0.00	0.00	-1,957.50	0.00	-1,957.50
25 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled									
	SEP 23 CBT ULT TNOTE COMMISSION GMI/3H2525122B								
06 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	-250.56	0.00	0.00	0.00	-250.56	0.00	-250.56
06 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
	DEC 23 CBT ULT TNOTE COMMISSION GMI/3I06111030								
06 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-53.60	0.00	0.00	0.00	-53.60	0.00	-53.60
06 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS COMMISSION GMI/3I06111040								
28 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	-315.81	0.00	0.00	0.00	-315.81	0.00	-315.81
28 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES COMMISSION GMI/3I28014440								
28 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	-232.29	0.00	0.00	0.00	-232.29	0.00	-232.29
28 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES COMMISSION GMI/3I28014450								

◆ Investment Transaction Detail

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

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

28 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	-354.96	0.00	0.00	0.00	-354.96	0.00	-354.96
28 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES COMMISSION								
	GMI/3I28014432								
28 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-738.00	0.00	0.00	0.00	-738.00	0.00	-738.00
28 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE COMMISSION								
	GMI/3I2801447J								
28 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-806.88	0.00	0.00	0.00	-806.88	0.00	-806.88
28 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE COMMISSION								
	GMI/3I2801446J								
28 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	-261.00	0.00	0.00	0.00	-261.00	0.00	-261.00
28 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE COMMISSION								
	GMI/3I28014410								
28 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-147.40	0.00	0.00	0.00	-147.40	0.00	-147.40
28 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS COMMISSION								
	GMI/3I28014420								
Total United States - USD			-16,664.88	0.00	0.00	0.00	-16,664.88	0.00	-16,664.88
Total fixed income derivatives - futures			-16,664.88	0.00	0.00	0.00	-16,664.88	0.00	-16,664.88
Total fixed income			-16,664.88	0.00	0.00	0.00	-16,664.88	0.00	-16,664.88
Total derivatives commissions			0.00	-16,878.68	0.00	0.00	-16,878.68	0.00	-16,878.68

Derivatives Deliveries

◆ Investment Transaction Detail

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

Derivatives Deliveries

Equities

Equity derivatives - futures

United States - USD

11 Sep 23	FUT SEP 23 CBT DJ REALEST	-26.000	842,400.00	0.00	0.00	-857,079.50	-14,679.50	0.00	-14,679.50
11 Sep 23	CUSIP : 999599GH0 /DJEU3	324.00							
Settled	UBS AG LONDON BRANCH FUTURES CLOSE								
Total United States - USD			842,400.00	0.00	0.00	-857,079.50	-14,679.50	0.00	-14,679.50
Total equity derivatives - futures			842,400.00	0.00	0.00	-857,079.50	-14,679.50	0.00	-14,679.50
Total equities			842,400.00	0.00	0.00	-857,079.50	-14,679.50	0.00	-14,679.50

Fixed Income

Fixed income derivatives - futures

United States - USD

19 Jul 23	FUT SEP 23 10 YR T-NOTES	-140.000	15,804,688.20	0.00	0.00	-15,804,688.20	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /TYU3	112.89063							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 5 YR T NOTE	-220.000	23,705,000.00	0.00	0.00	-23,705,000.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /FVU3	107.75							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 5 YR T NOTE	-200.000	21,557,812.00	0.00	0.00	-21,557,812.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /FVU3	107.78906							
Settled	DERIVATIVES FUTURES								
23 Aug 23	FUT SEP 23 CBT UL T-BONDS	-98.000	12,305,125.00	0.00	0.00	-13,286,484.25	-981,359.25	0.00	-981,359.25
23 Aug 23	CUSIP : 999599GH0 /WNU3	125.5625							
Settled	DERIVATIVES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

FUTURES CLOSE

23 Aug 23 23 Aug 23 Settled	FUT SEP 23 CBT UL T-BONDS CUSIP : 999599GH0 /WNU3 DERIVATIVES FUTURES CLOSE	-267.000 125.59375	33,533,531.25	0.00	0.00	-36,198,890.75	-2,665,359.50	0.00	-2,665,359.50
24 Aug 23 24 Aug 23 Settled	FUT SEP 23 U.S. T-BONDS CUSIP : 999599GH0 /USU3 DERIVATIVES FUTURES CLOSE	-24.000 120.0625	2,881,500.00	0.00	0.00	-2,995,500.00	-114,000.00	0.00	-114,000.00
24 Aug 23 24 Aug 23 Settled	FUT SEP 23 U.S. T-BONDS CUSIP : 999599GH0 /USU3 DERIVATIVES FUTURES CLOSE	-24.000 120.00	2,880,000.00	0.00	0.00	-2,995,500.00	-115,500.00	0.00	-115,500.00
24 Aug 23 24 Aug 23 Settled	FUT SEP 23 U.S. T-BONDS CUSIP : 999599GH0 /USU3 DERIVATIVES FUTURES CLOSE	-22.000 119.875	2,637,250.00	0.00	0.00	-2,745,875.00	-108,625.00	0.00	-108,625.00
25 Aug 23 25 Aug 23 Settled	FUT DEC 23 10 YR T-NOTES CUSIP : 999599GH0 /TYZ3 DERIVATIVES FUTURES	-136.000 109.95313	14,953,625.68	0.00	0.00	-14,953,625.68	0.00	0.00	0.00
25 Aug 23 25 Aug 23 Settled	FUT DEC 23 CBT 5Y T-NOTE CUSIP : 999599GH0 /FVZ3 DERIVATIVES FUTURES	-402.000 106.28125	42,725,062.50	0.00	0.00	-42,725,062.50	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								

Derivatives Deliveries

Fixed Income

Fixed income derivatives - futures

United States - USD

25 Aug 23	FUT SEP 23 CBT ULT TNOTE	-750.000	85,627,395.00	0.00	0.00	-88,519,611.68	-2,892,216.68	0.00	-2,892,216.68
25 Aug 23	CUSIP : 999599GH0 /UXYU3	114.16986							
Settled	DERIVATIVES FUTURES CLOSE								
28 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	-328.000	34,452,811.68	0.00	0.00	-34,452,811.68	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /FVZ3	105.03906							
Settled	DERIVATIVES FUTURES								
28 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	-300.000	31,532,814.00	0.00	0.00	-31,532,814.00	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /FVZ3	105.10938							
Settled	DERIVATIVES FUTURES								
Total United States - USD			324,596,615.31	0.00	0.00	-331,473,675.74	-6,877,060.43	0.00	-6,877,060.43
Total fixed income derivatives - futures			324,596,615.31	0.00	0.00	-331,473,675.74	-6,877,060.43	0.00	-6,877,060.43
Total fixed income			324,596,615.31	0.00	0.00	-331,473,675.74	-6,877,060.43	0.00	-6,877,060.43

Derivative Offsets

Equity futures

United States - USD

25 Aug 23	FUT SEP 23 CBT DJ REALEST	-4.000	129,440.00	0.00	0.00	-129,440.00	0.00	0.00	0.00
25 Aug 23	CUSIP : 999599GH0 /DJEU3L	323.60							
Settled	DERIVATIVES FUTURES								
25 Aug 23	FUT SEP 23 CBT DJ REALEST	-1.000	32,400.00	0.00	0.00	-32,400.00	0.00	0.00	0.00
25 Aug 23	CUSIP : 999599GH0 /DJEU3L	324.00							
Settled	DERIVATIVES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

FUTURES

11 Sep 23	FUT DEC 23 CBT DJ REALEST	-26.000	846,690.00	0.00	0.00	-846,690.00	0.00	0.00	0.00
11 Sep 23	CUSIP : 999599GH0 /DJEZ3L	325.65							
Settled	UBS AG LONDON BRANCH FUTURES								
27 Sep 23	FUT DEC 23 CBT DJ REALEST	-7.000	210,315.00	0.00	0.00	-210,315.00	0.00	0.00	0.00
27 Sep 23	CUSIP : 999599GH0 /DJEZ3L	300.45							
Settled	GOLDMAN, SACHS AND CO. FUTURES								
27 Sep 23	FUT DEC 23 CBT DJ REALEST	-8.000	240,440.00	0.00	0.00	-240,440.00	0.00	0.00	0.00
27 Sep 23	CUSIP : 999599GH0 /DJEZ3L	300.55							
Settled	GOLDMAN, SACHS AND CO. FUTURES								
Total United States - USD			1,459,285.00	0.00	0.00	-1,459,285.00	0.00	0.00	0.00
Total equity futures			1,459,285.00	0.00	0.00	-1,459,285.00	0.00	0.00	0.00

Fixed income futures

United States - USD

19 Jul 23	FUT SEP 23 CBT UL T-BONDS	-108.000	14,711,625.00	0.00	0.00	-14,711,625.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /WNU3L	136.21875							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT UL T-BONDS	-37.000	5,041,250.00	0.00	0.00	-5,041,250.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /WNU3L	136.25							
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

19 Jul 23	FUT SEP 23 CBT UL T-BONDS	-100.000	13,609,375.00	0.00	0.00	-13,609,375.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /WNU3L	136.09375							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT ULT TNOTE	-213.000	25,363,641.69	0.00	0.00	-25,363,641.69	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /UXYU3L	119.07813							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT ULT TNOTE	-67.000	7,979,281.25	0.00	0.00	-7,979,281.25	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /UXYU3L	119.09375							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT ULT TNOTE	-248.000	29,515,876.24	0.00	0.00	-29,515,876.24	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /UXYU3L	119.01563							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT ULT TNOTE	-52.000	6,188,000.00	0.00	0.00	-6,188,000.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /UXYU3L	119.00							
Settled	DERIVATIVES FUTURES								
20 Jul 23	FUT SEP 23 CBT UL T-BONDS	-60.000	8,086,875.00	0.00	0.00	-8,086,875.00	0.00	0.00	0.00
20 Jul 23	CUSIP : 999599GH0 /WNU3L	134.78125							
Settled	DERIVATIVES FUTURES								

◆ Investment Transaction Detail

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

Derivatives Deliveries

Derivative Offsets

Fixed income futures

United States - USD

25 Jul 23	FUT SEP 23 CBT UL T-BONDS	-60.000	8,036,250.00	0.00	0.00	-8,036,250.00	0.00	0.00	0.00
25 Jul 23	CUSIP : 999599GH0 /WNU3L	133.9375							
Settled	DERIVATIVES FUTURES								
31 Jul 23	FUT SEP 23 U.S. T-BONDS	-70.000	8,736,875.00	0.00	0.00	-8,736,875.00	0.00	0.00	0.00
31 Jul 23	CUSIP : 999599GH0 /USU3L	124.8125							
Settled	DERIVATIVES FUTURES								
11 Aug 23	FUT SEP 23 CBT ULT TNOTE	-70.000	8,047,812.50	0.00	0.00	-8,047,812.50	0.00	0.00	0.00
11 Aug 23	CUSIP : 999599GH0 /UXYU3L	114.96875							
Settled	DERIVATIVES FUTURES								
18 Aug 23	FUT SEP 23 CBT ULT TNOTE	-100.000	11,425,000.00	0.00	0.00	-11,425,000.00	0.00	0.00	0.00
18 Aug 23	CUSIP : 999599GH0 /UXYU3L	114.25							
Settled	DERIVATIVES FUTURES								
23 Aug 23	FUT DEC 23 CBT UL T-BONDS	-206.000	26,207,062.50	0.00	0.00	-26,207,062.50	0.00	0.00	0.00
23 Aug 23	CUSIP : 999599GH0 /WNZ3L	127.21875							
Settled	DERIVATIVES FUTURES								
23 Aug 23	FUT DEC 23 CBT UL T-BONDS	-140.000	17,806,250.00	0.00	0.00	-17,806,250.00	0.00	0.00	0.00
23 Aug 23	CUSIP : 999599GH0 /WNZ3L	127.1875							
Settled	DERIVATIVES FUTURES								
24 Aug 23	FUT DEC 23 U.S. T-BONDS	-22.000	2,642,062.50	0.00	0.00	-2,642,062.50	0.00	0.00	0.00
24 Aug 23	CUSIP : 999599GH0 /USZ3L	120.09375							
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 Deliveries

Derivative Offsets

Fixed income futures

United States - USD

FUTURES

24 Aug 23	FUT DEC 23 U.S. T-BONDS	-24.000	2,886,750.00	0.00	0.00	-2,886,750.00	0.00	0.00	0.00
24 Aug 23	CUSIP : 999599GH0 /USZ3L	120.28125							
Settled	DERIVATIVES FUTURES								
24 Aug 23	FUT DEC 23 U.S. T-BONDS	-24.000	2,885,536.61	0.00	0.00	-2,885,536.61	0.00	0.00	0.00
24 Aug 23	CUSIP : 999599GH0 /USZ3L	120.230692							
Settled	DERIVATIVES FUTURES								
25 Aug 23	FUT DEC 23 CBT ULT TNOTE	-734.000	84,237,972.42	0.00	0.00	-84,237,972.42	0.00	0.00	0.00
25 Aug 23	CUSIP : 999599GH0 /UXYZ3L	114.76563							
Settled	DERIVATIVES FUTURES								
25 Aug 23	FUT SEP 23 10 YR T-NOTES	-140.000	15,327,813.20	0.00	0.00	-15,804,688.20	-476,875.00	0.00	-476,875.00
25 Aug 23	CUSIP : 999599GH0 /TYU3L	109.48438							
Settled	DERIVATIVES FUTURES CLOSE								
25 Aug 23	FUT SEP 23 5 YR T NOTE	-420.000	44,424,769.20	0.00	0.00	-45,262,812.00	-838,042.80	0.00	-838,042.80
25 Aug 23	CUSIP : 999599GH0 /FVU3L	105.77326							
Settled	DERIVATIVES FUTURES CLOSE								
06 Sep 23	FUT DEC 23 CBT ULT TNOTE	-96.000	10,963,500.48	0.00	0.00	-10,963,500.48	0.00	0.00	0.00
06 Sep 23	CUSIP : 999599GH0 /UXYZ3L	114.20313							
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

06 Sep 23	FUT DEC 23 U.S. T-BONDS	-20.000	2,380,000.00	0.00	0.00	-2,380,000.00	0.00	0.00	0.00
06 Sep 23	CUSIP : 999599GH0 /USZ3L	119.00							
Settled	DERIVATIVES FUTURES								
28 Sep 23	FUT DEC 23 10 YR T-NOTES	-89.000	9,595,312.50	0.00	0.00	-9,595,312.50	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /TYZ3L	107.8125							
Settled	DERIVATIVES FUTURES								
28 Sep 23	FUT DEC 23 10 YR T-NOTES	-121.000	13,043,422.48	0.00	0.00	-13,043,422.48	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /TYZ3L	107.79688							
Settled	DERIVATIVES FUTURES								
28 Sep 23	FUT DEC 23 10 YR T-NOTES	-136.000	14,634,875.68	0.00	0.00	-14,953,625.68	-318,750.00	0.00	-318,750.00
28 Sep 23	CUSIP : 999599GH0 /TYZ3L	107.60938							
Settled	DERIVATIVES FUTURES CLOSE								
28 Sep 23	FUT DEC 23 CBT ULT TNOTE	-100.000	11,125,000.00	0.00	0.00	-11,125,000.00	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /UXYZ3L	111.25							
Settled	DERIVATIVES FUTURES								
28 Sep 23	FUT DEC 23 U.S. T-BONDS	-55.000	6,245,937.50	0.00	0.00	-6,245,937.50	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /USZ3L	113.5625							
Settled	DERIVATIVES FUTURES								
Total United States - USD			411,148,126.75	0.00	0.00	-412,781,794.55	-1,633,667.80	0.00	-1,633,667.80
Total fixed income futures			411,148,126.75	0.00	0.00	-412,781,794.55	-1,633,667.80	0.00	-1,633,667.80

◆ 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								

Derivatives Deliveries

Total derivative offsets			412,607,411.75	0.00	0.00	-414,241,079.55	-1,633,667.80	0.00	-1,633,667.80
Total derivatives deliveries		-6,495.00	738,046,427.06	0.00	0.00	-746,571,834.79	-8,525,407.73	0.00	-8,525,407.73

Derivatives Receipts

Equities

Equity derivatives - futures

United States - USD

25 Aug 23	FUT SEP 23 CBT DJ REALEST	4.000	-129,440.00	0.00	0.00	129,440.00	0.00	0.00	0.00
25 Aug 23	CUSIP : 999599GH0 /DJEU3	323.60							
Settled	DERIVATIVES FUTURES								
25 Aug 23	FUT SEP 23 CBT DJ REALEST	1.000	-32,400.00	0.00	0.00	32,400.00	0.00	0.00	0.00
25 Aug 23	CUSIP : 999599GH0 /DJEU3	324.00							
Settled	DERIVATIVES FUTURES								
11 Sep 23	FUT DEC 23 CBT DJ REALEST	26.000	-846,690.00	0.00	0.00	846,690.00	0.00	0.00	0.00
11 Sep 23	CUSIP : 999599GH0 /DJEZ3	325.65							
Settled	UBS AG LONDON BRANCH FUTURES								
27 Sep 23	FUT DEC 23 CBT DJ REALEST	7.000	-210,315.00	0.00	0.00	210,315.00	0.00	0.00	0.00
27 Sep 23	CUSIP : 999599GH0 /DJEZ3	300.45							
Settled	GOLDMAN, SACHS AND CO. FUTURES								
27 Sep 23	FUT DEC 23 CBT DJ REALEST	8.000	-240,440.00	0.00	0.00	240,440.00	0.00	0.00	0.00
27 Sep 23	CUSIP : 999599GH0 /DJEZ3	300.55							
Settled	GOLDMAN, SACHS AND CO. FUTURES								
Total United States - USD			-1,459,285.00	0.00	0.00	1,459,285.00	0.00	0.00	0.00
Total equity derivatives - futures			-1,459,285.00	0.00	0.00	1,459,285.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Derivatives Receipts

Total equities			-1,459,285.00	0.00	0.00	1,459,285.00	0.00	0.00	0.00
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Fixed Income

Fixed income derivatives - futures

United States - USD

19 Jul 23	FUT SEP 23 CBT UL T-BONDS	37.000	-5,041,250.00	0.00	0.00	5,041,250.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /WNU3	136.25							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT UL T-BONDS	100.000	-13,609,375.00	0.00	0.00	13,609,375.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /WNU3	136.09375							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT UL T-BONDS	108.000	-14,711,625.00	0.00	0.00	14,711,625.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /WNU3	136.21875							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT UL T-NOTE	248.000	-29,515,876.24	0.00	0.00	29,515,876.24	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /UXYU3	119.01563							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT UL T-NOTE	52.000	-6,188,000.00	0.00	0.00	6,188,000.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /UXYU3	119.00							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 CBT UL T-NOTE	213.000	-25,363,641.69	0.00	0.00	25,363,641.69	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /UXYU3	119.07813							
Settled	DERIVATIVES FUTURES								

◆ Investment Transaction Detail

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

Derivatives Receipts

Fixed Income

Fixed income derivatives - futures

United States - USD

19 Jul 23	FUT SEP 23 CBT ULT TNOTE	67.000	-7,979,281.25	0.00	0.00	7,979,281.25	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /UXYU3	119.09375							
Settled	DERIVATIVES FUTURES								
20 Jul 23	FUT SEP 23 CBT UL T-BONDS	60.000	-8,086,875.00	0.00	0.00	8,086,875.00	0.00	0.00	0.00
20 Jul 23	CUSIP : 999599GH0 /WNU3	134.78125							
Settled	DERIVATIVES FUTURES								
25 Jul 23	FUT SEP 23 CBT UL T-BONDS	60.000	-8,036,250.00	0.00	0.00	8,036,250.00	0.00	0.00	0.00
25 Jul 23	CUSIP : 999599GH0 /WNU3	133.9375							
Settled	DERIVATIVES FUTURES								
31 Jul 23	FUT SEP 23 U.S. T-BONDS	70.000	-8,736,875.00	0.00	0.00	8,736,875.00	0.00	0.00	0.00
31 Jul 23	CUSIP : 999599GH0 /USU3	124.8125							
Settled	DERIVATIVES FUTURES								
11 Aug 23	FUT SEP 23 CBT ULT TNOTE	70.000	-8,047,812.50	0.00	0.00	8,047,812.50	0.00	0.00	0.00
11 Aug 23	CUSIP : 999599GH0 /UXYU3	114.96875							
Settled	DERIVATIVES FUTURES								
18 Aug 23	FUT SEP 23 CBT ULT TNOTE	100.000	-11,425,000.00	0.00	0.00	11,425,000.00	0.00	0.00	0.00
18 Aug 23	CUSIP : 999599GH0 /UXYU3	114.25							
Settled	DERIVATIVES FUTURES								

◆ Investment Transaction Detail

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

Derivatives Receipts

Fixed Income

Fixed income derivatives - futures

United States - USD

23 Aug 23	FUT DEC 23 CBT UL T-BONDS	206.000	-26,207,062.50	0.00	0.00	26,207,062.50	0.00	0.00	0.00
23 Aug 23	CUSIP : 999599GH0 /WNZ3	127.21875							
Settled	DERIVATIVES FUTURES								
23 Aug 23	FUT DEC 23 CBT UL T-BONDS	140.000	-17,806,250.00	0.00	0.00	17,806,250.00	0.00	0.00	0.00
23 Aug 23	CUSIP : 999599GH0 /WNZ3	127.1875							
Settled	DERIVATIVES FUTURES								
24 Aug 23	FUT DEC 23 U.S. T-BONDS	22.000	-2,642,062.50	0.00	0.00	2,642,062.50	0.00	0.00	0.00
24 Aug 23	CUSIP : 999599GH0 /USZ3	120.09375							
Settled	DERIVATIVES FUTURES								
24 Aug 23	FUT DEC 23 U.S. T-BONDS	24.000	-2,886,750.00	0.00	0.00	2,886,750.00	0.00	0.00	0.00
24 Aug 23	CUSIP : 999599GH0 /USZ3	120.28125							
Settled	DERIVATIVES FUTURES								
24 Aug 23	FUT DEC 23 U.S. T-BONDS	24.000	-2,885,536.61	0.00	0.00	2,885,536.61	0.00	0.00	0.00
24 Aug 23	CUSIP : 999599GH0 /USZ3	120.230692							
Settled	DERIVATIVES FUTURES								
25 Aug 23	FUT DEC 23 CBT ULT TNOTE	734.000	-84,237,972.42	0.00	0.00	84,237,972.42	0.00	0.00	0.00
25 Aug 23	CUSIP : 999599GH0 /UXYZ3	114.76563							
Settled	DERIVATIVES FUTURES								
25 Aug 23	FUT SEP 23 10 YR T-NOTES	140.000	-15,327,813.20	0.00	0.00	15,804,688.20	476,875.00	0.00	476,875.00
25 Aug 23	CUSIP : 999599GH0 /TYU3	109.48438							
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

Fixed Income

Fixed income derivatives - futures

United States - USD

FUTURES CLOSE

25 Aug 23 25 Aug 23 Settled	FUT SEP 23 5 YR T NOTE CUSIP : 999599GH0 /FVU3 DERIVATIVES FUTURES CLOSE	420.000 105.77326	-44,424,769.20	0.00	0.00	45,262,812.00	838,042.80	0.00	838,042.80
06 Sep 23 06 Sep 23 Settled	FUT DEC 23 CBT ULT TNOTE CUSIP : 999599GH0 /UXYZ3 DERIVATIVES FUTURES	96.000 114.20313	-10,963,500.48	0.00	0.00	10,963,500.48	0.00	0.00	0.00
06 Sep 23 06 Sep 23 Settled	FUT DEC 23 U.S. T-BONDS CUSIP : 999599GH0 /USZ3 DERIVATIVES FUTURES	20.000 119.00	-2,380,000.00	0.00	0.00	2,380,000.00	0.00	0.00	0.00
28 Sep 23 28 Sep 23 Settled	FUT DEC 23 10 YR T-NOTES CUSIP : 999599GH0 /TYZ3 DERIVATIVES FUTURES	121.000 107.79688	-13,043,422.48	0.00	0.00	13,043,422.48	0.00	0.00	0.00
28 Sep 23 28 Sep 23 Settled	FUT DEC 23 10 YR T-NOTES CUSIP : 999599GH0 /TYZ3 DERIVATIVES FUTURES CLOSE	136.000 107.60938	-14,634,875.68	0.00	0.00	14,953,625.68	318,750.00	0.00	318,750.00
28 Sep 23 28 Sep 23 Settled	FUT DEC 23 10 YR T-NOTES CUSIP : 999599GH0 /TYZ3 DERIVATIVES FUTURES	89.000 107.8125	-9,595,312.50	0.00	0.00	9,595,312.50	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Derivatives Receipts

Fixed Income

Fixed income derivatives - futures

United States - USD

28 Sep 23	FUT DEC 23 CBT ULT TNOTE	100.000	-11,125,000.00	0.00	0.00	11,125,000.00	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /UXYZ3	111.25							
Settled	DERIVATIVES FUTURES								
28 Sep 23	FUT DEC 23 U.S. T-BONDS	55.000	-6,245,937.50	0.00	0.00	6,245,937.50	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /USZ3	113.5625							
Settled	DERIVATIVES FUTURES								
Total United States - USD			-411,148,126.75	0.00	0.00	412,781,794.55	1,633,667.80	0.00	1,633,667.80
Total fixed income derivatives - futures			-411,148,126.75	0.00	0.00	412,781,794.55	1,633,667.80	0.00	1,633,667.80
Total fixed income			-411,148,126.75	0.00	0.00	412,781,794.55	1,633,667.80	0.00	1,633,667.80

Derivative Offsets

Equity futures

United States - USD

11 Sep 23	FUT SEP 23 CBT DJ REALEST	26.000	-842,400.00	0.00	0.00	857,079.50	14,679.50	0.00	14,679.50
11 Sep 23	CUSIP : 999599GH0 /DJEU3L	324.00							
Settled	UBS AG LONDON BRANCH FUTURES CLOSE								
Total United States - USD			-842,400.00	0.00	0.00	857,079.50	14,679.50	0.00	14,679.50
Total equity futures			-842,400.00	0.00	0.00	857,079.50	14,679.50	0.00	14,679.50

Fixed income futures

United States - USD

19 Jul 23	FUT SEP 23 10 YR T-NOTES	140.000	-15,804,688.20	0.00	0.00	15,804,688.20	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /TYU3L	112.89063							
Settled	DERIVATIVES								

◆ Investment Transaction Detail

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

Derivatives Receipts

Derivative Offsets

Fixed income futures

United States - USD

FUTURES

19 Jul 23	FUT SEP 23 5 YR T NOTE	220.000	-23,705,000.00	0.00	0.00	23,705,000.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /FVU3L	107.75							
Settled	DERIVATIVES FUTURES								
19 Jul 23	FUT SEP 23 5 YR T NOTE	200.000	-21,557,812.00	0.00	0.00	21,557,812.00	0.00	0.00	0.00
19 Jul 23	CUSIP : 999599GH0 /FVU3L	107.78906							
Settled	DERIVATIVES FUTURES								
23 Aug 23	FUT SEP 23 CBT UL T-BONDS	267.000	-33,533,531.25	0.00	0.00	36,198,890.75	2,665,359.50	0.00	2,665,359.50
23 Aug 23	CUSIP : 999599GH0 /WNU3L	125.59375							
Settled	DERIVATIVES FUTURES CLOSE								
23 Aug 23	FUT SEP 23 CBT UL T-BONDS	98.000	-12,305,125.00	0.00	0.00	13,286,484.25	981,359.25	0.00	981,359.25
23 Aug 23	CUSIP : 999599GH0 /WNU3L	125.5625							
Settled	DERIVATIVES FUTURES CLOSE								
24 Aug 23	FUT SEP 23 U.S. T-BONDS	24.000	-2,881,500.00	0.00	0.00	2,995,500.00	114,000.00	0.00	114,000.00
24 Aug 23	CUSIP : 999599GH0 /USU3L	120.0625							
Settled	DERIVATIVES FUTURES CLOSE								
24 Aug 23	FUT SEP 23 U.S. T-BONDS	24.000	-2,880,000.00	0.00	0.00	2,995,500.00	115,500.00	0.00	115,500.00
24 Aug 23	CUSIP : 999599GH0 /USU3L	120.00							
Settled	DERIVATIVES FUTURES CLOSE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

Fixed income futures

United States - USD

24 Aug 23	FUT SEP 23 U.S. T-BONDS	22.000	-2,637,250.00	0.00	0.00	2,745,875.00	108,625.00	0.00	108,625.00
24 Aug 23	CUSIP : 999599GH0 /USU3L	119.875							
Settled	DERIVATIVES FUTURES CLOSE								
25 Aug 23	FUT DEC 23 10 YR T-NOTES	136.000	-14,953,625.68	0.00	0.00	14,953,625.68	0.00	0.00	0.00
25 Aug 23	CUSIP : 999599GH0 /TYZ3L	109.95313							
Settled	DERIVATIVES FUTURES								
25 Aug 23	FUT DEC 23 CBT 5Y T-NOTE	402.000	-42,725,062.50	0.00	0.00	42,725,062.50	0.00	0.00	0.00
25 Aug 23	CUSIP : 999599GH0 /FVZ3L	106.28125							
Settled	DERIVATIVES FUTURES								
25 Aug 23	FUT SEP 23 CBT ULT TNOTE	750.000	-85,627,395.00	0.00	0.00	88,519,611.68	2,892,216.68	0.00	2,892,216.68
25 Aug 23	CUSIP : 999599GH0 /UXYU3L	114.16986							
Settled	DERIVATIVES FUTURES CLOSE								
28 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	328.000	-34,452,811.68	0.00	0.00	34,452,811.68	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /FVZ3L	105.03906							
Settled	DERIVATIVES FUTURES								
28 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	300.000	-31,532,814.00	0.00	0.00	31,532,814.00	0.00	0.00	0.00
28 Sep 23	CUSIP : 999599GH0 /FVZ3L	105.10938							
Settled	DERIVATIVES FUTURES								
Total United States - USD			-324,596,615.31	0.00	0.00	331,473,675.74	6,877,060.43	0.00	6,877,060.43
Total fixed income futures			-324,596,615.31	0.00	0.00	331,473,675.74	6,877,060.43	0.00	6,877,060.43

◆ 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								

Derivatives Receipts

Total derivative offsets			-325,439,015.31	0.00	0.00	332,330,755.24	6,891,739.93	0.00	6,891,739.93
Total derivatives receipts		6,495.00	-738,046,427.06	0.00	0.00	746,571,834.79	8,525,407.73	0.00	8,525,407.73

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

03 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	4,830.00	0.00	0.00	0.00	4,830.00	0.00	4,830.00
03 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
05 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	1,890.00	0.00	0.00	0.00	1,890.00	0.00	1,890.00
05 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
06 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-5,670.00	0.00	0.00	0.00	-5,670.00	0.00	-5,670.00
06 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
07 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-1,890.00	0.00	0.00	0.00	-1,890.00	0.00	-1,890.00
07 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
10 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	2,940.00	0.00	0.00	0.00	2,940.00	0.00	2,940.00
10 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
11 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	9,240.00	0.00	0.00	0.00	9,240.00	0.00	9,240.00
11 Jul 23	CUSIP : 999599GH0 /DJEU3	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 23 CBT DJ REALEST									
12 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	6,090.00	0.00	0.00	0.00	6,090.00	0.00	6,090.00	
12 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									
13 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	2,520.00	0.00	0.00	0.00	2,520.00	0.00	2,520.00	
13 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									
14 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-1,470.00	0.00	0.00	0.00	-1,470.00	0.00	-1,470.00	
14 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									
17 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-4,410.00	0.00	0.00	0.00	-4,410.00	0.00	-4,410.00	
17 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									
18 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-4,620.00	0.00	0.00	0.00	-4,620.00	0.00	-4,620.00	
18 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									
19 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	7,350.00	0.00	0.00	0.00	7,350.00	0.00	7,350.00	
19 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

20 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-2,100.00	0.00	0.00	0.00	-2,100.00	0.00	-2,100.00
20 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
21 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	3,360.00	0.00	0.00	0.00	3,360.00	0.00	3,360.00
21 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
24 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	6,090.00	0.00	0.00	0.00	6,090.00	0.00	6,090.00
24 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
25 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-5,460.00	0.00	0.00	0.00	-5,460.00	0.00	-5,460.00
25 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
26 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	2,940.00	0.00	0.00	0.00	2,940.00	0.00	2,940.00
26 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
27 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-15,960.00	0.00	0.00	0.00	-15,960.00	0.00	-15,960.00
27 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
28 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	-1,260.00	0.00	0.00	0.00	-1,260.00	0.00	-1,260.00
28 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 29 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

	SEP 23 CBT DJ REALEST								
31 Jul 23	FUT SEP 23 CBT DJ REALEST	0.000	3,990.00	0.00	0.00	0.00	3,990.00	0.00	3,990.00
31 Jul 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
01 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-1,260.00	0.00	0.00	0.00	-1,260.00	0.00	-1,260.00
01 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
02 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-3,990.00	0.00	0.00	0.00	-3,990.00	0.00	-3,990.00
02 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
03 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-8,610.00	0.00	0.00	0.00	-8,610.00	0.00	-8,610.00
03 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
04 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-5,880.00	0.00	0.00	0.00	-5,880.00	0.00	-5,880.00
04 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
07 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	8,820.00	0.00	0.00	0.00	8,820.00	0.00	8,820.00
07 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-4,620.00	0.00	0.00	0.00	-4,620.00	0.00	-4,620.00
08 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
09 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	210.00	0.00	0.00	0.00	210.00	0.00	210.00
09 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
10 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-3,360.00	0.00	0.00	0.00	-3,360.00	0.00	-3,360.00
10 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
11 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	1,260.00	0.00	0.00	0.00	1,260.00	0.00	1,260.00
11 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
14 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-5,040.00	0.00	0.00	0.00	-5,040.00	0.00	-5,040.00
14 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
15 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-7,560.00	0.00	0.00	0.00	-7,560.00	0.00	-7,560.00
15 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
16 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-8,190.00	0.00	0.00	0.00	-8,190.00	0.00	-8,190.00
16 Aug 23	CUSIP : 999599GH0 /DJEU3	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 23 CBT DJ REALEST								
17 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-5,460.00	0.00	0.00	0.00	-5,460.00	0.00	-5,460.00
17 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
18 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	840.00	0.00	0.00	0.00	840.00	0.00	840.00
18 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
21 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-5,460.00	0.00	0.00	0.00	-5,460.00	0.00	-5,460.00
21 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
22 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	2,310.00	0.00	0.00	0.00	2,310.00	0.00	2,310.00
22 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
23 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	10,710.00	0.00	0.00	0.00	10,710.00	0.00	10,710.00
23 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
24 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-2,940.00	0.00	0.00	0.00	-2,940.00	0.00	-2,940.00
24 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

25 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	810.00	0.00	0.00	0.00	810.00	0.00	810.00
25 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
28 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	7,020.00	0.00	0.00	0.00	7,020.00	0.00	7,020.00
28 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
29 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	9,620.00	0.00	0.00	0.00	9,620.00	0.00	9,620.00
29 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
30 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	3,380.00	0.00	0.00	0.00	3,380.00	0.00	3,380.00
30 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
31 Aug 23	FUT SEP 23 CBT DJ REALEST	0.000	-5,980.00	0.00	0.00	0.00	-5,980.00	0.00	-5,980.00
31 Aug 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
01 Sep 23	FUT SEP 23 CBT DJ REALEST	0.000	-260.00	0.00	0.00	0.00	-260.00	0.00	-260.00
01 Sep 23	CUSIP : 999599GH0 /DJEU3	0.00							
Settled	SEP 23 CBT DJ REALEST								
05 Sep 23	FUT SEP 23 CBT DJ REALEST	0.000	-9,360.00	0.00	0.00	0.00	-9,360.00	0.00	-9,360.00
05 Sep 23	CUSIP : 999599GH0 /DJEU3	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 23 CBT DJ REALEST									
06 Sep 23	FUT SEP 23 CBT DJ REALEST	0.000	-2,340.00	0.00	0.00	0.00	-2,340.00	0.00	-2,340.00	
06 Sep 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									
07 Sep 23	FUT SEP 23 CBT DJ REALEST	0.000	5,460.00	0.00	0.00	0.00	5,460.00	0.00	5,460.00	
07 Sep 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									
08 Sep 23	FUT SEP 23 CBT DJ REALEST	0.000	-5,460.00	0.00	0.00	0.00	-5,460.00	0.00	-5,460.00	
08 Sep 23	CUSIP : 999599GH0 /DJEU3	0.00								
Settled	SEP 23 CBT DJ REALEST									
11 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	390.00	0.00	0.00	0.00	390.00	0.00	390.00	
11 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled	DEC 23 CBT DJ REALEST									
13 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-8,580.00	0.00	0.00	0.00	-8,580.00	0.00	-8,580.00	
13 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled	DEC 23 CBT DJ REALEST									
14 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	15,080.00	0.00	0.00	0.00	15,080.00	0.00	15,080.00	
14 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled	DEC 23 CBT DJ REALEST									

◆ Investment Transaction Detail

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

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

15 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-4,940.00	0.00	0.00	0.00	-4,940.00	0.00	-4,940.00
15 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
18 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-6,500.00	0.00	0.00	0.00	-6,500.00	0.00	-6,500.00
18 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
19 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-4,680.00	0.00	0.00	0.00	-4,680.00	0.00	-4,680.00
19 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
20 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	1,820.00	0.00	0.00	0.00	1,820.00	0.00	1,820.00
20 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
21 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-29,640.00	0.00	0.00	0.00	-29,640.00	0.00	-29,640.00
21 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
22 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-5,980.00	0.00	0.00	0.00	-5,980.00	0.00	-5,980.00
22 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
25 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-780.00	0.00	0.00	0.00	-780.00	0.00	-780.00
25 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

	DEC 23 CBT DJ REALEST								
26 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-15,080.00	0.00	0.00	0.00	-15,080.00	0.00	-15,080.00
26 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST								
27 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	-6,915.00	0.00	0.00	0.00	-6,915.00	0.00	-6,915.00
27 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST								
28 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	12,300.00	0.00	0.00	0.00	12,300.00	0.00	12,300.00
28 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST								
29 Sep 23	FUT DEC 23 CBT DJ REALEST	0.000	3,280.00	0.00	0.00	0.00	3,280.00	0.00	3,280.00
29 Sep 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST								
Total United States - USD			-77,155.00	0.00	0.00	0.00	-77,155.00	0.00	-77,155.00
Total equity derivatives - futures			-77,155.00	0.00	0.00	0.00	-77,155.00	0.00	-77,155.00
Total equities			-77,155.00	0.00	0.00	0.00	-77,155.00	0.00	-77,155.00

Fixed Income

Fixed income derivatives - futures

United States - USD

19 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	-15,311.80	0.00	0.00	0.00	-15,311.80	0.00	-15,311.80
19 Jul 23	CUSIP : 999599GH0 /TYU3	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 23 10 YR T-NOTES									
19 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	-11,877.60	0.00	0.00	0.00	-11,877.60	0.00	-11,877.60
19 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
SEP 23 CBT UL T-BONDS									
19 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	64,937.50	0.00	0.00	0.00	64,937.50	0.00	64,937.50
19 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
SEP 23 CBT ULT TNOTE									
19 Jul 23	FUT SEP 23 CBT ULT TNOTE	0.000	36,641.22	0.00	0.00	0.00	36,641.22	0.00	36,641.22
19 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
SEP 23 10 YR T-NOTES									
20 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	120,311.80	0.00	0.00	0.00	120,311.80	0.00	120,311.80
20 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
SEP 23 CBT 5Y T-NOTE									
20 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	236,250.00	0.00	0.00	0.00	236,250.00	0.00	236,250.00
20 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
SEP 23 CBT UL T-BONDS									
20 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-434,375.00	0.00	0.00	0.00	-434,375.00	0.00	-434,375.00
20 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

20 Jul 23	FUT SEP 23 CBT ULT TNOTE	0.000	-634,375.00	0.00	0.00	0.00	-634,375.00	0.00	-634,375.00
20 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
21 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	-13,125.00	0.00	0.00	0.00	-13,125.00	0.00	-13,125.00
21 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
21 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	-9,840.60	0.00	0.00	0.00	-9,840.60	0.00	-9,840.60
21 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
21 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	47,656.25	0.00	0.00	0.00	47,656.25	0.00	47,656.25
21 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
21 Jul 23	FUT SEP 23 CBT ULT TNOTE	0.000	90,625.00	0.00	0.00	0.00	90,625.00	0.00	90,625.00
21 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
24 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	24,063.20	0.00	0.00	0.00	24,063.20	0.00	24,063.20
24 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
24 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	68,905.20	0.00	0.00	0.00	68,905.20	0.00	68,905.20
24 Jul 23	CUSIP : 999599GH0 /FVU3	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 23 CBT 5Y T-NOTE									
24 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-95,312.50	0.00	0.00	0.00	-95,312.50	0.00	-95,312.50
24 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
SEP 23 CBT UL T-BONDS									
24 Jul 23	FUT SEP 23 CBT UL T-NOTE	0.000	-99,690.40	0.00	0.00	0.00	-99,690.40	0.00	-99,690.40
24 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL T-NOTE								
SEP 23 CBT UL T-NOTE									
25 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	63,436.80	0.00	0.00	0.00	63,436.80	0.00	63,436.80
25 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
SEP 23 10 YR T-NOTES									
25 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	114,844.80	0.00	0.00	0.00	114,844.80	0.00	114,844.80
25 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
SEP 23 CBT 5Y T-NOTE									
25 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-249,531.25	0.00	0.00	0.00	-249,531.25	0.00	-249,531.25
25 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
SEP 23 CBT UL T-BONDS									
25 Jul 23	FUT SEP 23 CBT UL T-NOTE	0.000	-326,250.00	0.00	0.00	0.00	-326,250.00	0.00	-326,250.00
25 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL T-NOTE								
SEP 23 CBT UL T-NOTE									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 39 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

26 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	-74,375.00	0.00	0.00	0.00	-74,375.00	0.00	-74,375.00
26 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
26 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	-170,625.00	0.00	0.00	0.00	-170,625.00	0.00	-170,625.00
26 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
26 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	205,312.50	0.00	0.00	0.00	205,312.50	0.00	205,312.50
26 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
26 Jul 23	FUT SEP 23 CBT ULT TNOTE	0.000	335,315.40	0.00	0.00	0.00	335,315.40	0.00	335,315.40
26 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
27 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	157,500.00	0.00	0.00	0.00	157,500.00	0.00	157,500.00
27 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
27 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	292,030.20	0.00	0.00	0.00	292,030.20	0.00	292,030.20
27 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
27 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	-1,095,000.00	0.00	0.00	0.00	-1,095,000.00	0.00	-1,095,000.00
27 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 40 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 23 CBT UL T-BONDS									
27 Jul 23	FUT SEP 23 CBT UL TNOTE	0.000	-888,125.00	0.00	0.00	0.00	-888,125.00	0.00	-888,125.00
27 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL TNOTE								
SEP 23 CBT UL T-BONDS									
28 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	-45,936.80	0.00	0.00	0.00	-45,936.80	0.00	-45,936.80
28 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
SEP 23 10 YR T-NOTES									
28 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	-95,155.20	0.00	0.00	0.00	-95,155.20	0.00	-95,155.20
28 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
SEP 23 CBT 5Y T-NOTE									
28 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	228,125.00	0.00	0.00	0.00	228,125.00	0.00	228,125.00
28 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
SEP 23 CBT UL T-BONDS									
28 Jul 23	FUT SEP 23 CBT UL TNOTE	0.000	235,625.00	0.00	0.00	0.00	235,625.00	0.00	235,625.00
28 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL TNOTE								
SEP 23 CBT UL TNOTE									
31 Jul 23	FUT SEP 23 10 YR T-NOTES	0.000	-8,750.00	0.00	0.00	0.00	-8,750.00	0.00	-8,750.00
31 Jul 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
SEP 23 10 YR T-NOTES									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Jul 23	FUT SEP 23 5 YR T NOTE	0.000	-26,250.00	0.00	0.00	0.00	-26,250.00	0.00	-26,250.00
31 Jul 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
31 Jul 23	FUT SEP 23 CBT UL T-BONDS	0.000	102,656.25	0.00	0.00	0.00	102,656.25	0.00	102,656.25
31 Jul 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
31 Jul 23	FUT SEP 23 CBT ULT TNOTE	0.000	54,375.00	0.00	0.00	0.00	54,375.00	0.00	54,375.00
31 Jul 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
31 Jul 23	FUT SEP 23 U.S. T-BONDS	0.000	-26,250.00	0.00	0.00	0.00	-26,250.00	0.00	-26,250.00
31 Jul 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
01 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	74,375.00	0.00	0.00	0.00	74,375.00	0.00	74,375.00
01 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
01 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	121,405.20	0.00	0.00	0.00	121,405.20	0.00	121,405.20
01 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
01 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-718,593.75	0.00	0.00	0.00	-718,593.75	0.00	-718,593.75
01 Aug 23	CUSIP : 999599GH0 /WNU3	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 23 CBT UL T-BONDS

01 Aug 23	FUT SEP 23 CBT UL T-NOTE	0.000	-498,440.40	0.00	0.00	0.00	-498,440.40	0.00	-498,440.40
01 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled									

SEP 23 CBT UL T-NOTE

01 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-102,812.50	0.00	0.00	0.00	-102,812.50	0.00	-102,812.50
01 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled									

SEP 23 U.S. T-BONDS

02 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	10,936.80	0.00	0.00	0.00	10,936.80	0.00	10,936.80
02 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled									

SEP 23 10 YR T-NOTES

02 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	-19,689.60	0.00	0.00	0.00	-19,689.60	0.00	-19,689.60
02 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled									

SEP 23 CBT 5Y T-NOTE

02 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-456,250.00	0.00	0.00	0.00	-456,250.00	0.00	-456,250.00
02 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled									

SEP 23 CBT UL T-BONDS

02 Aug 23	FUT SEP 23 CBT UL T-NOTE	0.000	-145,000.00	0.00	0.00	0.00	-145,000.00	0.00	-145,000.00
02 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled									

SEP 23 CBT UL T-NOTE

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

02 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-48,125.00	0.00	0.00	0.00	-48,125.00	0.00	-48,125.00
02 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
03 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	78,750.00	0.00	0.00	0.00	78,750.00	0.00	78,750.00
03 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
03 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	88,594.80	0.00	0.00	0.00	88,594.80	0.00	88,594.80
03 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
03 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-1,049,375.00	0.00	0.00	0.00	-1,049,375.00	0.00	-1,049,375.00
03 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
03 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-607,184.60	0.00	0.00	0.00	-607,184.60	0.00	-607,184.60
03 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
03 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-135,625.00	0.00	0.00	0.00	-135,625.00	0.00	-135,625.00
03 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
04 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	-126,875.00	0.00	0.00	0.00	-126,875.00	0.00	-126,875.00
04 Aug 23	CUSIP : 999599GH0 /TYU3	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 23 10 YR T-NOTES									
04 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	-223,125.00	0.00	0.00	0.00	-223,125.00	0.00	-223,125.00
04 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled									
SEP 23 CBT 5Y T-NOTE									
04 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	707,187.50	0.00	0.00	0.00	707,187.50	0.00	707,187.50
04 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled									
SEP 23 CBT UL T-BONDS									
04 Aug 23	FUT SEP 23 CBT UL TNOTE	0.000	679,684.60	0.00	0.00	0.00	679,684.60	0.00	679,684.60
04 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled									
SEP 23 CBT UL TNOTE									
04 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	115,937.50	0.00	0.00	0.00	115,937.50	0.00	115,937.50
04 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled									
SEP 23 U.S. T-BONDS									
07 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	2,188.20	0.00	0.00	0.00	2,188.20	0.00	2,188.20
07 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled									
SEP 23 10 YR T-NOTES									
07 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	-29,530.20	0.00	0.00	0.00	-29,530.20	0.00	-29,530.20
07 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled									
SEP 23 CBT 5Y T-NOTE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-307,968.75	0.00	0.00	0.00	-307,968.75	0.00	-307,968.75
07 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
07 Aug 23	FUT SEP 23 CBT UL T-NOTE	0.000	-81,559.60	0.00	0.00	0.00	-81,559.60	0.00	-81,559.60
07 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL T-NOTE								
07 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-30,625.00	0.00	0.00	0.00	-30,625.00	0.00	-30,625.00
07 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
08 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	-39,375.00	0.00	0.00	0.00	-39,375.00	0.00	-39,375.00
08 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
08 Aug 23	FUT SEP 23 5 YR T-NOTE	0.000	-59,064.60	0.00	0.00	0.00	-59,064.60	0.00	-59,064.60
08 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
08 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	399,218.75	0.00	0.00	0.00	399,218.75	0.00	399,218.75
08 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
08 Aug 23	FUT SEP 23 CBT UL T-NOTE	0.000	290,000.00	0.00	0.00	0.00	290,000.00	0.00	290,000.00
08 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 46 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 23 CBT UL TNOTE									
08 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	61,250.00	0.00	0.00	0.00	61,250.00	0.00	61,250.00
08 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
SEP 23 10 YR T-NOTES									
09 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	2,186.80	0.00	0.00	0.00	2,186.80	0.00	2,186.80
09 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
SEP 23 5 YR T-NOTE									
09 Aug 23	FUT SEP 23 5 YR T-NOTE	0.000	36,094.80	0.00	0.00	0.00	36,094.80	0.00	36,094.80
09 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
SEP 23 CBT UL T-BONDS									
09 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	205,312.50	0.00	0.00	0.00	205,312.50	0.00	205,312.50
09 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
SEP 23 CBT UL TNOTE									
09 Aug 23	FUT SEP 23 CBT UL TNOTE	0.000	54,375.00	0.00	0.00	0.00	54,375.00	0.00	54,375.00
09 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL TNOTE								
SEP 23 U.S. T-BONDS									
09 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	21,875.00	0.00	0.00	0.00	21,875.00	0.00	21,875.00
09 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

10 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	74,375.00	0.00	0.00	0.00	74,375.00	0.00	74,375.00
10 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
10 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	124,689.60	0.00	0.00	0.00	124,689.60	0.00	124,689.60
10 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
10 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-501,875.00	0.00	0.00	0.00	-501,875.00	0.00	-501,875.00
10 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
10 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-407,815.40	0.00	0.00	0.00	-407,815.40	0.00	-407,815.40
10 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
10 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-74,375.00	0.00	0.00	0.00	-74,375.00	0.00	-74,375.00
10 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
11 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	94,063.20	0.00	0.00	0.00	94,063.20	0.00	94,063.20
11 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
11 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	183,750.00	0.00	0.00	0.00	183,750.00	0.00	183,750.00
11 Aug 23	CUSIP : 999599GH0 /FVU3	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 23 CBT 5Y T-NOTE

11 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-296,562.50	0.00	0.00	0.00	-296,562.50	0.00	-296,562.50
11 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
11 Aug 23	FUT SEP 23 CBT UL T-NOTE	0.000	-483,590.50	0.00	0.00	0.00	-483,590.50	0.00	-483,590.50
11 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL T-NOTE								
11 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-65,625.00	0.00	0.00	0.00	-65,625.00	0.00	-65,625.00
11 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
14 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	26,250.00	0.00	0.00	0.00	26,250.00	0.00	26,250.00
14 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
14 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	91,875.00	0.00	0.00	0.00	91,875.00	0.00	91,875.00
14 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
14 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-57,031.25	0.00	0.00	0.00	-57,031.25	0.00	-57,031.25
14 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

14 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-101,562.50	0.00	0.00	0.00	-101,562.50	0.00	-101,562.50
14 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
14 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-4,375.00	0.00	0.00	0.00	-4,375.00	0.00	-4,375.00
14 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
15 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	32,811.80	0.00	0.00	0.00	32,811.80	0.00	32,811.80
15 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
15 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	39,375.00	0.00	0.00	0.00	39,375.00	0.00	39,375.00
15 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
15 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-250,937.50	0.00	0.00	0.00	-250,937.50	0.00	-250,937.50
15 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
15 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-233,597.00	0.00	0.00	0.00	-233,597.00	0.00	-233,597.00
15 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
15 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-41,562.50	0.00	0.00	0.00	-41,562.50	0.00	-41,562.50
15 Aug 23	CUSIP : 999599GH0 /USU3	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 23 U.S. T-BONDS

16 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	28,438.20	0.00	0.00	0.00	28,438.20	0.00	28,438.20
16 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
16 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	52,500.00	0.00	0.00	0.00	52,500.00	0.00	52,500.00
16 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
16 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-353,593.75	0.00	0.00	0.00	-353,593.75	0.00	-353,593.75
16 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
16 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-233,590.50	0.00	0.00	0.00	-233,590.50	0.00	-233,590.50
16 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
16 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-50,312.50	0.00	0.00	0.00	-50,312.50	0.00	-50,312.50
16 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
17 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	39,375.00	0.00	0.00	0.00	39,375.00	0.00	39,375.00
17 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	39,375.00	0.00	0.00	0.00	39,375.00	0.00	39,375.00
17 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
17 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-376,406.25	0.00	0.00	0.00	-376,406.25	0.00	-376,406.25
17 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
17 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-314,847.00	0.00	0.00	0.00	-314,847.00	0.00	-314,847.00
17 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
17 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-50,312.50	0.00	0.00	0.00	-50,312.50	0.00	-50,312.50
17 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
18 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	-50,313.20	0.00	0.00	0.00	-50,313.20	0.00	-50,313.20
18 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
18 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	-82,034.40	0.00	0.00	0.00	-82,034.40	0.00	-82,034.40
18 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
18 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	205,312.50	0.00	0.00	0.00	205,312.50	0.00	205,312.50
18 Aug 23	CUSIP : 999599GH0 /WNU3	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 23 CBT UL T-BONDS

18 Aug 23	FUT SEP 23 CBT UL TNOTE	0.000	317,972.50	0.00	0.00	0.00	317,972.50	0.00	317,972.50
18 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL TNOTE								
18 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	39,375.00	0.00	0.00	0.00	39,375.00	0.00	39,375.00
18 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
21 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	78,750.00	0.00	0.00	0.00	78,750.00	0.00	78,750.00
21 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
21 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	141,094.80	0.00	0.00	0.00	141,094.80	0.00	141,094.80
21 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
21 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	-558,906.25	0.00	0.00	0.00	-558,906.25	0.00	-558,906.25
21 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
21 Aug 23	FUT SEP 23 CBT UL TNOTE	0.000	-609,375.00	0.00	0.00	0.00	-609,375.00	0.00	-609,375.00
21 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT UL TNOTE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

21 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-94,062.50	0.00	0.00	0.00	-94,062.50	0.00	-94,062.50
21 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
22 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	2,188.20	0.00	0.00	0.00	2,188.20	0.00	2,188.20
22 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
22 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	39,375.00	0.00	0.00	0.00	39,375.00	0.00	39,375.00
22 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
22 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	273,750.00	0.00	0.00	0.00	273,750.00	0.00	273,750.00
22 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
22 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	70,312.50	0.00	0.00	0.00	70,312.50	0.00	70,312.50
22 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
22 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	32,812.50	0.00	0.00	0.00	32,812.50	0.00	32,812.50
22 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
23 Aug 23	FUT DEC 23 CBT UL T-BONDS	0.000	209,812.50	0.00	0.00	0.00	209,812.50	0.00	209,812.50
23 Aug 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 54 of 1165

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

DEC 23 CBT UL T-BONDS									
23 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	-118,125.00	0.00	0.00	0.00	-118,125.00	0.00	-118,125.00
23 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
SEP 23 CBT 5Y T-NOTE									
23 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	-200,155.20	0.00	0.00	0.00	-200,155.20	0.00	-200,155.20
23 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
SEP 23 CBT UL T-BONDS									
23 Aug 23	FUT SEP 23 CBT UL T-BONDS	0.000	715,531.25	0.00	0.00	0.00	715,531.25	0.00	715,531.25
23 Aug 23	CUSIP : 999599GH0 /WNU3	0.00							
Settled	SEP 23 CBT UL T-BONDS								
SEP 23 CBT ULT TNOTE									
23 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	878,902.50	0.00	0.00	0.00	878,902.50	0.00	878,902.50
23 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
SEP 23 U.S. T-BONDS									
23 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	131,250.00	0.00	0.00	0.00	131,250.00	0.00	131,250.00
23 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
DEC 23 CBT UL T-BONDS									
24 Aug 23	FUT DEC 23 CBT UL T-BONDS	0.000	-140,562.50	0.00	0.00	0.00	-140,562.50	0.00	-140,562.50
24 Aug 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

24 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	-12,161.61	0.00	0.00	0.00	-12,161.61	0.00	-12,161.61
24 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
24 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	43,750.00	0.00	0.00	0.00	43,750.00	0.00	43,750.00
24 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
24 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	91,875.00	0.00	0.00	0.00	91,875.00	0.00	91,875.00
24 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
24 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-269,527.50	0.00	0.00	0.00	-269,527.50	0.00	-269,527.50
24 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								
24 Aug 23	FUT SEP 23 U.S. T-BONDS	0.000	-16,562.50	0.00	0.00	0.00	-16,562.50	0.00	-16,562.50
24 Aug 23	CUSIP : 999599GH0 /USU3	0.00							
Settled	SEP 23 U.S. T-BONDS								
25 Aug 23	FUT DEC 23 10 YR T-NOTES	0.000	4,250.00	0.00	0.00	0.00	4,250.00	0.00	4,250.00
25 Aug 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
25 Aug 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	43,966.74	0.00	0.00	0.00	43,966.74	0.00	43,966.74
25 Aug 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 56 of 1165

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

DEC 23 CBT 5Y T-NOTE									
25 Aug 23	FUT DEC 23 CBT UL T-BONDS	0.000	10,812.50	0.00	0.00	0.00	10,812.50	0.00	10,812.50
25 Aug 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
DEC 23 CBT ULT TNOTE									
25 Aug 23	FUT DEC 23 CBT ULT TNOTE	0.000	-34,409.92	0.00	0.00	0.00	-34,409.92	0.00	-34,409.92
25 Aug 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
DEC 23 U.S. T-BONDS									
25 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	-4,375.00	0.00	0.00	0.00	-4,375.00	0.00	-4,375.00
25 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
SEP 23 10 YR T-NOTES									
25 Aug 23	FUT SEP 23 10 YR T-NOTES	0.000	15,311.80	0.00	0.00	0.00	15,311.80	0.00	15,311.80
25 Aug 23	CUSIP : 999599GH0 /TYU3	0.00							
Settled	SEP 23 10 YR T-NOTES								
SEP 23 CBT 5Y T-NOTE									
25 Aug 23	FUT SEP 23 5 YR T NOTE	0.000	3,355.80	0.00	0.00	0.00	3,355.80	0.00	3,355.80
25 Aug 23	CUSIP : 999599GH0 /FVU3	0.00							
Settled	SEP 23 CBT 5Y T-NOTE								
SEP 23 CBT ULT TNOTE									
25 Aug 23	FUT SEP 23 CBT ULT TNOTE	0.000	-1,515.00	0.00	0.00	0.00	-1,515.00	0.00	-1,515.00
25 Aug 23	CUSIP : 999599GH0 /UXYU3	0.00							
Settled	SEP 23 CBT ULT TNOTE								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

28 Aug 23	FUT DEC 23 10 YR T-NOTES	0.000	-27,624.32	0.00	0.00	0.00	-27,624.32	0.00	-27,624.32
28 Aug 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
28 Aug 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-43,966.74	0.00	0.00	0.00	-43,966.74	0.00	-43,966.74
28 Aug 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
28 Aug 23	FUT DEC 23 CBT ULT TNOTE	0.000	172,034.92	0.00	0.00	0.00	172,034.92	0.00	172,034.92
28 Aug 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
28 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	10,937.50	0.00	0.00	0.00	10,937.50	0.00	10,937.50
28 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
29 Aug 23	FUT DEC 23 10 YR T-NOTES	0.000	-93,500.00	0.00	0.00	0.00	-93,500.00	0.00	-93,500.00
29 Aug 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
29 Aug 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-194,720.76	0.00	0.00	0.00	-194,720.76	0.00	-194,720.76
29 Aug 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
29 Aug 23	FUT DEC 23 CBT UL T-BONDS	0.000	464,937.50	0.00	0.00	0.00	464,937.50	0.00	464,937.50
29 Aug 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 23 CBT UL T-BONDS								
29 Aug 23	FUT DEC 23 CBT UL T-NOTE	0.000	630,777.58	0.00	0.00	0.00	630,777.58	0.00	630,777.58
29 Aug 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
29 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	76,562.50	0.00	0.00	0.00	76,562.50	0.00	76,562.50
29 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
30 Aug 23	FUT DEC 23 10 YR T-NOTES	0.000	-4,250.00	0.00	0.00	0.00	-4,250.00	0.00	-4,250.00
30 Aug 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
30 Aug 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-15,702.12	0.00	0.00	0.00	-15,702.12	0.00	-15,702.12
30 Aug 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
30 Aug 23	FUT DEC 23 CBT UL T-BONDS	0.000	43,250.00	0.00	0.00	0.00	43,250.00	0.00	43,250.00
30 Aug 23	CUSIP : 999599GH0 /WVZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
30 Aug 23	FUT DEC 23 CBT UL T-NOTE	0.000	34,409.92	0.00	0.00	0.00	34,409.92	0.00	34,409.92
30 Aug 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

30 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	2,187.50	0.00	0.00	0.00	2,187.50	0.00	2,187.50
30 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
31 Aug 23	FUT DEC 23 10 YR T-NOTES	0.000	-25,500.00	0.00	0.00	0.00	-25,500.00	0.00	-25,500.00
31 Aug 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
31 Aug 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-47,110.38	0.00	0.00	0.00	-47,110.38	0.00	-47,110.38
31 Aug 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
31 Aug 23	FUT DEC 23 CBT UL T-BONDS	0.000	194,625.00	0.00	0.00	0.00	194,625.00	0.00	194,625.00
31 Aug 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
31 Aug 23	FUT DEC 23 CBT ULT TNOTE	0.000	183,500.00	0.00	0.00	0.00	183,500.00	0.00	183,500.00
31 Aug 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
31 Aug 23	FUT DEC 23 U.S. T-BONDS	0.000	30,625.00	0.00	0.00	0.00	30,625.00	0.00	30,625.00
31 Aug 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
01 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	61,624.32	0.00	0.00	0.00	61,624.32	0.00	61,624.32
01 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

DEC 23 10 YR T-NOTES

01 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	78,518.64	0.00	0.00	0.00	78,518.64	0.00	78,518.64
01 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
01 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-583,875.00	0.00	0.00	0.00	-583,875.00	0.00	-583,875.00
01 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
01 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	-584,909.92	0.00	0.00	0.00	-584,909.92	0.00	-584,909.92
01 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
01 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-94,062.50	0.00	0.00	0.00	-94,062.50	0.00	-94,062.50
01 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
05 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	85,000.00	0.00	0.00	0.00	85,000.00	0.00	85,000.00
05 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
05 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	163,312.50	0.00	0.00	0.00	163,312.50	0.00	163,312.50
05 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

05 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-659,562.50	0.00	0.00	0.00	-659,562.50	0.00	-659,562.50
05 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
05 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	-630,777.58	0.00	0.00	0.00	-630,777.58	0.00	-630,777.58
05 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
05 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-87,500.00	0.00	0.00	0.00	-87,500.00	0.00	-87,500.00
05 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
06 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	36,125.68	0.00	0.00	0.00	36,125.68	0.00	36,125.68
06 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
06 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	113,062.50	0.00	0.00	0.00	113,062.50	0.00	113,062.50
06 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
06 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	140,562.50	0.00	0.00	0.00	140,562.50	0.00	140,562.50
06 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
06 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	-157,562.50	0.00	0.00	0.00	-157,562.50	0.00	-157,562.50
06 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 23 CBT ULT TNOTE								
06 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	10,312.50	0.00	0.00	0.00	10,312.50	0.00	10,312.50
06 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
07 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	-40,375.68	0.00	0.00	0.00	-40,375.68	0.00	-40,375.68
07 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
07 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-109,922.88	0.00	0.00	0.00	-109,922.88	0.00	-109,922.88
07 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
07 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	220,464.60	0.00	0.00	0.00	220,464.60	0.00	220,464.60
07 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
07 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	11,250.00	0.00	0.00	0.00	11,250.00	0.00	11,250.00
07 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
08 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	8,500.00	0.00	0.00	0.00	8,500.00	0.00	8,500.00
08 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

08 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	34,547.88	0.00	0.00	0.00	34,547.88	0.00	34,547.88
08 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
08 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	173,000.00	0.00	0.00	0.00	173,000.00	0.00	173,000.00
08 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
08 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	25,937.50	0.00	0.00	0.00	25,937.50	0.00	25,937.50
08 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
08 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	22,500.00	0.00	0.00	0.00	22,500.00	0.00	22,500.00
08 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
11 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	19,125.68	0.00	0.00	0.00	19,125.68	0.00	19,125.68
11 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
11 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	25,125.00	0.00	0.00	0.00	25,125.00	0.00	25,125.00
11 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
11 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-313,562.50	0.00	0.00	0.00	-313,562.50	0.00	-313,562.50
11 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 23 CBT UL T-BONDS								
11 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	-233,437.50	0.00	0.00	0.00	-233,437.50	0.00	-233,437.50
11 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
11 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-45,000.00	0.00	0.00	0.00	-45,000.00	0.00	-45,000.00
11 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
12 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	-12,750.00	0.00	0.00	0.00	-12,750.00	0.00	-12,750.00
12 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
12 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	6,279.24	0.00	0.00	0.00	6,279.24	0.00	6,279.24
12 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
12 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	205,437.50	0.00	0.00	0.00	205,437.50	0.00	205,437.50
12 Sep 23	CUSIP : 999599GH0 /WVZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
12 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	168,597.90	0.00	0.00	0.00	168,597.90	0.00	168,597.90
12 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 65 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	33,750.00	0.00	0.00	0.00	33,750.00	0.00	33,750.00
12 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
13 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	-19,125.68	0.00	0.00	0.00	-19,125.68	0.00	-19,125.68
13 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
13 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-37,687.50	0.00	0.00	0.00	-37,687.50	0.00	-37,687.50
13 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
13 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	75,687.50	0.00	0.00	0.00	75,687.50	0.00	75,687.50
13 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
13 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	129,687.50	0.00	0.00	0.00	129,687.50	0.00	129,687.50
13 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
13 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	19,687.50	0.00	0.00	0.00	19,687.50	0.00	19,687.50
13 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
14 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	36,125.68	0.00	0.00	0.00	36,125.68	0.00	36,125.68
14 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

DEC 23 10 YR T-NOTES

14 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	50,250.00	0.00	0.00	0.00	50,250.00	0.00	50,250.00
14 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									

DEC 23 CBT 5Y T-NOTE

14 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-389,250.00	0.00	0.00	0.00	-389,250.00	0.00	-389,250.00
14 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									

DEC 23 CBT UL T-BONDS

14 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	-324,222.90	0.00	0.00	0.00	-324,222.90	0.00	-324,222.90
14 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									

DEC 23 CBT ULT TNOTE

14 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-53,437.50	0.00	0.00	0.00	-53,437.50	0.00	-53,437.50
14 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									

DEC 23 U.S. T-BONDS

15 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	31,874.32	0.00	0.00	0.00	31,874.32	0.00	31,874.32
15 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									

DEC 23 10 YR T-NOTES

15 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	59,672.88	0.00	0.00	0.00	59,672.88	0.00	59,672.88
15 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									

DEC 23 CBT 5Y T-NOTE

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-183,812.50	0.00	0.00	0.00	-183,812.50	0.00	-183,812.50
15 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
15 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	-259,375.00	0.00	0.00	0.00	-259,375.00	0.00	-259,375.00
15 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
15 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-42,187.50	0.00	0.00	0.00	-42,187.50	0.00	-42,187.50
15 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
18 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	25,125.00	0.00	0.00	0.00	25,125.00	0.00	25,125.00
18 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
18 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	118,937.50	0.00	0.00	0.00	118,937.50	0.00	118,937.50
18 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
18 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	25,937.50	0.00	0.00	0.00	25,937.50	0.00	25,937.50
18 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
18 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	16,875.00	0.00	0.00	0.00	16,875.00	0.00	16,875.00
18 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 23 U.S. T-BONDS								
19 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	53,125.68	0.00	0.00	0.00	53,125.68	0.00	53,125.68
19 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
19 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	103,639.62	0.00	0.00	0.00	103,639.62	0.00	103,639.62
19 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
19 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-248,687.50	0.00	0.00	0.00	-248,687.50	0.00	-248,687.50
19 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
19 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	-363,125.00	0.00	0.00	0.00	-363,125.00	0.00	-363,125.00
19 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
19 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-50,625.00	0.00	0.00	0.00	-50,625.00	0.00	-50,625.00
19 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
20 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	-12,750.00	0.00	0.00	0.00	-12,750.00	0.00	-12,750.00
20 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 69 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-3,139.62	0.00	0.00	0.00	-3,139.62	0.00	-3,139.62
20 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
20 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	183,812.50	0.00	0.00	0.00	183,812.50	0.00	183,812.50
20 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
20 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	142,660.40	0.00	0.00	0.00	142,660.40	0.00	142,660.40
20 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
20 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	30,937.50	0.00	0.00	0.00	30,937.50	0.00	30,937.50
20 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
21 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	108,374.32	0.00	0.00	0.00	108,374.32	0.00	108,374.32
21 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
21 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	166,452.12	0.00	0.00	0.00	166,452.12	0.00	166,452.12
21 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
21 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-1,113,687.50	0.00	0.00	0.00	-1,113,687.50	0.00	-1,113,687.50
21 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 23 CBT UL T-BONDS								
21 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	-1,024,535.40	0.00	0.00	0.00	-1,024,535.40	0.00	-1,024,535.40
21 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
21 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-205,312.50	0.00	0.00	0.00	-205,312.50	0.00	-205,312.50
21 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
22 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	-36,124.32	0.00	0.00	0.00	-36,124.32	0.00	-36,124.32
22 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
22 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-81,654.24	0.00	0.00	0.00	-81,654.24	0.00	-81,654.24
22 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
22 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	216,250.00	0.00	0.00	0.00	216,250.00	0.00	216,250.00
22 Sep 23	CUSIP : 999599GH0 /WVZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
22 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	311,250.00	0.00	0.00	0.00	311,250.00	0.00	311,250.00
22 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

22 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	56,250.00	0.00	0.00	0.00	56,250.00	0.00	56,250.00
22 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
25 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	70,124.32	0.00	0.00	0.00	70,124.32	0.00	70,124.32
25 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
25 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	65,952.12	0.00	0.00	0.00	65,952.12	0.00	65,952.12
25 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
25 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-973,125.00	0.00	0.00	0.00	-973,125.00	0.00	-973,125.00
25 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
25 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	-778,125.00	0.00	0.00	0.00	-778,125.00	0.00	-778,125.00
25 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
25 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-185,625.00	0.00	0.00	0.00	-185,625.00	0.00	-185,625.00
25 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
26 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	8,500.00	0.00	0.00	0.00	8,500.00	0.00	8,500.00
26 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

DEC 23 10 YR T-NOTES									
26 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	12,562.50	0.00	0.00	0.00	12,562.50	0.00	12,562.50
26 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
DEC 23 CBT UL T-BONDS									
26 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-270,312.50	0.00	0.00	0.00	-270,312.50	0.00	-270,312.50
26 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
DEC 23 CBT UL T-NOTES									
26 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	-142,652.10	0.00	0.00	0.00	-142,652.10	0.00	-142,652.10
26 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
DEC 23 U.S. T-BONDS									
26 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-42,187.50	0.00	0.00	0.00	-42,187.50	0.00	-42,187.50
26 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
DEC 23 10 YR T-NOTES									
27 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	72,250.00	0.00	0.00	0.00	72,250.00	0.00	72,250.00
27 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
DEC 23 CBT 5Y T-NOTE									
27 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	135,047.88	0.00	0.00	0.00	135,047.88	0.00	135,047.88
27 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

27 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	-237,875.00	0.00	0.00	0.00	-237,875.00	0.00	-237,875.00
27 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
27 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	-518,750.00	0.00	0.00	0.00	-518,750.00	0.00	-518,750.00
27 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
27 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-78,750.00	0.00	0.00	0.00	-78,750.00	0.00	-78,750.00
27 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
28 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	7,484.82	0.00	0.00	0.00	7,484.82	0.00	7,484.82
28 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
28 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-198,146.10	0.00	0.00	0.00	-198,146.10	0.00	-198,146.10
28 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
28 Sep 23	FUT DEC 23 CBT UL T-NOTE	0.000	215,313.00	0.00	0.00	0.00	215,313.00	0.00	215,313.00
28 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
28 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	-3,437.50	0.00	0.00	0.00	-3,437.50	0.00	-3,437.50
28 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 23 U.S. T-BONDS								
29 Sep 23	FUT DEC 23 10 YR T-NOTES	0.000	42,655.20	0.00	0.00	0.00	42,655.20	0.00	42,655.20
29 Sep 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
29 Sep 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-160,937.50	0.00	0.00	0.00	-160,937.50	0.00	-160,937.50
29 Sep 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
29 Sep 23	FUT DEC 23 CBT UL T-BONDS	0.000	129,750.00	0.00	0.00	0.00	129,750.00	0.00	129,750.00
29 Sep 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
29 Sep 23	FUT DEC 23 CBT ULT TNOTE	0.000	217,964.10	0.00	0.00	0.00	217,964.10	0.00	217,964.10
29 Sep 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
29 Sep 23	FUT DEC 23 U.S. T-BONDS	0.000	40,781.25	0.00	0.00	0.00	40,781.25	0.00	40,781.25
29 Sep 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
Total United States - USD			-11,061,266.59	0.00	0.00	0.00	-11,061,266.59	0.00	-11,061,266.59
Total fixed income derivatives - futures			-11,061,266.59	0.00	0.00	0.00	-11,061,266.59	0.00	-11,061,266.59
Total fixed income			-11,061,266.59	0.00	0.00	0.00	-11,061,266.59	0.00	-11,061,266.59
Total mark-to-markets			0.00	-11,138,421.59	0.00	0.00	-11,138,421.59	0.00	-11,138,421.59

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government bonds

Iraq - USD

17 Jul 23	IRAQ (REPUBLIC OF) 5.8% GTD SNR	-85,937.500	85,937.50	0.00	0.00	-83,172.80	2,764.70	0.00	2,764.70
17 Jul 23	15/01/2028 USD	0.00							
Settled	SEDOL : B0WLS73 / PAYDOWN								

Total Iraq - USD			85,937.50	0.00	0.00	-83,172.80	2,764.70	0.00	2,764.70
Total government bonds			85,937.50	0.00	0.00	-83,172.80	2,764.70	0.00	2,764.70

Bank loans

United States - USD

29 Sep 23	BCP RENAISSANCE PARENT LLC	-10,471.200	10,471.20	0.00	0.00	-10,405.80	65.40	0.00	65.40
29 Sep 23	INITIAL TERM B-4 LN SNR SECD TL	100.00							
Settled	10-31-2028 CUSIP : 05549PAD3 / CHICAGO BKL TEAM BCP RENAISSANCE PARENT LLC INITIAL TERM B-4 LN SNR PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								

29 Sep 23	GEON PERFORMANCE SOLUTIONS,	-12,722.650	12,722.65	0.00	0.00	-12,678.22	44.43	0.00	44.43
29 Sep 23	LLC (FKA. , LLC) TERM LOAN	100.00							
Settled	08-18-2028 CUSIP : 37254YAB6 / CHICAGO BKL TEAM GEON PERFORMANCE SOLUTIONS, LLC (FKA. TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								

29 Sep 23	IQVIA INC IQVIA INC TLA2 DUE	-122,105.260	122,105.26	0.00	0.00	-119,968.67	2,136.59	0.00	2,136.59
29 Sep 23	06-16-2027	100.00							
Settled	CUSIP : LX2057953 / CHICAGO BKL TEAM IQVIA INC IQVIA INC TLA2 16/06/2027 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								

◆ 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

Bank loans

United States - USD

29 Sep 23	MEDLINE BORROWER, LP INITIAL	-11,363.640	11,363.64	0.00	0.00	-11,051.19	312.45	0.00	312.45
29 Sep 23	DOLLAR TERM LN SENIOR SEC	100.00							
Settled	TERM LN 09-30-28 CUSIP : 58503UAC7 / CHICAGO BKL TEAM MOZART DEBT MERGER SUB INC. TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
29 Sep 23	MIP V WASTE HOLDINGS LLC	-11,414.140	11,414.14	0.00	0.00	-11,228.71	185.43	0.00	185.43
29 Sep 23	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								
29 Sep 23	SOTERA HEALTH HOLDINGS LLC	-7,500.000	7,500.00	0.00	0.00	-7,425.05	74.95	0.00	74.95
29 Sep 23	INCREMENTAL TERM LOAN SENIOR	100.00							
Settled	SECURED 12-11-2026 CUSIP : 83601MAB6 / CHICAGO BKL TEAM SOTERA HEALTH HOLDINGS LLC INCREMENTAL TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
29 Sep 23	SYSTEM ONE HOLDINGS, LLC FLTG	-14,672.140	14,672.14	0.00	0.00	-14,442.14	230.00	0.00	230.00
29 Sep 23	RT TBL 02-28-2028	100.00							
Settled	CUSIP : LX1920508 / CHICAGO BKL TEAM SYS 1 HOLDINGS, FLTG RT 28/02/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
Total United States - USD			190,249.03	0.00	0.00	-187,199.78	3,049.25	0.00	3,049.25
Total bank loans			190,249.03	0.00	0.00	-187,199.78	3,049.25	0.00	3,049.25

Government mortgage backed securities

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	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Translation

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Jul 23	FED HOME LN MTG 2.5% DUE	-270,707.040	270,707.04	0.00	0.00	-227,314.04	43,393.00	0.00	43,393.00
25 Jul 23	04-01-2052	100.00							
Settled	CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	FEDERAL HOME LN MTG CORP	-163,520.280	163,520.28	0.00	0.00	-154,674.67	8,845.61	0.00	8,845.61
25 Jul 23	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	FEDERAL HOME LN MTG CORP	-193,102.800	193,102.80	0.00	0.00	-183,034.88	10,067.92	0.00	10,067.92
25 Jul 23	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	FEDERAL NATIONAL MORTGAGE	-283,898.200	283,898.20	0.00	0.00	-248,496.54	35,401.66	0.00	35,401.66
25 Jul 23	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	FEDERAL NATIONAL MORTGAGE	-132,597.450	132,597.45	0.00	0.00	-115,985.04	16,612.41	0.00	16,612.41
25 Jul 23	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ 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 Jul 23	FHLMC POOL #SD-8221 3.5%	-205,382.760	205,382.76	0.00	0.00	-188,206.31	17,176.45	0.00	17,176.45
25 Jul 23	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	FHLMC SUPER 30Y FIXED 4%	-215,685.840	215,685.84	0.00	0.00	-201,801.51	13,884.33	0.00	13,884.33
25 Jul 23	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	FNMA POOL #FS3619 2.5%	-314,582.110	314,582.11	0.00	0.00	-263,861.15	50,720.96	0.00	50,720.96
25 Jul 23	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FNMA POOL #FS3619 2.5% DUE 01/05/2052 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	FNMA POOL #MA4548 2.5% DUE	-275,964.570	275,964.57	0.00	0.00	-232,224.84	43,739.73	0.00	43,739.73
25 Jul 23	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	FNMA POOL #MA4783 4% 10-01-2052	-186,882.080	186,882.08	0.00	0.00	-177,112.49	9,769.59	0.00	9,769.59
25 Jul 23	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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 Jul 23	FNMA POOL #MA4804 4% 11-01-2052	-55,545.350	55,545.35	0.00	0.00	-52,924.30	2,621.05	0.00	2,621.05
25 Jul 23	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMA GNMA # 001958 9% 02-20-2025	-1.670	1.66	0.00	0.00	-1.75	-0.09	0.00	-0.09
20 Jul 23	CUSIP : 36202CE74 /GNMAII	100.00							
Settled	CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 99.40119 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMA GNMA # 008459 3.625%	-3.260	3.26	0.00	0.00	-3.24	0.02	0.00	0.02
20 Jul 23	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMA POOL #1797 8.5% 07-20-2024	-0.470	0.47	0.00	0.00	-0.48	-0.01	0.00	-0.01
20 Jul 23	BEO	100.00							
Settled	CUSIP : 36202B7J8 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8.5% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMA POOL #780831 SER 2024 9.5%	-0.240	0.24	0.00	0.00	-0.24	0.00	0.00	0.00
17 Jul 23	DUE 12-15-2024 REG	100.00							
Settled	CUSIP : 36225A4Q0 /GNMA CHICAGO INCOME GOVT NATL MTG ASSO 9.5% MBS 15/12/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMA POOL 376445 6.5% DUE	-1.660	1.66	0.00	0.00	-1.76	-0.10	0.00	-0.10
17 Jul 23	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 Jul 23	GNMAII POOL #1789 SER 2024 7.5%	-1.850	1.85	0.00	0.00	-1.85	0.00	0.00	0.00
20 Jul 23	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7A7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 7.5% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMAII POOL #1790 SER 2024 8%	-0.800	0.80	0.00	0.00	-0.81	-0.01	0.00	-0.01
20 Jul 23	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7B5 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMAII POOL #1901 SER 2024 8%	-0.730	0.73	0.00	0.00	-0.78	-0.05	0.00	-0.05
20 Jul 23	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMAII POOL #1975 SER 2025 9%	-1.150	1.15	0.00	0.00	-1.13	0.02	0.00	0.02
20 Jul 23	DUE 03-20-2025 REG	100.00							
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMAII POOL #2022 SER 2025 9%	-0.850	0.85	0.00	0.00	-0.90	-0.05	0.00	-0.05
20 Jul 23	DUE 06-20-2025 REG	100.00							
Settled	CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Jul 23	GNMAII POOL #2040 SER 2025 9%	-1.470	1.46	0.00	0.00	-1.56	-0.10	0.00	-0.10
20 Jul 23	DUE 07-20-2025 REG	100.00							
Settled	CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 99.31972 NET BROKER: CHICAGO INCOME								
01 Jul 23	GNMAII POOL #2456 SER 2027 7%	-0.740	0.74	0.00	0.00	-0.74	0.00	0.00	0.00
20 Jul 23	DUE 07-20-2027 REG	100.00							
Settled	CUSIP : 36202CWR0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 7% MBS 20/07/2027 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FED HOME LN MTG 2.5% DUE	-226,970.400	226,970.40	0.00	0.00	-190,588.17	36,382.23	0.00	36,382.23
25 Aug 23	04-01-2052	100.00							
Settled	CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FEDERAL HOME LN MTG CORP	-145,847.680	145,847.68	0.00	0.00	-137,958.07	7,889.61	0.00	7,889.61
25 Aug 23	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FEDERAL HOME LN MTG CORP	-182,377.800	182,377.80	0.00	0.00	-172,869.06	9,508.74	0.00	9,508.74
25 Aug 23	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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 Aug 23	FEDERAL NATIONAL MORTGAGE	-150,347.250	150,347.25	0.00	0.00	-131,511.06	18,836.19	0.00	18,836.19
25 Aug 23	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FEDERAL NATIONAL MORTGAGE	-221,501.040	221,501.04	0.00	0.00	-193,880.21	27,620.83	0.00	27,620.83
25 Aug 23	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FHLMC POOL #SD-8221 3.5%	-203,232.480	203,232.48	0.00	0.00	-186,235.86	16,996.62	0.00	16,996.62
25 Aug 23	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FHLMC SUPER 30Y FIXED 4%	-209,017.040	209,017.04	0.00	0.00	-195,562.00	13,455.04	0.00	13,455.04
25 Aug 23	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FNMA POOL #FS3619 2.5%	-97,991.000	97,991.00	0.00	0.00	-82,191.63	15,799.37	0.00	15,799.37
25 Aug 23	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FNMA POOL #FS3619 2.5% DUE 01/05/2052 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 Aug 23	FNMA POOL #MA4548 2.5% DUE	-252,555.310	252,555.31	0.00	0.00	-212,525.89	40,029.42	0.00	40,029.42
25 Aug 23	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FNMA POOL #MA4783 4% 10-01-2052	-189,572.240	189,572.24	0.00	0.00	-179,662.01	9,910.23	0.00	9,910.23
25 Aug 23	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	FNMA POOL #MA4804 4% 11-01-2052	-64,677.260	64,677.26	0.00	0.00	-61,625.30	3,051.96	0.00	3,051.96
25 Aug 23	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	GNMA GNMA # 001958 9% 02-20-2025	-1.460	1.46	0.00	0.00	-1.53	-0.07	0.00	-0.07
21 Aug 23	CUSIP : 36202CE74 /GNMAII	100.00							
Settled	CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	GNMA GNMA # 008459 3.625%	-3.500	3.50	0.00	0.00	-3.48	0.02	0.00	0.02
21 Aug 23	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	GNMA POOL #1797 8.5% 07-20-2024	-0.480	0.48	0.00	0.00	-0.48	0.00	0.00	0.00
21 Aug 23	BEO	100.00							
Settled	CUSIP : 36202B7J8 /GNMAII 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

	GOVT NATL MTG ASSO 8.5% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	GNMA POOL #780831 SER 2024 9.5%	-0.240	0.24	0.00	0.00	-0.25	-0.01	0.00	-0.01
15 Aug 23	DUE 12-15-2024 REG	100.00							
Settled	CUSIP : 36225A4Q0 /GNMA CHICAGO INCOME GOVT NATL MTG ASSO 9.5% MBS 15/12/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	GNMA POOL 376445 6.5% DUE	-1.670	1.67	0.00	0.00	-1.77	-0.10	0.00	-0.10
15 Aug 23	04-15-2024 REG	100.00							
Settled	CUSIP : 36204QES5 /GNMA CHICAGO INCOME GNMA POOL 376445 6.5% 12/4/ PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	GNMAII POOL #1789 SER 2024 7.5%	-1.860	1.86	0.00	0.00	-1.87	-0.01	0.00	-0.01
21 Aug 23	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7A7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 7.5% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	GNMAII POOL #1790 SER 2024 8%	-0.320	0.32	0.00	0.00	-0.33	-0.01	0.00	-0.01
21 Aug 23	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7B5 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	GNMAII POOL #1901 SER 2024 8%	-3.020	3.02	0.00	0.00	-3.21	-0.19	0.00	-0.19
21 Aug 23	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Aug 23 21 Aug 23 Settled	GNMAII POOL #1975 SER 2025 9% DUE 03-20-2025 REG CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-1.160 100.00	1.16	0.00	0.00	-1.13	0.03	0.00	0.03
01 Aug 23 21 Aug 23 Settled	GNMAII POOL #2022 SER 2025 9% DUE 06-20-2025 REG CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-0.860 100.00	0.86	0.00	0.00	-0.91	-0.05	0.00	-0.05
01 Aug 23 21 Aug 23 Settled	GNMAII POOL #2040 SER 2025 9% DUE 07-20-2025 REG CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-1.480 100.00	1.48	0.00	0.00	-1.57	-0.09	0.00	-0.09
01 Aug 23 21 Aug 23 Settled	GNMAII POOL #2456 SER 2027 7% DUE 07-20-2027 REG CUSIP : 36202CWR0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 7% MBS 20/07/2027 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-0.740 100.00	0.74	0.00	0.00	-0.74	0.00	0.00	0.00
01 Sep 23 25 Sep 23 Settled	FED HOME LN MTG 2.5% DUE 04-01-2052 CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-229,365.120 100.00	229,365.12	0.00	0.00	-192,599.03	36,766.09	0.00	36,766.09

◆ 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 Sep 23	FEDERAL HOME LN MTG CORP	-172,231.400	172,231.40	0.00	0.00	-162,914.57	9,316.83	0.00	9,316.83
25 Sep 23	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	FEDERAL HOME LN MTG CORP	-206,811.000	206,811.00	0.00	0.00	-196,028.37	10,782.63	0.00	10,782.63
25 Sep 23	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	FEDERAL NATIONAL MORTGAGE	-83,461.020	83,461.02	0.00	0.00	-73,053.56	10,407.46	0.00	10,407.46
25 Sep 23	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	FEDERAL NATIONAL MORTGAGE	-284,911.650	284,911.65	0.00	0.00	-249,216.63	35,695.02	0.00	35,695.02
25 Sep 23	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	FHLMC POOL #SD-8221 3.5%	-212,824.920	212,824.92	0.00	0.00	-195,026.07	17,798.85	0.00	17,798.85
25 Sep 23	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 23	FHLMC SUPER 30Y FIXED 4%	-226,680.850	226,680.85	0.00	0.00	-212,088.74	14,592.11	0.00	14,592.11
25 Sep 23	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	FNMA POOL #FS3619 2.5%	-117,582.090	117,582.09	0.00	0.00	-98,624.00	18,958.09	0.00	18,958.09
25 Sep 23	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FNMA POOL #FS3619 2.5% DUE 01/05/2052 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	FNMA POOL #MA4548 2.5% DUE	-268,720.410	268,720.41	0.00	0.00	-226,128.86	42,591.55	0.00	42,591.55
25 Sep 23	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	FNMA POOL #MA4783 4% 10-01-2052	-227,021.080	227,021.08	0.00	0.00	-215,153.15	11,867.93	0.00	11,867.93
25 Sep 23	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	FNMA POOL #MA4804 4% 11-01-2052	-58,752.820	58,752.82	0.00	0.00	-55,980.42	2,772.40	0.00	2,772.40
25 Sep 23	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMA GNMA # 001958 9% 02-20-2025	-1.100	1.10	0.00	0.00	-1.15	-0.05	0.00	-0.05
20 Sep 23	CUSIP : 36202CE74 /GNMAII	100.00							
Settled	CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
01 Sep 23	GNMA GNMA # 008459 3.625%	-2.530	2.52	0.00	0.00	-2.52	0.00	0.00	0.00
20 Sep 23	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 99.60474 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMA POOL #1797 8.5% 07-20-2024	-0.480	0.48	0.00	0.00	-0.49	-0.01	0.00	-0.01
20 Sep 23	BEO	100.00							
Settled	CUSIP : 36202B7J8 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8.5% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMA POOL #780831 SER 2024 9.5%	-0.240	0.25	0.00	0.00	-0.24	0.01	0.00	0.01
15 Sep 23	DUE 12-15-2024 REG	100.00							
Settled	CUSIP : 36225A4Q0 /GNMA CHICAGO INCOME GOVT NATL MTG ASSO 9.5% MBS 15/12/2024 USD PRICE: 104.16666 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMA POOL 376445 6.5% DUE	-1.680	1.68	0.00	0.00	-1.78	-0.10	0.00	-0.10
15 Sep 23	04-15-2024 REG	100.00							
Settled	CUSIP : 36204QES5 /GNMA CHICAGO INCOME GNMA POOL 376445 6.5% 12/4/ PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMAII POOL #1789 SER 2024 7.5%	-1.870	1.88	0.00	0.00	-1.87	0.01	0.00	0.01
20 Sep 23	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7A7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 7.5% MBS 20/07/2024 USD PRICE: 100.53475 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 23	GNMAII POOL #1790 SER 2024 8%	-0.110	0.11	0.00	0.00	-0.11	0.00	0.00	0.00
20 Sep 23	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7B5 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMAII POOL #1901 SER 2024 8%	-0.320	0.32	0.00	0.00	-0.34	-0.02	0.00	-0.02
20 Sep 23	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMAII POOL #1975 SER 2025 9%	-1.170	1.17	0.00	0.00	-1.14	0.03	0.00	0.03
20 Sep 23	DUE 03-20-2025 REG	100.00							
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMAII POOL #2022 SER 2025 9%	-0.870	0.87	0.00	0.00	-0.93	-0.06	0.00	-0.06
20 Sep 23	DUE 06-20-2025 REG	100.00							
Settled	CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	GNMAII POOL #2040 SER 2025 9%	-1.490	1.49	0.00	0.00	-1.58	-0.09	0.00	-0.09
20 Sep 23	DUE 07-20-2025 REG	100.00							
Settled	CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			6,330,363.87	0.00	0.00	-5,667,103.09	663,260.78	0.00	663,260.78
Total government mortgage backed securities			6,330,363.87	0.00	0.00	-5,667,103.09	663,260.78	0.00	663,260.78

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

01 Jul 23	CLI FDG VIII LLC 6.31% DUE	-61,040.270	61,040.27	0.00	0.00	-60,989.64	50.63	0.00	50.63
18 Jul 23	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Jul 23	CHESAPEAKE FUNDING II LLC	-289,979.460	289,979.42	0.00	0.00	-289,971.34	8.08	0.00	8.08
17 Jul 23	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 25/10/2034USD PRICE: 99.99998 NET BROKER: CHICAGO INCOME								
19 Jul 23	PVTPL STORE MASTER FDG I LLC	-3,666.650	3,666.65	0.00	0.00	-3,666.11	0.54	0.00	0.54
20 Jul 23	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
24 Jul 23	PVTPL NEWTEK SMALL BUSINESS	-57,086.290	57,086.29	0.00	0.00	-57,086.29	0.00	0.00	0.00
25 Jul 23	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 01/10/2031 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 23	CLI FDG VIII LLC 6.31% DUE	-25,312.500	25,312.50	0.00	0.00	-25,291.51	20.99	0.00	20.99
18 Aug 23	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

14 Aug 23	CHESAPEAKE FUNDING II LLC	-225,723.890	225,723.86	0.00	0.00	-225,717.57	6.29	0.00	6.29
15 Aug 23	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 25/10/2034USD PRICE: 99.99998 NET BROKER: CHICAGO INCOME								
18 Aug 23	PVTPL STORE MASTER FDG I LLC	-3,666.670	3,666.68	0.00	0.00	-3,666.13	0.55	0.00	0.55
21 Aug 23	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.00027 NET BROKER: CHICAGO INCOME								
24 Aug 23	PVTPL NEWTEK SMALL BUSINESS	-35,625.280	35,625.28	0.00	0.00	-35,625.28	0.00	0.00	0.00
25 Aug 23	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 01/10/2031 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 23	CLI FDG VIII LLC 6.31% DUE	-25,312.500	25,312.50	0.00	0.00	-25,291.51	20.99	0.00	20.99
18 Sep 23	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Sep 23	CHESAPEAKE FUNDING II LLC	-211,867.620	211,867.62	0.00	0.00	-211,861.69	5.93	0.00	5.93
15 Sep 23	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 25/10/2034USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

United States - USD

19 Sep 23	PVTPL STORE MASTER FDG I LLC	-3,666.680	3,666.68	0.00	0.00	-3,666.14	0.54	0.00	0.54
20 Sep 23	SER 23-1A CLA1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
22 Sep 23	PVTPL NEWTEK SMALL BUSINESS	-57,428.210	57,428.21	0.00	0.00	-57,428.21	0.00	0.00	0.00
25 Sep 23	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 01/10/2031 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			1,000,375.96	0.00	0.00	-1,000,261.42	114.54	0.00	114.54
Total asset backed securities			1,000,375.96	0.00	0.00	-1,000,261.42	114.54	0.00	114.54
Total fixed income			7,606,926.36	0.00	0.00	-6,937,737.09	669,189.27	0.00	669,189.27
Total principal paydowns		-7,606,926.43	7,606,926.36	0.00	0.00	-6,937,737.09	669,189.27	0.00	669,189.27

Purchases

Equities

Common stock

Brazil - USD

15 Sep 23	NU HOLDINGS LTD	818.000	-6,024.57	0.00	0.00	6,024.57	0.00	0.00	0.00
19 Sep 23	SEDOL : BN6NP19 /NU	7.36							
Settled	PENSERRASECURITIES / 4.09 NU HOLDINGS LTD USD0.000006666666 CLASS A PRICE: 7.36 BROKER COMMISSION: 4.09 BROKER: PENSERRASECURITIES								
Total Brazil - USD			-6,024.57	0.00	0.00	6,024.57	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									
Equities									
Common stock									
Canada - USD									
15 Sep 23	RB GLOBAL INC COM NPV	65.000	-4,237.03	0.00	0.00	4,237.03	0.00	0.00	0.00
19 Sep 23	SEDOL : BMWGSD8 /RBA	65.18							
Settled	PENSERRASECURITIES / 0.33 RB GLOBAL INC COM NPV PRICE: 65.18 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
Total Canada - USD			-4,237.03	0.00	0.00	4,237.03	0.00	0.00	0.00
Ireland - USD									
15 Sep 23	ICON PLC COM	29.000	-7,589.74	0.00	0.00	7,589.74	0.00	0.00	0.00
19 Sep 23	SEDOL : B94G471 /ICLR	261.71							
Settled	PENSERRASECURITIES / 0.15 ICON PLC COM PRICE: 261.71 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
Total Ireland - USD			-7,589.74	0.00	0.00	7,589.74	0.00	0.00	0.00
Italy - USD									
15 Sep 23	CNH INDUSTRIAL NV COM STK	347.000	-4,679.30	0.00	0.00	4,679.30	0.00	0.00	0.00
19 Sep 23	SEDOL : BDX85Z1 /CNH	13.48							
Settled	PENSERRASECURITIES / 1.74 CNH INDUSTRIAL NV COM STK PRICE: 13.48 BROKER COMMISSION: 1.74 BROKER: PENSERRASECURITIES								
Total Italy - USD			-4,679.30	0.00	0.00	4,679.30	0.00	0.00	0.00
Korea, Republic of - USD									
15 Sep 23	COUPANG INC	388.000	-7,117.86	0.00	0.00	7,117.86	0.00	0.00	0.00
19 Sep 23	SEDOL : BNYHDF3 /CPNG	18.34							
Settled	PENSERRASECURITIES / 1.94 COUPANG INC COM USD0.0001 CL A PRICE: 18.34 BROKER COMMISSION: 1.94 BROKER: PENSERRASECURITIES								
Total Korea, Republic of - USD			-7,117.86	0.00	0.00	7,117.86	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
Sweden - USD									
27 Jul 23	SPOTIFY TECHNOLOGY S A COM	34.000	-4,913.85	0.00	0.00	4,913.85	0.00	0.00	0.00
31 Jul 23	EUR0.025	144.52							
Settled	SEDOL : BFZ1K46 /SPOT PENSERRASECURITIES / 0.17 SPOTIFY TECHNOLOGY COM EUR0.000625 PRICE: 144.52 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
Total Sweden - USD			-4,913.85	0.00	0.00	4,913.85	0.00	0.00	0.00
United States - USD									
15 Sep 23	# REORG LABORATORY CORP	31.000	-6,251.31	0.00	0.00	6,251.31	0.00	0.00	0.00
19 Sep 23	EXCHANGE 2W12AD4LABORATORY	201.65							
Settled	CORP 05/20/2024 SEDOL : 2586122 /LH PENSERRASECURITIES / 0.16 LAB CORP AMER HLDG COM USD0.1 PRICE: 201.65 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
02 Aug 23	#REORG AMERICAN EQUITY	340.000	-18,183.20	0.00	0.00	18,183.20	0.00	0.00	0.00
04 Aug 23	MERGER BROOKFIELD ASSET	53.465							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL LOOP CAPITAL MARKETS LLC / 5.10 AMER EQUITY INV LI COM USD1 PRICE: 53.465 BROKER COMMISSION: 5.10 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	#REORG AMERICAN EQUITY	49.000	-2,638.90	0.00	0.00	2,638.90	0.00	0.00	0.00
02 Oct 23	MERGER BROOKFIELD ASSET	53.85							
Pending	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL PENSERRASECURITIES / 0.25 AMER EQUITY INV LI COM USD1 PRICE: 53.85 BROKER COMMISSION: 0.25 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

07 Jul 23	#REORG APARTMENT MERGER	5,300.000	-190,972.25	0.00	0.00	190,972.25	0.00	0.00	0.00
11 Jul 23	06-28-2024	36.03							
Settled	SEDOL : BN6QGL5 /AIRC CABRERA CAPITAL MARKETS LLC / 13.25 APARTMENT INCOME R COM USD0.01 PRICE: 36.03 BROKER COMMISSION: 13.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	#REORG CALLON STOCK MERGER	323.000	-12,462.96	0.00	0.00	12,462.96	0.00	0.00	0.00
19 Sep 23	APA '2S1UAG3 04-02-2024	38.58							
Settled	SEDOL : BMYVSM0 /CPE PENSERRASECURITIES / 1.62 CALLON PETE CO DEL COM NEW PRICE: 38.58 BROKER COMMISSION: 1.62 BROKER: PENSERRASECURITIES								
27 Jul 23	#REORG FERGUSON MERGER	49.000	-7,940.21	0.00	0.00	7,940.21	0.00	0.00	0.00
31 Jul 23	FERGUSON 2Z11AF4 08-01-2024	162.04							
Settled	SEDOL : BKB0C57 /FERG PENSERRASECURITIES / 0.25 FERGUSON PLC ORD GBP0.10 PRICE: 162.04 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG FERGUSON MERGER	24.000	-3,684.12	0.00	0.00	3,684.12	0.00	0.00	0.00
19 Sep 23	FERGUSON 2Z11AF4 08-01-2024	153.50							
Settled	SEDOL : BKB0C57 /FERG PENSERRASECURITIES / 0.12 FERGUSON PLC ORD GBP0.10 PRICE: 153.5 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG FLEETCOR CHANGE	26.000	-7,094.49	0.00	0.00	7,094.49	0.00	0.00	0.00
19 Sep 23	CORPAY '2U14AC4 03-25-2024	272.86							
Settled	SEDOL : B4R28B3 /FLT PENSERRASECURITIES / 0.13								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

FLEETCOR TECHNOLOG COM USD0.001 PRICE:
272.86 BROKER COMMISSION: 0.13 BROKER:
PENSERRASECURITIES

07 Jul 23	#REORG PHYSICIANS STOCK	9,300.000	-129,107.25	0.00	0.00	129,107.25	0.00	0.00	0.00
11 Jul 23	MERGER HEALTHPEAK 2A1QAX3	13.88							
Settled	03-01-2024 SEDOL : BC9S149 /DOC CABRERA CAPITAL MARKETS LLC / 23.25 PHYSICIANS REALTY COM USD0.01 PRICE: 13.88 BROKER COMMISSION: 23.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	#REORG PIONEER NAT RES CO	73.000	-17,082.37	0.00	0.00	17,082.37	0.00	0.00	0.00
19 Sep 23	MERGER EXXON MOBIL 2313586	234.00							
Settled	05-03-2024 SEDOL : 2690830 /PXD PENSERRASECURITIES / 0.37 PIONEER NATURAL RE COM USD0.01 PRICE: 234.0 BROKER COMMISSION: 0.37 BROKER: PENSERRASECURITIES								
07 Jul 23	#REORG SITE REVERSE SPLIT SITE	6,500.000	-86,726.25	0.00	0.00	86,726.25	0.00	0.00	0.00
11 Jul 23	221QAK4 08-19-2024	13.34							
Settled	SEDOL : BGL0KF5 /SITC CABRERA CAPITAL MARKETS LLC / 16.25 SITE CENTERS CORP COM USD0.10 PRICE: 13.34 BROKER COMMISSION: 16.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	#REORG/ NEW RELIC INC CASH	94.000	-8,027.13	0.00	0.00	8,027.13	0.00	0.00	0.00
19 Sep 23	MERGER 11-08-2023	85.39							
Settled	SEDOL : BT6T3N7 /NEWR PENSERRASECURITIES / 0.47								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

NEW RELIC INC COM USD0.001 PRICE: 85.39
 BROKER COMMISSION: 0.47 BROKER:
 PENSERRASECURITIES

07 Aug 23	#REORG/ACTIVISION BLIZZARD INC		123.000	-11,269.83	0.00	0.00	11,269.83	0.00	0.00	0.00
09 Aug 23	MERGER 10-13-2023		91.6096							
Settled	SEDOL : 2575818 /ATVI CABRERA CAPITAL MARKETS LLC / 1.85 ACTIVISION BLIZZAR COM USD0.000001 PRICE: 91.6095934 BROKER COMMISSION: 1.85 BROKER: CABRERA CAPITAL MARKETS LLC									
15 Sep 23	#REORG/ARMOUR REVERSE STOCK		3,383.000	-16,593.62	0.00	0.00	16,593.62	0.00	0.00	0.00
19 Sep 23	SPLIT ARMOUR 0002Q1JAU4		4.90							
Settled	10-02-2023 SEDOL : BYRYKS0 /ARR PENSERRASECURITIES / 16.92 ARMOUR RESIDENTIAL COM USD0.0001 PRICE: 4.9 BROKER COMMISSION: 16.92 BROKER: PENSERRASECURITIES									
07 Aug 23	#REORG/BLACKROCK EXCHANGE		24.000	-17,125.77	0.00	0.00	17,125.77	0.00	0.00	0.00
09 Aug 23	BLACKROCK 271NAP4 10-02-2024		713.5588							
Settled	SEDOL : 2494504 / CABRERA CAPITAL MARKETS LLC / 0.36 BLACKROCK INC COM USD0.01 PRICE: 713.55875 BROKER COMMISSION: 0.36 BROKER: CABRERA CAPITAL MARKETS LLC									
15 Sep 23	#REORG/BUNGE LTD COM MERGER		53.000	-5,958.00	0.00	0.00	5,958.00	0.00	0.00	0.00
19 Sep 23	BUNGE LTD COM 2R1HAA4		112.41							
Settled	11-01-2023 SEDOL : 2788713 /6369743D PENSERRASECURITIES / 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

BUNGE LIMITED COM USD0.01 PRICE: 112.41
 BROKER COMMISSION: 0.27 BROKER:
 PENSERRASECURIITIES

02 Aug 23	#REORG/CIRCOR MERGER	200.000	-11,190.00	0.00	0.00	11,190.00	0.00	0.00	0.00
04 Aug 23	10-18-2023	55.935							
Settled	SEDOL : 2496384 /CIR LOOP CAPITAL MARKETS LLC / 3.00 CIRCOR INTL COM USD0.01 PRICE: 55.935 BROKER COMMISSION: 3.00 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/COOPER COS EXCHANGE	17.000	-5,820.21	0.00	0.00	5,820.21	0.00	0.00	0.00
19 Sep 23	COOPER 2V19AC4 02-20-2024	342.36							
Settled	SEDOL : 2222631 /COO PENSERRASECURIITIES / 0.09 COOPER COS INC COM USD0.10 PRICE: 342.36 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURIITIES								
28 Sep 23	#REORG/ENCORE MERGER	14.000	-2,585.87	0.00	0.00	2,585.87	0.00	0.00	0.00
02 Oct 23	07-02-2024	184.70							
Pending	SEDOL : 2273446 /WIRE PENSERRASECURIITIES / 0.07 ENCORE WIRE CORP COM USD0.01 PRICE: 184.7 BROKER COMMISSION: 0.07 BROKER: PENSERRASECURIITIES								
10 Jul 23	#REORG/HERSHA MERGER	1,608.000	-10,182.99	0.00	0.00	10,182.99	0.00	0.00	0.00
12 Jul 23	11-29-2023	6.3257							
Settled	SEDOL : BYYTSK6 /HT J.P. MORGAN SECURITIES LLC / 11.26 HERSHA HOSPITALIT. BEN INTEREST USD0.01 CL 'A' PRICE: 6.3257027 BROKER COMMISSION: 11.26 BROKER: J.P. MORGAN SECURITIES LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
27 Jul 23	#REORG/HORIZON MERGER	54.000	-5,378.67	0.00	0.00	5,378.67	0.00	0.00	0.00
31 Jul 23	10-06-2023	99.60							
Settled	SEDOL : BQPVQZ6 /HZNP PENSERRASECURITIES / 0.27 HORIZON THERAPEUTICS PLC COM USD0.0 PRICE: 99.6 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
28 Sep 23	#REORG/HOSTESS BRANDS	106.000	-3,540.93	0.00	0.00	3,540.93	0.00	0.00	0.00
02 Oct 23	EXCHANGE HOST BRAND 11-08-2023	33.40							
Pending	SEDOL : BZ8VJD5 /TWNK PENSERRASECURITIES / 0.53 HOSTESS BRANDS INC COM USD0.0001 CL A PRICE: 33.4 BROKER COMMISSION: 0.53 BROKER: PENSERRASECURITIES								
07 Aug 23	#REORG/LAM EXCHANGE LAM	21.000	-14,818.13	0.00	0.00	14,818.13	0.00	0.00	0.00
09 Aug 23	271VAC4 10-03-2024	705.61							
Settled	SEDOL : 2502247 /LRCX CABRERA CAPITAL MARKETS LLC / 0.32 LAM RESEARCH CORP COM USD0.001 PRICE: 705.61 BROKER COMMISSION: 0.32 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	#REORG/LIFE STORAGE INC STOCK	700.000	-92,477.00	0.00	0.00	92,477.00	0.00	0.00	0.00
11 Jul 23	MERGER EXTRA SPACE STORAGE	132.110001							
Settled	2009205 07-20-2023 SEDOL : BDGSFJ6 /LSI STATE STREET BANK AND TRUST CO. LIFE STORAGE INC COM USD0.01 PRICE: 132.11 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

07 Jul 23	#REORG/LIFE STORAGE INC STOCK	1,400.000	-184,957.50	0.00	0.00	184,957.50	0.00	0.00	0.00
11 Jul 23	MERGER EXTRA SPACE STORAGE	132.11							
Settled	2009205 07-20-2023 SEDOL : BDCSFJ6 /LSI CABRERA CAPITAL MARKETS LLC / 3.50 LIFE STORAGE INC COM USD0.01 PRICE: 132.11 BROKER COMMISSION: 3.50 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	#REORG/LIFE STORAGE INC STOCK	1,000.000	-132,110.00	0.00	0.00	132,110.00	0.00	0.00	0.00
11 Jul 23	MERGER EXTRA SPACE STORAGE	132.110001							
Settled	2009205 07-20-2023 SEDOL : BDCSFJ6 /LSI STATE STREET BANK AND TRUST CO. LIFE STORAGE INC COM USD0.01 PRICE: 132.11 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Sep 23	#REORG/LIVENT CORP MERGER	143.000	-2,590.45	0.00	0.00	2,590.45	0.00	0.00	0.00
02 Oct 23	ARCADIUM LITHIUM 2T1RAW4	18.11							
Pending	01-04-2024 SEDOL : BD9PM00 /LTHM PENSERRASECURITIES / 0.72 LIVENT CORPORATION COM USD0.001 PRICE: 18.11 BROKER COMMISSION: 0.72 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG/MARATHON MERGER	221.000	-5,941.59	0.00	0.00	5,941.59	0.00	0.00	0.00
19 Sep 23	CONOCOPHILLIPS 2197249	26.88							
Settled	11-22-2024 SEDOL : 2910970 /MRO PENSERRASECURITIES / 1.11 MARATHON OIL CORP COM USD1.00 PRICE: 26.88 BROKER COMMISSION: 1.11 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Jul 23	#REORG/RPT MERGER KIMCO	3,400.000	-35,326.00	0.00	0.00	35,326.00	0.00	0.00	0.00
11 Jul 23	0002452833 01-02-2024	10.39							
Settled	SEDOL : BG0YLC2 /RPT STATE STREET BANK AND TRUST CO. RPT REALTY COM USD0.01 SHS OF BEN INT PRICE: 10.39 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Jul 23	#REORG/SEAGEN INC CASH	33.000	-6,321.98	0.00	0.00	6,321.98	0.00	0.00	0.00
31 Jul 23	MERGER 12-14-2023	191.57							
Settled	SEDOL : BLPK4D2 /SGEN PENSERRASECURITIES / 0.17 SEAGEN INC COM PRICE: 191.57 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
07 Jul 23	#REORG/SPIRIT REALTY MERGER	5,100.000	-200,187.75	0.00	0.00	200,187.75	0.00	0.00	0.00
11 Jul 23	REALTY INCOME 2756832 01-23-2024	39.25							
Settled	SEDOL : BHHZBZ8 /SRC CABRERA CAPITAL MARKETS LLC / 12.75 SPIRIT REALTY CAPI COM USD0.01(POST REV SPLIT) PRICE: 39.25 BROKER COMMISSION: 12.75 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	#REORG/THE NECESSITY RETAIL	5,100.000	-35,904.00	0.00	0.00	35,904.00	0.00	0.00	0.00
11 Jul 23	REIT MERGER GLOBAL NET LEASE	7.04							
Settled	2D1BAK2 09-13-2023 SEDOL : BD6NYB2 /RTL STATE STREET BANK AND TRUST CO. THE NECESSITY RETAIL REIT INC COM CLA COM USD0.0 PRICE: 7.04 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Jul 23	#REORG/URSTADT BIDDLE PPTYS	600.000	-12,661.50	0.00	0.00	12,661.50	0.00	0.00	0.00
11 Jul 23	INC MERGER REGENCY CTRS	21.10							
Settled	CORP 2757315 08-18-2023 SEDOL : 2256522 /UBA CABRERA CAPITAL MARKETS LLC / 1.50 URSTADT BIDDLE PRO CLASS'A'COM USD0.01 PRICE: 21.1 BROKER COMMISSION: 1.50 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	1ST INDL RLTY TR INC COM	2,100.000	-111,536.25	0.00	0.00	111,536.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2360757 /FR	53.11							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 1ST INDL REALTY TR COM STK USD0.01 PRICE: 53.11 BROKER COMMISSION: 5.25 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	1ST INDL RLTY TR INC COM	2,500.000	-132,775.00	0.00	0.00	132,775.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2360757 /FR	53.110001							
Settled	STATE STREET BANK AND TRUST CO. 1ST INDL REALTY TR COM STK USD0.01 PRICE: 53.11 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	3M CO COM	172.000	-17,383.18	0.00	0.00	17,383.18	0.00	0.00	0.00
19 Sep 23	SEDOL : 2595708 /MMM	101.06							
Settled	PENSERRASECURITIES / 0.86 3M COMPANY COM USD0.01 PRICE: 101.06 BROKER COMMISSION: 0.86 BROKER: PENSERRASECURITIES								
15 Sep 23	5TH 3RD BANCORP COM	241.000	-6,614.25	0.00	0.00	6,614.25	0.00	0.00	0.00
19 Sep 23	SEDOL : 2336747 /FITB	27.44							
Settled	PENSERRASECURITIES / 1.21								

◆ 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>								

Purchases

Equities

Common stock

United States - USD

5TH THIRD BANCORP COM NPV PRICE: 27.44
 BROKER COMMISSION: 1.21 BROKER:
 PENSERRASECURITIES

28 Sep 23	A10 NETWORKS INC COM	365.000	-5,535.23	0.00	0.00	5,535.23	0.00	0.00	0.00
02 Oct 23	SEDOL : BKQVBN6 /ATEN	15.16							
Pending	PENSERRASECURITIES / 1.83								
	A10 NETWORKS INC COM USD0.00001 PRICE: 15.16								
	BROKER COMMISSION: 1.83 BROKER:								
	PENSERRASECURITIES								
28 Sep 23	AAON INC COM PAR \$0.004 COM	130.000	-7,475.65	0.00	0.00	7,475.65	0.00	0.00	0.00
02 Oct 23	PAR \$0.004	57.50							
Pending	SEDOL : 2268130 /AAON								
	PENSERRASECURITIES / 0.65								
	AAON INC COM STK USD0.004 PRICE: 57.5								
	BROKER COMMISSION: 0.65 BROKER:								
	PENSERRASECURITIES								
27 Jul 23	ABBOTT LAB COM	253.000	-28,501.72	0.00	0.00	28,501.72	0.00	0.00	0.00
31 Jul 23	SEDOL : 2002305 /ABT	112.65							
Settled	PENSERRASECURITIES / 1.27								
	ABBOTT LABS COM NPV PRICE: 112.65 BROKER								
	COMMISSION: 1.27 BROKER:								
	PENSERRASECURITIES								
15 Sep 23	ABBOTT LAB COM	290.000	-29,506.05	0.00	0.00	29,506.05	0.00	0.00	0.00
19 Sep 23	SEDOL : 2002305 /ABT	101.74							
Settled	PENSERRASECURITIES / 1.45								
	ABBOTT LABS COM NPV PRICE: 101.74 BROKER								
	COMMISSION: 1.45 BROKER:								
	PENSERRASECURITIES								
27 Jul 23	ABBVIE INC COM USD0.01	258.000	-38,404.59	0.00	0.00	38,404.59	0.00	0.00	0.00
31 Jul 23	SEDOL : B92SR70 /ABV	148.85							
Settled	PENSERRASECURITIES / 1.29								
	ABBVIE INC COM USD0.01 PRICE: 148.85 BROKER								
	COMMISSION: 1.29 BROKER:								
	PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Sep 23	ABBVIE INC COM USD0.01	125.000	-18,593.88	0.00	0.00	18,593.88	0.00	0.00	0.00
11 Sep 23	SEDOL : B92SR70 /ABBV	148.736							
Settled	PERSHING LLC / 1.88 ABBVIE INC COM USD0.01 PRICE: 148.736 BROKER COMMISSION: 1.88 BROKER: PERSHING LLC								
15 Sep 23	ABBVIE INC COM USD0.01	171.000	-26,013.38	0.00	0.00	26,013.38	0.00	0.00	0.00
19 Sep 23	SEDOL : B92SR70 /ABBV	152.12							
Settled	PENSERRASECURITIES / 0.86 ABBVIE INC COM USD0.01 PRICE: 152.12 BROKER COMMISSION: 0.86 BROKER: PENSERRASECURITIES								
28 Sep 23	ABERCROMBIE & FITCH CO CL A CL	40.000	-2,242.20	0.00	0.00	2,242.20	0.00	0.00	0.00
02 Oct 23	A	56.05							
Pending	SEDOL : 2004185 /ANF PENSERRASECURITIES / 0.20 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 56.05 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
02 Aug 23	ACADEMY SPORTS & OUTDOORS	325.000	-18,796.38	0.00	0.00	18,796.38	0.00	0.00	0.00
04 Aug 23	INC COM	57.82							
Settled	SEDOL : BN7K304 /ASO LOOP CAPITAL MARKETS LLC / 4.88 ACADEMY SPORTS & O COM USD0.01 PRICE: 57.82 BROKER COMMISSION: 4.88 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	ACADEMY SPORTS & OUTDOORS	61.000	-2,867.92	0.00	0.00	2,867.92	0.00	0.00	0.00
02 Oct 23	INC COM	47.01							
Pending	SEDOL : BN7K304 /ASO PENSERRASECURITIES / 0.31 ACADEMY SPORTS & O COM USD0.01 PRICE: 47.01 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
07 Jul 23	ACADIA RLTY TR COM	3,500.000	-51,003.75	0.00	0.00	51,003.75	0.00	0.00	0.00
11 Jul 23	SEDOL : 2566522 /AKR	14.57							
Settled	CABRERA CAPITAL MARKETS LLC / 8.75 ACADIA REALTY TRUS SBI USD0.001 PRICE: 14.57 BROKER COMMISSION: 8.75 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	ACCENTURE PLC CLS A	92.000	-29,331.90	0.00	0.00	29,331.90	0.00	0.00	0.00
31 Jul 23	SEDOL : B4BNMY3 /ACN	318.82							
Settled	PENSERRASECURITIES / 0.46 ACCENTURE PLC CLS A USD0.0000225 PRICE: 318.82 BROKER COMMISSION: 0.46 BROKER: PENSERRASECURITIES								
07 Sep 23	ACCENTURE PLC CLS A	45.000	-14,775.53	0.00	0.00	14,775.53	0.00	0.00	0.00
11 Sep 23	SEDOL : B4BNMY3 /ACN	328.33							
Settled	PERSHING LLC / 0.68 ACCENTURE PLC CLS A USD0.0000225 PRICE: 328.33 BROKER COMMISSION: 0.68 BROKER: PERSHING LLC								
15 Sep 23	ACCENTURE PLC CLS A	61.000	-19,064.64	0.00	0.00	19,064.64	0.00	0.00	0.00
19 Sep 23	SEDOL : B4BNMY3 /ACN	312.53							
Settled	PENSERRASECURITIES / 0.31 ACCENTURE PLC CLS A USD0.0000225 PRICE: 312.53 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
28 Sep 23	ADAPTHEALTH CORP COM	268.000	-2,370.46	0.00	0.00	2,370.46	0.00	0.00	0.00
02 Oct 23	SEDOL : BKDRF35 /AHCO	8.84							
Pending	PENSERRASECURITIES / 1.34 ADAPTHEALTH CORP COM USD0.0001 PRICE: 8.84 BROKER COMMISSION: 1.34 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
27 Jul 23	ADOBE INC COM	67.000	-34,436.33	0.00	0.00	34,436.33	0.00	0.00	0.00
31 Jul 23	SEDOL : 2008154 /ADBE	513.97							
Settled	PENSERRASECURITIES / 0.34 ADOBE INC COM USD0.0001 PRICE: 513.97 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								
07 Sep 23	ADOBE INC COM	33.000	-18,510.86	0.00	0.00	18,510.86	0.00	0.00	0.00
11 Sep 23	SEDOL : 2008154 /ADBE	560.92							
Settled	PERSHING LLC / 0.50 ADOBE INC COM USD0.0001 PRICE: 560.92 BROKER COMMISSION: 0.50 BROKER: PERSHING LLC								
15 Sep 23	ADOBE INC COM	44.000	-23,271.38	0.00	0.00	23,271.38	0.00	0.00	0.00
19 Sep 23	SEDOL : 2008154 /ADBE	528.89							
Settled	PENSERRASECURITIES / 0.22 ADOBE INC COM USD0.0001 PRICE: 528.89 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
24 Aug 23	ADVANCE AUTO PTS INC COM	9,151.000	-621,581.68	0.00	0.00	621,581.68	0.00	0.00	0.00
28 Aug 23	SEDOL : 2822019 /AAP	67.91							
Settled	LOOP CAPITAL MARKETS LLC / 137.27 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 67.91 BROKER COMMISSION: 137.27 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	ADVANCE AUTO PTS INC COM	48.000	-2,643.60	0.00	0.00	2,643.60	0.00	0.00	0.00
02 Oct 23	SEDOL : 2822019 /AAP	55.07							
Pending	PENSERRASECURITIES / 0.24 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 55.07 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	ADVANCED DRAIN SYS INC DEL	432.000	-51,613.20	0.00	0.00	51,613.20	0.00	0.00	0.00
19 Sep 23	COM	119.47							
Settled	SEDOL : BP7RS59 /WMS PENSERRASECURITIES / 2.16 ADVANCED DRAINAGE COM USD0.01 PRICE: 119.47 BROKER COMMISSION: 2.16 BROKER: PENSERRASECURITIES								
28 Sep 23	ADVANCED ENERGY INDS INC COM	30.000	-3,070.95	0.00	0.00	3,070.95	0.00	0.00	0.00
02 Oct 23	SEDOL : 2049175 /AEIS	102.36							
Pending	PENSERRASECURITIES / 0.15 ADVANCED ENERGY IN COM USD0.001 PRICE: 102.36 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
27 Jul 23	ADVANCED MICRO DEVICES INC	234.000	-25,998.57	0.00	0.00	25,998.57	0.00	0.00	0.00
31 Jul 23	COM	111.10							
Settled	SEDOL : 2007849 /AMD PENSERRASECURITIES / 1.17 ADVANCED MICRO DEV COM USD0.01 PRICE: 111.1 BROKER COMMISSION: 1.17 BROKER: PENSERRASECURITIES								
15 Sep 23	ADVANCED MICRO DEVICES INC	269.000	-27,302.16	0.00	0.00	27,302.16	0.00	0.00	0.00
19 Sep 23	COM	101.49							
Settled	SEDOL : 2007849 /AMD PENSERRASECURITIES / 1.35 ADVANCED MICRO DEV COM USD0.01 PRICE: 101.49 BROKER COMMISSION: 1.35 BROKER: PENSERRASECURITIES								
15 Sep 23	AECOM	46.000	-3,861.01	0.00	0.00	3,861.01	0.00	0.00	0.00
19 Sep 23	SEDOL : B1VZ431 /ACM	83.93							
Settled	PENSERRASECURITIES / 0.23 AECOM PRICE: 83.93 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
28 Sep 23	AEROVIRONMENT INC COM	21.000	-2,312.42	0.00	0.00	2,312.42	0.00	0.00	0.00
02 Oct 23	SEDOL : B1P5YY8 /AVAV	110.11							
Pending	PENSERRASECURITIES / 0.11 AEROVIRONMENT INC COM USD0.0001 PRICE: 110.11 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
15 Sep 23	AES CORP COM	237.000	-4,087.07	0.00	0.00	4,087.07	0.00	0.00	0.00
19 Sep 23	SEDOL : 2002479 /AES	17.24							
Settled	PENSERRASECURITIES / 1.19 AES CORP COM USD0.01 PRICE: 17.24 BROKER COMMISSION: 1.19 BROKER: PENSERRASECURITIES								
27 Jul 23	AFLAC INC COM	145.000	-10,449.43	0.00	0.00	10,449.43	0.00	0.00	0.00
31 Jul 23	SEDOL : 2026361 /AFL	72.06							
Settled	PENSERRASECURITIES / 0.73 AFLAC INC COM USD0.10 PRICE: 72.06 BROKER COMMISSION: 0.73 BROKER: PENSERRASECURITIES								
15 Sep 23	AFLAC INC COM	68.000	-5,203.02	0.00	0.00	5,203.02	0.00	0.00	0.00
19 Sep 23	SEDOL : 2026361 /AFL	76.51							
Settled	PENSERRASECURITIES / 0.34 AFLAC INC COM USD0.10 PRICE: 76.51 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								
27 Jul 23	AGILENT TECHNOLOGIES INC COM	71.000	-8,993.22	0.00	0.00	8,993.22	0.00	0.00	0.00
31 Jul 23	SEDOL : 2520153 /A	126.66							
Settled	PENSERRASECURITIES / 0.36 AGILENT TECHS INC COM USD0.01 PRICE: 126.66 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								
15 Sep 23	AGILENT TECHNOLOGIES INC COM	34.000	-3,941.11	0.00	0.00	3,941.11	0.00	0.00	0.00
19 Sep 23	SEDOL : 2520153 /A	115.91							
Settled	PENSERRASECURITIES / 0.17								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	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

	AGILENT TECHS INC COM USD0.01 PRICE: 115.91 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
15 Sep 23	AGILON HEALTH INC COM	1,100.000	-20,630.50	0.00	0.00	20,630.50	0.00	0.00	0.00
19 Sep 23	SEDOL : BLR4TK4 /AGL	18.75							
Settled	PENSERRASECURITIES / 5.50 AGILON HEALTH INC COM USD0.01 PRICE: 18.75 BROKER COMMISSION: 5.50 BROKER: PENSERRASECURITIES								
15 Sep 23	AGNC INVT CORP COM	1,633.000	-16,452.48	0.00	0.00	16,452.48	0.00	0.00	0.00
19 Sep 23	SEDOL : BYYHJL8 /AGNC	10.07							
Settled	PENSERRASECURITIES / 8.17 AGNC INV CORP COM USD0.01 PRICE: 10.07 BROKER COMMISSION: 8.17 BROKER: PENSERRASECURITIES								
03 Jul 23	AGREE RLTY CORP COM	236.000	-15,587.73	0.00	0.00	15,587.73	0.00	0.00	0.00
06 Jul 23	SEDOL : 2062161 /ADC	66.0427							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.65 AGREE REALTY CORP COM USD0.0001 PRICE: 66.0427118 BROKER COMMISSION: 1.65 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	AGREE RLTY CORP COM	3,100.000	-201,848.75	0.00	0.00	201,848.75	0.00	0.00	0.00
11 Jul 23	SEDOL : 2062161 /ADC	65.11							
Settled	CABRERA CAPITAL MARKETS LLC / 7.75 AGREE REALTY CORP COM USD0.0001 PRICE: 65.11 BROKER COMMISSION: 7.75 BROKER: CABRERA CAPITAL MARKETS LLC								
01 Sep 23	AGREE RLTY CORP COM	200.000	-12,280.00	0.00	0.00	12,280.00	0.00	0.00	0.00
05 Sep 23	SEDOL : 2062161 /ADC	61.400002							
Settled	STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

AGREE REALTY CORP COM USD0.0001 PRICE: 61.4
 NET BROKER: STATE STREET BANK AND TRUST
 CO.

06 Sep 23	AGREE RLTY CORP COM	300.000	-17,997.24	0.00	0.00	17,997.24	0.00	0.00	0.00
08 Sep 23	SEDOL : 2062161 /ADC	59.9838							
Settled	PERSHING LLC / 2.10								
	AGREE REALTY CORP COM USD0.0001 PRICE: 59.9838 BROKER COMMISSION: 2.10 BROKER: PERSHING LLC								
15 Sep 23	AGREE RLTY CORP COM	234.000	-13,917.15	0.00	0.00	13,917.15	0.00	0.00	0.00
19 Sep 23	SEDOL : 2062161 /ADC	59.47							
Settled	PENSERRASECURITIES / 1.17								
	AGREE REALTY CORP COM USD0.0001 PRICE: 59.47 BROKER COMMISSION: 1.17 BROKER: PENSERRASECURITIES								
07 Sep 23	AIR PROD & CHEM INC COM	48.000	-13,998.00	0.00	0.00	13,998.00	0.00	0.00	0.00
11 Sep 23	SEDOL : 2011602 /APD	291.61							
Settled	PERSHING LLC / 0.72								
	AIR PRODS & CHEMS COM USD1 PRICE: 291.61 BROKER COMMISSION: 0.72 BROKER: PERSHING LLC								
15 Sep 23	AIRBNB INC CL A COM USD0.0001	127.000	-18,129.89	0.00	0.00	18,129.89	0.00	0.00	0.00
19 Sep 23	CL A	142.75							
Settled	SEDOL : BMGYH4 /ABNB								
	PENSERRASECURITIES / 0.64								
	AIRBNB INC COM USD0.0001 CL A PRICE: 142.75 BROKER COMMISSION: 0.64 BROKER: PENSERRASECURITIES								
15 Sep 23	AKAMAI TECHNOLOGIES INC COM	54.000	-5,643.27	0.00	0.00	5,643.27	0.00	0.00	0.00
19 Sep 23	STK	104.50							
Settled	SEDOL : 2507457 /AKAM								
	PENSERRASECURITIES / 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

AKAMAI TECHNOLOGIE COM USD0.01 PRICE: 104.5
 BROKER COMMISSION: 0.27 BROKER:
 PENSERRASECURITIES

02 Aug 23	ALAMO GROUP INC COM	57.000	-11,064.56	0.00	0.00	11,064.56	0.00	0.00	0.00
04 Aug 23	SEDOL : 2021634 /ALG	194.10							
Settled	LOOP CAPITAL MARKETS LLC / 0.86 ALAMO GROUP INC COM USD0.10 PRICE: 194.1 BROKER COMMISSION: 0.86 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	ALARM COM HLDGS INC COM	40.000	-2,435.40	0.00	0.00	2,435.40	0.00	0.00	0.00
02 Oct 23	SEDOL : BYN7H26 /ALRM	60.88							
Pending	PENSERRASECURITIES / 0.20 ALARM COM HLDGS IN COM USD0.01 PRICE: 60.88 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
27 Jul 23	ALBEMARLE CORP COM	28.000	-5,766.74	0.00	0.00	5,766.74	0.00	0.00	0.00
31 Jul 23	SEDOL : 2046853 /ALB	205.95							
Settled	PENSERRASECURITIES / 0.14 ALBEMARLE CORP COM USD0.01 PRICE: 205.95 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
15 Sep 23	ALBERTSONS COS INC CL A CLA	147.000	-3,461.12	0.00	0.00	3,461.12	0.00	0.00	0.00
19 Sep 23	SEDOL : BYNQ369 /ACI	23.54							
Settled	PENSERRASECURITIES / 0.74 ALBERTSONS COS INC COM USD0.01 CLASS A PRICE: 23.54 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
07 Jul 23	ALEXANDER & BALDWIN INC	2,700.000	-49,875.75	0.00	0.00	49,875.75	0.00	0.00	0.00
11 Jul 23	SEDOL : B827VB2 /ALEX	18.47							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 ALEXANDER & BALDWIN COM USD0.01 PRICE: 18.47 BROKER COMMISSION: 6.75 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
07 Jul 23	ALEXANDERS INC COM REIT FUND	100.000	-18,302.25	0.00	0.00	18,302.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2014021 /ALX	183.02							
Settled	CABRERA CAPITAL MARKETS LLC / 0.25 ALEXANDERS INC REIT FUND USD1 PRICE: 183.02 BROKER COMMISSION: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	ALEXANDRIA REAL ESTATE	6,200.000	-725,477.50	0.00	0.00	725,477.50	0.00	0.00	0.00
11 Jul 23	EQUITIES INC COM	117.01							
Settled	SEDOL : 2009210 /ARE CABRERA CAPITAL MARKETS LLC / 15.50 ALEXANDRIA R/EST I COM USD0.01 PRICE: 117.01 BROKER COMMISSION: 15.50 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Jul 23	ALEXANDRIA REAL ESTATE	122.000	-14,160.17	0.00	0.00	14,160.17	0.00	0.00	0.00
12 Jul 23	EQUITIES INC COM	116.06							
Settled	SEDOL : 2009210 /ARE GOLDMAN, SACHS AND CO. / 0.85 ALEXANDRIA R/EST I COM USD0.01 PRICE: 116.06 BROKER COMMISSION: 0.85 BROKER: GOLDMAN, SACHS AND CO.								
27 Jul 23	ALEXANDRIA REAL ESTATE	41.000	-5,158.01	0.00	0.00	5,158.01	0.00	0.00	0.00
31 Jul 23	EQUITIES INC COM	125.80							
Settled	SEDOL : 2009210 /ARE PENSERRASECURITIES / 0.21 ALEXANDRIA R/EST I COM USD0.01 PRICE: 125.8 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
27 Jul 23	ALIGN TECHNOLOGY INC COM	19.000	-7,320.99	0.00	0.00	7,320.99	0.00	0.00	0.00
31 Jul 23	SEDOL : 2679204 /ALGN	385.31							
Settled	PENSERRASECURITIES / 0.10								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

ALIGN TECHNOLOGY I COM USD0.0001 PRICE:
385.31 BROKER COMMISSION: 0.10 BROKER:
PENSERRASECURITIES

15 Sep 23	ALLEGRO MICROSYSTEMS INC DEL	588.000	-19,283.46	0.00	0.00	19,283.46	0.00	0.00	0.00
19 Sep 23	COM	32.79							
Settled	SEDOL : BN4LSB6 /ALGM PENSERRASECURITIES / 2.94 ALLEGRO MICROSYSTE COM USD0.01 PRICE: 32.79 BROKER COMMISSION: 2.94 BROKER: PENSERRASECURITIES								
15 Sep 23	ALLIANT ENERGY CORP COM	89.000	-4,608.87	0.00	0.00	4,608.87	0.00	0.00	0.00
19 Sep 23	SEDOL : 2973821 /LNT	51.78							
Settled	PENSERRASECURITIES / 0.45 ALLIANT ENERGY CP COM USD0.01 PRICE: 51.78 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								
27 Jul 23	ALLSTATE CORP COM	63.000	-7,105.46	0.00	0.00	7,105.46	0.00	0.00	0.00
31 Jul 23	SEDOL : 2019952 /ALL	112.78							
Settled	PENSERRASECURITIES / 0.32 ALLSTATE CORP COM USD0.01 (USD QUOTE) PRICE: 112.78 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
27 Jul 23	ALNYLAM PHARMACEUTICALS INC	30.000	-5,846.25	0.00	0.00	5,846.25	0.00	0.00	0.00
31 Jul 23	COM	194.87							
Settled	SEDOL : B00FWN1 /ALNY PENSERRASECURITIES / 0.15 ALNYLAM PHARMACEUT COM USD0.01 PRICE: 194.87 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
27 Jul 23	ALPHABET INC CAP STK USD0.001	754.000	-97,925.75	0.00	0.00	97,925.75	0.00	0.00	0.00
31 Jul 23	CL C	129.87							
Settled	SEDOL : BYY88Y7 /GOOG PENSERRASECURITIES / 3.77								

◆ 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

ALPHABET INC CAP USD0.001 CL C PRICE: 129.87
 BROKER COMMISSION: 3.77 BROKER:
 PENSERRASECURITIES

07 Sep 23	ALPHABET INC CAP STK USD0.001	364.000	-49,648.87	0.00	0.00	49,648.87	0.00	0.00	0.00
11 Sep 23	CL C	136.383							
Settled	SEDOL : BYY88Y7 /GOOG PERSHING LLC / 5.46 ALPHABET INC CAP USD0.001 CL C PRICE: 136.3829945 BROKER COMMISSION: 5.46 BROKER: PERSHING LLC								
27 Jul 23	ALPHABET INC CAPITAL STOCK	869.000	-112,452.95	0.00	0.00	112,452.95	0.00	0.00	0.00
31 Jul 23	USD0.001 CL A	129.40							
Settled	SEDOL : BYVY8G0 /GOOGL PENSERRASECURITIES / 4.35 ALPHABET INC CAP STK USD0.001 CL A PRICE: 129.4 BROKER COMMISSION: 4.35 BROKER: PENSERRASECURITIES								
07 Sep 23	ALPHABET INC CAPITAL STOCK	420.000	-56,849.10	0.00	0.00	56,849.10	0.00	0.00	0.00
11 Sep 23	USD0.001 CL A	135.34							
Settled	SEDOL : BYVY8G0 /GOOGL PERSHING LLC / 6.30 ALPHABET INC CAP STK USD0.001 CL A PRICE: 135.34 BROKER COMMISSION: 6.30 BROKER: PERSHING LLC								
15 Sep 23	ALPHABET INC CAPITAL STOCK	575.000	-79,007.88	0.00	0.00	79,007.88	0.00	0.00	0.00
19 Sep 23	USD0.001 CL A	137.40							
Settled	SEDOL : BYVY8G0 /GOOGL PENSERRASECURITIES / 2.88 ALPHABET INC CAP STK USD0.001 CL A PRICE: 137.4 BROKER COMMISSION: 2.88 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									
10 Jul 23	ALPINE INCOME PROPERTY TRUST	858.000	-13,838.94	0.00	0.00	13,838.94	0.00	0.00	0.00
12 Jul 23	INC COM USD0.01	16.1223							
Settled	SEDOL : BKMQX40 /PINE DIRECT TRADING INSTITUTIONAL INC / 6.01 ALPINE INCOME PROP COM USD0.01 PRICE: 16.122296 BROKER COMMISSION: 6.01 BROKER: DIRECT TRADING INSTITUTIONAL INC								
07 Aug 23	ALTRIA GROUP INC COM	283.000	-12,489.42	0.00	0.00	12,489.42	0.00	0.00	0.00
09 Aug 23	SEDOL : 2692632 /MO	44.1172							
Settled	CABRERA CAPITAL MARKETS LLC / 4.25 ALTRIA GROUP INC COM USD0.333333 PRICE: 44.1172084 BROKER COMMISSION: 4.25 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	AMAZON COM INC COM	1,318.000	-169,040.09	0.00	0.00	169,040.09	0.00	0.00	0.00
31 Jul 23	SEDOL : 2000019 /AMZN	128.25							
Settled	PENSERRASECURITIES / 6.59 AMAZON COM INC COM USD0.01 PRICE: 128.25 BROKER COMMISSION: 6.59 BROKER: PENSERRASECURITIES								
07 Aug 23	AMAZON COM INC COM	108.000	-15,329.67	0.00	0.00	15,329.67	0.00	0.00	0.00
09 Aug 23	SEDOL : 2000019 /AMZN	141.9264							
Settled	CABRERA CAPITAL MARKETS LLC / 1.62 AMAZON COM INC COM USD0.01 PRICE: 141.9263888 BROKER COMMISSION: 1.62 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Sep 23	AMAZON COM INC COM	529.000	-72,692.54	0.00	0.00	72,692.54	0.00	0.00	0.00
11 Sep 23	SEDOL : 2000019 /AMZN	137.40							
Settled	PERSHING LLC / 7.94 AMAZON COM INC COM USD0.01 PRICE: 137.4 BROKER COMMISSION: 7.94 BROKER: 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

Equities

Common stock

United States - USD

15 Sep 23	AMAZON COM INC COM	872.000	-122,424.44	0.00	0.00	122,424.44	0.00	0.00	0.00
19 Sep 23	SEDOL : 2000019 /AMZN	140.39							
Settled	PENSERRASECURITIES / 4.36 AMAZON COM INC COM USD0.01 PRICE: 140.39 BROKER COMMISSION: 4.36 BROKER: PENSERRASECURITIES								
15 Sep 23	AMCOR PLC ORD USD0.01	524.000	-4,902.02	0.00	0.00	4,902.02	0.00	0.00	0.00
19 Sep 23	SEDOL : BJ1F307 /AMCR	9.35							
Settled	PENSERRASECURITIES / 2.62 AMCOR PLC COM USD0.01 PRICE: 9.35 BROKER COMMISSION: 2.62 BROKER: PENSERRASECURITIES								
15 Sep 23	AMDOCS ORD GBP0.01	42.000	-3,651.27	0.00	0.00	3,651.27	0.00	0.00	0.00
19 Sep 23	SEDOL : 2256908 /DOX	86.93							
Settled	PENSERRASECURITIES / 0.21 AMDOCS ORD GBP0.01 PRICE: 86.93 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
27 Jul 23	AMEREN CORP COM	63.000	-5,457.38	0.00	0.00	5,457.38	0.00	0.00	0.00
31 Jul 23	SEDOL : 2050832 /AEE	86.62							
Settled	PENSERRASECURITIES / 0.32 AMEREN CORP COM USD0.01 PRICE: 86.62 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
07 Jul 23	AMERICAN ASSETS TR INC COM	1,700.000	-33,558.00	0.00	0.00	33,558.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B3NTLD4 /AAT	19.74							
Settled	STATE STREET BANK AND TRUST CO. AMERICAN ASSETS TR COM PRICE: 19.74 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									
05 Jul 23	AMERICAN EAGLE OUTFITTERS INC	319.000	-3,842.36	0.00	0.00	3,842.36	0.00	0.00	0.00
07 Jul 23	NEW COM	12.03							
Settled	SEDOL : 2048592 /AEO PENSERRASECURITIES / 4.79 AMER EAGLE OUTFITT COM USD0.01 PRICE: 12.03 BROKER COMMISSION: 4.79 BROKER: PENSERRASECURITIES								
28 Sep 23	AMERICAN EAGLE OUTFITTERS INC	148.000	-2,427.94	0.00	0.00	2,427.94	0.00	0.00	0.00
02 Oct 23	NEW COM	16.40							
Pending	SEDOL : 2048592 /AEO PENSERRASECURITIES / 0.74 AMER EAGLE OUTFITT COM USD0.01 PRICE: 16.4 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
07 Aug 23	AMERICAN EXPRESS CO	93.000	-15,530.60	0.00	0.00	15,530.60	0.00	0.00	0.00
09 Aug 23	SEDOL : 2026082 /AXP	166.9806							
Settled	CABRERA CAPITAL MARKETS LLC / 1.40 AMERICAN EXPRESS CO USD0.20 PRICE: 166.9806451 BROKER COMMISSION: 1.40 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	AMERICAN HOMES 4 RENT	9,100.000	-328,077.75	0.00	0.00	328,077.75	0.00	0.00	0.00
11 Jul 23	COMMON STOCK	36.05							
Settled	SEDOL : BCF5RR9 /AMH CABRERA CAPITAL MARKETS LLC / 22.75 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 36.05 BROKER COMMISSION: 22.75 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	AMERICAN HOMES 4 RENT	2,900.000	-104,545.00	0.00	0.00	104,545.00	0.00	0.00	0.00
11 Jul 23	COMMON STOCK	36.049999							
Settled	SEDOL : BCF5RR9 /AMH 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

	AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 36.05 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	AMERICAN HOMES 4 RENT	118.000	-4,311.13	0.00	0.00	4,311.13	0.00	0.00	0.00
19 Sep 23	COMMON STOCK	36.53							
Settled	SEDOL : BCF5RR9 /AMH PENSERRASECURITIES / 0.59 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 36.53 BROKER COMMISSION: 0.59 BROKER: PENSERRASECURITIES								
28 Sep 23	AMERICAN STS WTR CO COM	29.000	-2,261.28	0.00	0.00	2,261.28	0.00	0.00	0.00
02 Oct 23	SEDOL : 2267171 /AWR	77.97							
Pending	PENSERRASECURITIES / 0.15 AMER STATES WTR CO COM NPV PRICE: 77.97 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
07 Aug 23	AMERICAN TOWER CORP	73.000	-13,324.48	0.00	0.00	13,324.48	0.00	0.00	0.00
09 Aug 23	SEDOL : B7FBFL2 /AMT	182.5121							
Settled	CABRERA CAPITAL MARKETS LLC / 1.10 AMERICAN TWR CORP PRICE: 182.5120547 BROKER COMMISSION: 1.10 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	AMERICAN WTR WKS CO INC NEW	47.000	-6,979.27	0.00	0.00	6,979.27	0.00	0.00	0.00
31 Jul 23	COM	148.49							
Settled	SEDOL : B2R3PV1 /AWK PENSERRASECURITIES / 0.24 AMERICAN WATER WOR COM USD0.01 PRICE: 148.49 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
07 Jul 23	AMERICOLD RLTY TR INC COM	7,400.000	-234,006.50	0.00	0.00	234,006.50	0.00	0.00	0.00
11 Jul 23	SEDOL : B3SKZK7 /COLD	31.62							
Settled	CABRERA CAPITAL MARKETS LLC / 18.50								

◆ 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

	AMERICOLD REALTY T COM USD0.01 PRICE: 31.62 BROKER COMMISSION: 18.50 BROKER: CABRERA CAPITAL MARKETS LLC									
07 Jul 23	AMERICOLD RLTY TR INC COM	2,100.000	-66,402.00	0.00	0.00	66,402.00	0.00	0.00	0.00	
11 Jul 23	SEDOL : B3SKZK7 /COLD	31.620001								
Settled	STATE STREET BANK AND TRUST CO. AMERICOLD REALTY T COM USD0.01 PRICE: 31.62 NET BROKER: STATE STREET BANK AND TRUST CO.									
27 Sep 23	AMERICOLD RLTY TR INC COM	500.000	-15,240.00	0.00	0.00	15,240.00	0.00	0.00	0.00	
29 Sep 23	SEDOL : B3SKZK7 /COLD	30.48								
Settled	STATE STREET BANK AND TRUST CO. AMERICOLD REALTY T COM USD0.01 PRICE: 30.48 NET BROKER: STATE STREET BANK AND TRUST CO.									
27 Jul 23	AMERIPRISE FINL INC COM	25.000	-8,712.63	0.00	0.00	8,712.63	0.00	0.00	0.00	
31 Jul 23	SEDOL : B0J7D57 /AMP	348.50								
Settled	PENSERRASECURITIES / 0.13 AMERIPRISE FINANCI COM USD0.01 PRICE: 348.5 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES									
15 Sep 23	AMERIPRISE FINL INC COM	12.000	-4,165.50	0.00	0.00	4,165.50	0.00	0.00	0.00	
19 Sep 23	SEDOL : B0J7D57 /AMP	347.12								
Settled	PENSERRASECURITIES / 0.06 AMERIPRISE FINANCI COM USD0.01 PRICE: 347.12 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES									
27 Jul 23	AMETEK INC NEW COM	56.000	-8,840.44	0.00	0.00	8,840.44	0.00	0.00	0.00	
31 Jul 23	SEDOL : 2089212 /AME	157.86								
Settled	PENSERRASECURITIES / 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

AMETEK INC COM USD0.01 PRICE: 157.86 BROKER
COMMISSION: 0.28 BROKER:
PENSERRASECURITIES

15 Sep 23	AMETEK INC NEW COM	26.000	-3,942.51	0.00	0.00	3,942.51	0.00	0.00	0.00
19 Sep 23	SEDOL : 2089212 /AME	151.63							
Settled	PENSERRASECURITIES / 0.13								
	AMETEK INC COM USD0.01 PRICE: 151.63 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
07 Aug 23	AMGEN INC COM	85.000	-21,484.13	0.00	0.00	21,484.13	0.00	0.00	0.00
09 Aug 23	SEDOL : 2023607 /AMGN	252.7394							
Settled	CABRERA CAPITAL MARKETS LLC / 1.28 AMGEN INC COM USD0.0001 PRICE: 252.7394117 BROKER COMMISSION: 1.28 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	AMGEN INC COM	83.000	-21,640.18	0.00	0.00	21,640.18	0.00	0.00	0.00
19 Sep 23	SEDOL : 2023607 /AMGN	260.72							
Settled	PENSERRASECURITIES / 0.42 AMGEN INC COM USD0.0001 PRICE: 260.72 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
02 Aug 23	AMN HEALTHCARE SVCS INC COM	111.000	-11,916.74	0.00	0.00	11,916.74	0.00	0.00	0.00
04 Aug 23	SEDOL : 2813552 /AMN	107.343							
Settled	LOOP CAPITAL MARKETS LLC / 1.67 AMN HEALTHCARE SER SHS PRICE: 107.3429729 BROKER COMMISSION: 1.67 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	AMN HEALTHCARE SVCS INC COM	31.000	-2,644.46	0.00	0.00	2,644.46	0.00	0.00	0.00
02 Oct 23	SEDOL : 2813552 /AMN	85.30							
Pending	PENSERRASECURITIES / 0.16 AMN HEALTHCARE SER SHS PRICE: 85.3 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	AMPHENOL CORP NEW CL A	140.000	-12,428.50	0.00	0.00	12,428.50	0.00	0.00	0.00
31 Jul 23	SEDOL : 2145084 /APH	88.77							
Settled	PENSERRASECURITIES / 0.70 AMPHENOL CORP CL'A'COM USD0.001 PRICE: 88.77 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								
15 Sep 23	AMPHENOL CORP NEW CL A	66.000	-5,657.85	0.00	0.00	5,657.85	0.00	0.00	0.00
19 Sep 23	SEDOL : 2145084 /APH	85.72							
Settled	PENSERRASECURITIES / 0.33 AMPHENOL CORP CL'A'COM USD0.001 PRICE: 85.72 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
07 Aug 23	ANALOG DEVICES INC COM	80.000	-15,175.20	0.00	0.00	15,175.20	0.00	0.00	0.00
09 Aug 23	SEDOL : 2032067 /ADI	189.675							
Settled	CABRERA CAPITAL MARKETS LLC / 1.20 ANALOG DEVICES INC COM USD0.16 2/3 PRICE: 189.675 BROKER COMMISSION: 1.20 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	ANI PHARMACEUTICALS INC COM	206.000	-12,853.37	0.00	0.00	12,853.37	0.00	0.00	0.00
19 Sep 23	SEDOL : BCDWBX6 /ANIP	62.39							
Settled	PENSERRASECURITIES / 1.03 ANI COM PRICE: 62.39 BROKER COMMISSION: 1.03 BROKER: PENSERRASECURITIES								
15 Sep 23	ANNALY CAPITAL MANAGEMENT INC	175.000	-3,600.63	0.00	0.00	3,600.63	0.00	0.00	0.00
19 Sep 23	COM NEW COM USD0.01(POST REV	20.57							
Settled	SPLT) SEDOL : BPMQ7X2 /NLY PENSERRASECURITIES / 0.88 ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT) PRICE: 20.57 BROKER COMMISSION: 0.88 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									
27 Jul 23	ANSYS INC COM	21.000	-7,021.04	0.00	0.00	7,021.04	0.00	0.00	0.00
31 Jul 23	SEDOL : 2045623 /ANSS	334.33							
Settled	PENSERRASECURITIES / 0.11 ANSYS INC COM USD0.01 PRICE: 334.33 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
07 Aug 23	AON PLC	32.000	-10,180.32	0.00	0.00	10,180.32	0.00	0.00	0.00
09 Aug 23	SEDOL : BLP1HW5 /AON	318.12							
Settled	CABRERA CAPITAL MARKETS LLC / 0.48 AON PLC (IE) COM USD0.01 CL A PRICE: 318.12 BROKER COMMISSION: 0.48 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	APA CORP COM	110.000	-4,671.15	0.00	0.00	4,671.15	0.00	0.00	0.00
19 Sep 23	SEDOL : BNNF1C1 /APA	42.46							
Settled	PENSERRASECURITIES / 0.55 APA CORPORATION COM USD0.625 PRICE: 42.46 BROKER COMMISSION: 0.55 BROKER: PENSERRASECURITIES								
07 Jul 23	APARTMENT COM USD0.01 CL	5,300.000	-44,904.25	0.00	0.00	44,904.25	0.00	0.00	0.00
11 Jul 23	A(POST RE)	8.47							
Settled	SEDOL : BN2W9T6 /AIV CABRERA CAPITAL MARKETS LLC / 13.25 APARTMENT INV&MGMT COM USD0.01 CL A (POST REV PRICE: 8.47 BROKER COMMISSION: 13.25 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	APOLLO GLOBAL MANAGEMENT INC	125.000	-10,089.38	0.00	0.00	10,089.38	0.00	0.00	0.00
31 Jul 23	COM USD0.00001	80.71							
Settled	SEDOL : BN44JF6 /APO PENSERRASECURITIES / 0.63 APOLLO GLOBAL MANA COM USD0.00001 PRICE: 80.71 BROKER COMMISSION: 0.63 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	APOLLO GLOBAL MANAGEMENT INC	59.000	-5,415.32	0.00	0.00	5,415.32	0.00	0.00	0.00
19 Sep 23	COM USD0.00001	91.78							
Settled	SEDOL : BN44JF6 /APO PENSERRASECURITIES / 0.30 APOLLO GLOBAL MANA COM USD0.00001 PRICE: 91.78 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
07 Jul 23	APPLE HOSPITALITY REIT INC COM	7,600.000	-116,128.00	0.00	0.00	116,128.00	0.00	0.00	0.00
11 Jul 23	NEW COM NEW	15.28							
Settled	SEDOL : BXRTX56 /APLE STATE STREET BANK AND TRUST CO. APPLE HOSPITA.REIT COM NPV PRICE: 15.28 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	APPLE HOSPITALITY REIT INC COM	31,210.000	-505,445.95	0.00	0.00	505,445.95	0.00	0.00	0.00
19 Sep 23	NEW COM NEW	16.19							
Settled	SEDOL : BXRTX56 /APLE PENSERRASECURITIES / 156.05 APPLE HOSPITA.REIT COM NPV PRICE: 16.19 BROKER COMMISSION: 156.05 BROKER: PENSERRASECURITIES								
28 Sep 23	APPLE HOSPITALITY REIT INC COM	170.000	-2,634.15	0.00	0.00	2,634.15	0.00	0.00	0.00
02 Oct 23	NEW COM NEW	15.49							
Pending	SEDOL : BXRTX56 /APLE PENSERRASECURITIES / 0.85 APPLE HOSPITA.REIT COM NPV PRICE: 15.49 BROKER COMMISSION: 0.85 BROKER: PENSERRASECURITIES								
27 Jul 23	APPLE INC COM STK	2,183.000	-421,810.18	0.00	0.00	421,810.18	0.00	0.00	0.00
31 Jul 23	SEDOL : 2046251 /AAPL	193.22							
Settled	PENSERRASECURITIES / 10.92 APPLE INC COM USD0.00001 PRICE: 193.22 BROKER COMMISSION: 10.92 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

07 Aug 23	APPLE INC COM STK	179.000	-31,956.88	0.00	0.00	31,956.88	0.00	0.00	0.00
09 Aug 23	SEDOL : 2046251 /AAPL	178.515							
Settled	CABRERA CAPITAL MARKETS LLC / 2.69 APPLE INC COM USD0.00001 PRICE: 178.5150279 BROKER COMMISSION: 2.69 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Sep 23	APPLE INC COM STK	876.000	-155,082.13	0.00	0.00	155,082.13	0.00	0.00	0.00
11 Sep 23	SEDOL : 2046251 /AAPL	177.0194							
Settled	PERSHING LLC / 13.14 APPLE INC COM USD0.00001 PRICE: 177.0193949 BROKER COMMISSION: 13.14 BROKER: PERSHING LLC								
15 Sep 23	APPLE INC COM STK	1,444.000	-252,721.66	0.00	0.00	252,721.66	0.00	0.00	0.00
19 Sep 23	SEDOL : 2046251 /AAPL	175.01							
Settled	PENSERRASECURITIES / 7.22 APPLE INC COM USD0.00001 PRICE: 175.01 BROKER COMMISSION: 7.22 BROKER: PENSERRASECURITIES								
28 Sep 23	APPLIED INDL TECHNOLOGIES INC	31.000	-4,888.55	0.00	0.00	4,888.55	0.00	0.00	0.00
02 Oct 23	COM	157.69							
Pending	SEDOL : 2086309 /AIT PENSERRASECURITIES / 0.16 APPLIED INDL TECHS COM NPV PRICE: 157.69 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
07 Aug 23	APPLIED MATERIALS INC COM	133.000	-19,953.68	0.00	0.00	19,953.68	0.00	0.00	0.00
09 Aug 23	SEDOL : 2046552 /AMAT	150.0126							
Settled	CABRERA CAPITAL MARKETS LLC / 2.00 APPLIED MATERIALS COM USD0.01 PRICE: 150.0126315 BROKER COMMISSION: 2.00 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	APPLIED MATERIALS INC COM	131.000	-18,111.41	0.00	0.00	18,111.41	0.00	0.00	0.00
19 Sep 23	SEDOL : 2046552 /AMAT	138.25							
Settled	PENSERRASECURITIES / 0.66 APPLIED MATERIALS COM USD0.01 PRICE: 138.25 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES								
27 Jul 23	APTIV PLC COM USD	65.000	-7,101.58	0.00	0.00	7,101.58	0.00	0.00	0.00
31 Jul 23	SEDOL : B783TY6 /APTV	109.25							
Settled	PENSERRASECURITIES / 0.33 APTIV PLC COM USD0.01 PRICE: 109.25 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
05 Jul 23	ARBOR RLTY TR INC COM	9,222.000	-138,929.43	0.00	0.00	138,929.43	0.00	0.00	0.00
07 Jul 23	SEDOL : B00N2S0 /ABR	15.05							
Settled	PENSERRASECURITIES / 138.33 ARBOR REALTY TRUST COM USD0.01 PRICE: 15.05 BROKER COMMISSION: 138.33 BROKER: PENSERRASECURITIES								
28 Sep 23	ARBOR RLTY TR INC COM	149.000	-2,270.02	0.00	0.00	2,270.02	0.00	0.00	0.00
02 Oct 23	SEDOL : B00N2S0 /ABR	15.23							
Pending	PENSERRASECURITIES / 0.75 ARBOR REALTY TRUST COM USD0.01 PRICE: 15.23 BROKER COMMISSION: 0.75 BROKER: PENSERRASECURITIES								
27 Jul 23	ARCH CAPITAL GROUP COM STK	86.000	-6,852.05	0.00	0.00	6,852.05	0.00	0.00	0.00
31 Jul 23	SEDOL : 2740542 /ACGL	79.67							
Settled	PENSERRASECURITIES / 0.43 ARCH CAPITAL GROUP COM USD0.01 PRICE: 79.67 BROKER COMMISSION: 0.43 BROKER: PENSERRASECURITIES								
28 Sep 23	ARCOSA INC COM	39.000	-2,892.05	0.00	0.00	2,892.05	0.00	0.00	0.00
02 Oct 23	SEDOL : BGPZ5W8 /ACA	74.15							
Pending	PENSERRASECURITIES / 0.20								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	ARCOSA INC COM USD0.01 PRICE: 74.15 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES									
15 Sep 23	ARES MANAGEMENT LP COM SHS	57.000	-5,990.99	0.00	0.00	5,990.99	0.00	0.00	0.00	0.00
19 Sep 23	REPSTG LTD PARTNER	105.10								
Settled	SEDOL : BF14BT1 /ARES PENSERRASECURITIES / 0.29 ARES MANAGEMNT COR COM USD0.01 CLASS A PRICE: 105.1 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES									
07 Jul 23	ARMADA HOFFLER PPTYS INC REIT	2,500.000	-29,725.00	0.00	0.00	29,725.00	0.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B96FTB5 /AHH	11.89								
Settled	STATE STREET BANK AND TRUST CO. ARMADA HOFFLER PPT REIT USD0.01 PRICE: 11.89 NET BROKER: STATE STREET BANK AND TRUST CO.									
28 Sep 23	ASBURY AUTOMOTIVE GROUP INC	17.000	-3,896.32	0.00	0.00	3,896.32	0.00	0.00	0.00	0.00
02 Oct 23	COM	229.19								
Pending	SEDOL : 2855855 /ABG PENSERRASECURITIES / 0.09 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 229.19 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES									
02 Aug 23	ASSURED GUARANTY LTD COMMON	116.000	-7,104.58	0.00	0.00	7,104.58	0.00	0.00	0.00	0.00
04 Aug 23	STK	61.2314								
Settled	SEDOL : B00V7H8 /AGO LOOP CAPITAL MARKETS LLC / 1.74 ASSURED GUARANTY COM USD0.01 PRICE: 61.2313793 BROKER COMMISSION: 1.74 BROKER: LOOP CAPITAL MARKETS LLC									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		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 Sep 23	ASSURED GUARANTY LTD COMMON	44.000	-2,722.06	0.00	0.00	2,722.06	0.00	0.00	0.00
02 Oct 23	STK	61.86							
Pending	SEDOL : B00V7H8 /AGO PENSERRASECURITIES / 0.22 ASSURED GUARANTY COM USD0.01 PRICE: 61.86 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
07 Aug 23	AT&T INC COM	1,133.000	-15,817.70	0.00	0.00	15,817.70	0.00	0.00	0.00
09 Aug 23	SEDOL : 2831811 /T	13.9459							
Settled	CABRERA CAPITAL MARKETS LLC / 17.00 AT&T INC COM USD1 PRICE: 13.9458958 BROKER COMMISSION: 17.00 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	AT&T INC COM	1,113.000	-16,956.56	0.00	0.00	16,956.56	0.00	0.00	0.00
19 Sep 23	SEDOL : 2831811 /T	15.23							
Settled	PENSERRASECURITIES / 5.57 AT&T INC COM USD1 PRICE: 15.23 BROKER COMMISSION: 5.57 BROKER: PENSERRASECURITIES								
28 Sep 23	ATI INC COM	103.000	-4,335.79	0.00	0.00	4,335.79	0.00	0.00	0.00
02 Oct 23	SEDOL : 2526117 /ATI	42.09							
Pending	PENSERRASECURITIES / 0.52 ATI INC USD0.10 PRICE: 42.09 BROKER COMMISSION: 0.52 BROKER: PENSERRASECURITIES								
15 Sep 23	ATMOS ENERGY CORP COM	51.000	-5,865.77	0.00	0.00	5,865.77	0.00	0.00	0.00
19 Sep 23	SEDOL : 2315359 /ATO	115.01							
Settled	PENSERRASECURITIES / 0.26 ATMOS ENERGY CORP COM NPV PRICE: 115.01 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Aug 23 09 Aug 23 Settled	AUTOMATIC DATA PROCESSING INC COM SEDOL : 2065308 /ADP CABRERA CAPITAL MARKETS LLC / 0.98 AUTO DATA PROCESS COM USD0.10 PRICE: 249.5846153 BROKER COMMISSION: 0.98 BROKER: CABRERA CAPITAL MARKETS LLC	65.000 249.5846	-16,223.98	0.00	0.00	16,223.98	0.00	0.00	0.00
07 Jul 23 11 Jul 23 Settled	AVALONBAY CMNTYS REIT SEDOL : 2131179 /AVB STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 191.07 NET BROKER: STATE STREET BANK AND TRUST CO.	400.000 191.070007	-76,428.00	0.00	0.00	76,428.00	0.00	0.00	0.00
07 Jul 23 11 Jul 23 Settled	AVALONBAY CMNTYS REIT SEDOL : 2131179 /AVB CABRERA CAPITAL MARKETS LLC / 11.39 AVALONBAY COMMUNI COM USD0.01 PRICE: 191.07 BROKER COMMISSION: 11.39 BROKER: CABRERA CAPITAL MARKETS LLC	4,556.000 191.07	-870,526.31	0.00	0.00	870,526.31	0.00	0.00	0.00
10 Jul 23 12 Jul 23 Settled	AVALONBAY CMNTYS REIT SEDOL : 2131179 /AVB INSTINET INVESTMENT SERVICES LIMITE / 0.53 AVALONBAY COMMUNI COM USD0.01 PRICE: 191.0871052 BROKER COMMISSION: 0.53 BROKER: INSTINET INVESTMENT SERVICES LIMITE	76.000 191.0871	-14,523.15	0.00	0.00	14,523.15	0.00	0.00	0.00
27 Jul 23 31 Jul 23 Settled	AVALONBAY CMNTYS REIT SEDOL : 2131179 /AVB PENSERRASECURITIES / 0.17	34.000 186.38	-6,337.09	0.00	0.00	6,337.09	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

	AVALONBAY COMMUNI COM USD0.01 PRICE: 186.38 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
06 Sep 23	AVALONBAY CMNTYS REIT	200.000	-35,640.74	0.00	0.00	35,640.74	0.00	0.00	0.00
08 Sep 23	SEDOL : 2131179 /AVB	178.1967							
Settled	PERSHING LLC / 1.40 AVALONBAY COMMUNI COM USD0.01 PRICE: 178.1967 BROKER COMMISSION: 1.40 BROKER: PERSHING LLC								
15 Sep 23	AVALONBAY CMNTYS REIT	30.000	-5,516.78	0.00	0.00	5,516.78	0.00	0.00	0.00
19 Sep 23	SEDOL : 2131179 /AVB	183.89							
Settled	CABRERA CAPITAL MARKETS LLC / 0.08 AVALONBAY COMMUNI COM USD0.01 PRICE: 183.89 BROKER COMMISSION: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	AVALONBAY CMNTYS REIT	100.000	-18,389.00	0.00	0.00	18,389.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2131179 /AVB	183.889999							
Settled	NORTHERN TRUST COMPANY, THE AVALONBAY COMMUNI COM USD0.01 PRICE: 183.89 NET BROKER: NORTHERN TRUST COMPANY, THE								
15 Sep 23	AVALONBAY CMNTYS REIT	154.000	-28,319.83	0.00	0.00	28,319.83	0.00	0.00	0.00
19 Sep 23	SEDOL : 2131179 /AVB	183.89							
Settled	PENSERRASECURITIES / 0.77 AVALONBAY COMMUNI COM USD0.01 PRICE: 183.89 BROKER COMMISSION: 0.77 BROKER: PENSERRASECURITIES								
15 Sep 23	AVANTOR INC COM	239.000	-5,228.13	0.00	0.00	5,228.13	0.00	0.00	0.00
19 Sep 23	SEDOL : BJLT387 /AVTR	21.87							
Settled	PENSERRASECURITIES / 1.20 AVANTOR INC COM USD0.01 PRICE: 21.87 BROKER COMMISSION: 1.20 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	AVERY DENNISON CORP COM	29.000	-5,236.39	0.00	0.00	5,236.39	0.00	0.00	0.00
19 Sep 23	SEDOL : 2066408 /AVY	180.56							
Settled	PENSERRASECURITIES / 0.15 AVERY DENNISON COM USD1 PRICE: 180.56 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
28 Sep 23	AXCELIS TECHNOLOGIES INC COM	26.000	-4,203.55	0.00	0.00	4,203.55	0.00	0.00	0.00
02 Oct 23	NEW COM NEW	161.67							
Pending	SEDOL : BD420Q8 /ACLS PENSERRASECURITIES / 0.13 AXCELIS TECHS INC COM USD0.001 PRICE: 161.67 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
15 Sep 23	AXON ENTERPRISE INC COM	24.000	-4,949.16	0.00	0.00	4,949.16	0.00	0.00	0.00
19 Sep 23	SEDOL : BDT5S35 /AXON	206.21							
Settled	PENSERRASECURITIES / 0.12 AXON ENTERPRISE COM PRICE: 206.21 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
15 Sep 23	AZEK CO INC CL A CL A	691.000	-21,265.53	0.00	0.00	21,265.53	0.00	0.00	0.00
19 Sep 23	SEDOL : BKPVG43 /AZEK	30.77							
Settled	PENSERRASECURITIES / 3.46 THE AZEK COMPANY I COM USD0.001 CLASS A PRICE: 30.77 BROKER COMMISSION: 3.46 BROKER: PENSERRASECURITIES								
28 Sep 23	BADGER METER INC COM	23.000	-3,576.39	0.00	0.00	3,576.39	0.00	0.00	0.00
02 Oct 23	SEDOL : 2069128 /BMI	155.49							
Pending	PENSERRASECURITIES / 0.12 BADGER METER INC COM USD1 PRICE: 155.49 BROKER COMMISSION: 0.12 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

27 Jul 23	BAKER HUGHES CO	244.000	-8,458.26	0.00	0.00	8,458.26	0.00	0.00	0.00
31 Jul 23	SEDOL : BDHLTQ5 /BKR	34.66							
Settled	PENSERRASECURITIES / 1.22 BAKER HUGHES CO PRICE: 34.66 BROKER COMMISSION: 1.22 BROKER: PENSERRASECURITIES								
15 Sep 23	BAKER HUGHES CO	115.000	-4,158.98	0.00	0.00	4,158.98	0.00	0.00	0.00
19 Sep 23	SEDOL : BDHLTQ5 /BKR	36.16							
Settled	PENSERRASECURITIES / 0.58 BAKER HUGHES CO PRICE: 36.16 BROKER COMMISSION: 0.58 BROKER: PENSERRASECURITIES								
28 Sep 23	BALCHEM CORP COM	26.000	-3,274.31	0.00	0.00	3,274.31	0.00	0.00	0.00
02 Oct 23	SEDOL : 2072074 /BCPC	125.93							
Pending	PENSERRASECURITIES / 0.13 BALCHEM CORP COM USD0.0666 PRICE: 125.93 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
15 Sep 23	BALL CORP COM	109.000	-5,633.67	0.00	0.00	5,633.67	0.00	0.00	0.00
19 Sep 23	SEDOL : 2073022 /BALL	51.68							
Settled	PENSERRASECURITIES / 0.55 BALL CORP COM NPV PRICE: 51.68 BROKER COMMISSION: 0.55 BROKER: PENSERRASECURITIES								
27 Jul 23	BANK NEW YORK MELLON CORP	191.000	-8,622.70	0.00	0.00	8,622.70	0.00	0.00	0.00
31 Jul 23	COM STK	45.14							
Settled	SEDOL : B1Z77F6 /BK PENSERRASECURITIES / 0.96 BK OF NY MELLON CP COM USD0.01 PRICE: 45.14 BROKER COMMISSION: 0.96 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	BANK OF AMERICA CORP	1,019.000	-32,562.15	0.00	0.00	32,562.15	0.00	0.00	0.00
31 Jul 23	SEDOL : 2295677 /BAC	31.95							
Settled	PENSERRASECURITIES / 5.10 BANK OF AMERICA CORP USD0.01 PRICE: 31.95 BROKER COMMISSION: 5.10 BROKER: PENSERRASECURITIES								
07 Sep 23	BANK OF AMERICA CORP	492.000	-13,881.34	0.00	0.00	13,881.34	0.00	0.00	0.00
11 Sep 23	SEDOL : 2295677 /BAC	28.1991							
Settled	PERSHING LLC / 7.38 BANK OF AMERICA CORP USD0.01 PRICE: 28.1991056 BROKER COMMISSION: 7.38 BROKER: PERSHING LLC								
15 Sep 23	BANK OF AMERICA CORP	674.000	-19,441.53	0.00	0.00	19,441.53	0.00	0.00	0.00
19 Sep 23	SEDOL : 2295677 /BAC	28.84							
Settled	PENSERRASECURITIES / 3.37 BANK OF AMERICA CORP USD0.01 PRICE: 28.84 BROKER COMMISSION: 3.37 BROKER: PENSERRASECURITIES								
27 Jul 23	BAXTER INTL INC COM	122.000	-5,549.17	0.00	0.00	5,549.17	0.00	0.00	0.00
31 Jul 23	SEDOL : 2085102 /BAX	45.48							
Settled	PENSERRASECURITIES / 0.61 BAXTER INTL INC COM USD1.00 PRICE: 45.48 BROKER COMMISSION: 0.61 BROKER: PENSERRASECURITIES								
07 Aug 23	BECTON DICKINSON & CO COM	45.000	-12,420.46	0.00	0.00	12,420.46	0.00	0.00	0.00
09 Aug 23	SEDOL : 2087807 /BDX	275.995							
Settled	CABRERA CAPITAL MARKETS LLC / 0.68 BECTON DICKINSON COM USD1 PRICE: 275.9951111 BROKER COMMISSION: 0.68 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	BERKSHIRE HATHAWAY INC COM	268.000	-93,616.42	0.00	0.00	93,616.42	0.00	0.00	0.00
31 Jul 23	USD0.0033 CLASS'B'	349.31							
Settled	SEDOL : 2073390 /BRK.B PENSERRASECURITIES / 1.34 BERKSHIRE HATHAWAY INC-CL B PRICE: 349.31 BROKER COMMISSION: 1.34 BROKER: PENSERRASECURITIES								
07 Sep 23	BERKSHIRE HATHAWAY INC COM	130.000	-47,125.35	0.00	0.00	47,125.35	0.00	0.00	0.00
11 Sep 23	USD0.0033 CLASS'B'	362.4877							
Settled	SEDOL : 2073390 /BRK.B PERSHING LLC / 1.95 BERKSHIRE HATHAWAY INC-CL B PRICE: 362.4876923 BROKER COMMISSION: 1.95 BROKER: PERSHING LLC								
15 Sep 23	BERKSHIRE HATHAWAY INC COM	177.000	-65,112.11	0.00	0.00	65,112.11	0.00	0.00	0.00
19 Sep 23	USD0.0033 CLASS'B'	367.86							
Settled	SEDOL : 2073390 /BRK.B PENSERRASECURITIES / 0.89 BERKSHIRE HATHAWAY INC-CL B PRICE: 367.86 BROKER COMMISSION: 0.89 BROKER: PENSERRASECURITIES								
15 Sep 23	BEST BUY INC COM STK	69.000	-4,995.26	0.00	0.00	4,995.26	0.00	0.00	0.00
19 Sep 23	SEDOL : 2094670 /BBY	72.39							
Settled	PENSERRASECURITIES / 0.35 BEST BUY CO INC COM USD0.10 PRICE: 72.39 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
15 Sep 23	BILL HOLDINGS INC COM	36.000	-3,939.66	0.00	0.00	3,939.66	0.00	0.00	0.00
19 Sep 23	USD0.00001	109.43							
Settled	SEDOL : BKDS4H5 /BILL PENSERRASECURITIES / 0.18 BILL HOLDINGS INC COM USD0.00001 PRICE: 109.43 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	BIOGEN INC COMMON STOCK	35.000	-9,197.83	0.00	0.00	9,197.83	0.00	0.00	0.00
31 Jul 23	SEDOL : 2455965 /BIIB	262.79							
Settled	PENSERRASECURITIES / 0.18 BIOGEN INC COMMON STOCK PRICE: 262.79 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
15 Sep 23	BIOGEN INC COMMON STOCK	16.000	-4,076.72	0.00	0.00	4,076.72	0.00	0.00	0.00
19 Sep 23	SEDOL : 2455965 /BIIB	254.79							
Settled	PENSERRASECURITIES / 0.08 BIOGEN INC COMMON STOCK PRICE: 254.79 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES								
15 Sep 23	BIOMARIN PHARMACEUTICAL INC	66.000	-5,818.89	0.00	0.00	5,818.89	0.00	0.00	0.00
19 Sep 23	COM ISIN CH0008107010	88.16							
Settled	SEDOL : 2437071 /BMRN PENSERRASECURITIES / 0.33 BIOMARIN PHARMA COM USD0.001 PRICE: 88.16 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
15 Sep 23	BIO-TECHNE CORP COM	55.000	-4,051.03	0.00	0.00	4,051.03	0.00	0.00	0.00
19 Sep 23	SEDOL : BSHZ3Q0 /TECH	73.65							
Settled	PENSERRASECURITIES / 0.28 BIO-TECHNE CORP COM USD0.01 PRICE: 73.65 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
07 Aug 23	BLACKSTONE INC COM USD0.00001	112.000	-11,646.41	0.00	0.00	11,646.41	0.00	0.00	0.00
09 Aug 23	SEDOL : BKF2SL7 /BX	103.9708							
Settled	CABRERA CAPITAL MARKETS LLC / 1.68 BLACKSTONE INC COM USD0.00001 PRICE: 103.9708035 BROKER COMMISSION: 1.68 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	BLACKSTONE INC COM USD0.00001	587.000	-66,797.67	0.00	0.00	66,797.67	0.00	0.00	0.00
19 Sep 23	SEDOL : BKF2SL7 /BX	113.79							
Settled	PENSERRASECURITIES / 2.94 BLACKSTONE INC COM USD0.00001 PRICE: 113.79 BROKER COMMISSION: 2.94 BROKER: PENSERRASECURITIES								
15 Sep 23	BLACKSTONE MTG TRU CLA	25,274.000	-592,296.19	0.00	0.00	592,296.19	0.00	0.00	0.00
19 Sep 23	SEDOL : B94QHZ0 /BXMT	23.43							
Settled	PENSERRASECURITIES / 126.37 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 23.43 BROKER COMMISSION: 126.37 BROKER: PENSERRASECURITIES								
28 Sep 23	BLACKSTONE MTG TRU CLA	137.000	-2,984.55	0.00	0.00	2,984.55	0.00	0.00	0.00
02 Oct 23	SEDOL : B94QHZ0 /BXMT	21.78							
Pending	PENSERRASECURITIES / 0.69 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 21.78 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES								
27 Jul 23	BLOCK INC	131.000	-9,926.53	0.00	0.00	9,926.53	0.00	0.00	0.00
31 Jul 23	SEDOL : BYNZGK1 /SQ	75.77							
Settled	PENSERRASECURITIES / 0.66 BLOCK INC PRICE: 75.77 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES								
07 Aug 23	BOEING CO COM	88.000	-20,863.48	0.00	0.00	20,863.48	0.00	0.00	0.00
09 Aug 23	SEDOL : 2108601 /BA	237.07							
Settled	CABRERA CAPITAL MARKETS LLC / 1.32 BOEING CO COM USD5.00 PRICE: 237.07 BROKER COMMISSION: 1.32 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	BOEING CO COM	86.000	-17,897.89	0.00	0.00	17,897.89	0.00	0.00	0.00
19 Sep 23	SEDOL : 2108601 /BA	208.11							
Settled	PENSERRASECURITIES / 0.43								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

BOEING CO COM USD5.00 PRICE: 208.11 BROKER
 COMMISSION: 0.43 BROKER:
 PENSERRASECURITIES

02 Aug 23	BOISE CASCADE CO COM	110.000	-11,887.10	0.00	0.00	11,887.10	0.00	0.00	0.00
04 Aug 23	SEDOL : B9BP4R1 /BCC	108.0495							
Settled	LOOP CAPITAL MARKETS LLC / 1.65 BOISE CASCADE COMP COM USD0.01 PRICE: 108.0495454 BROKER COMMISSION: 1.65 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	BOISE CASCADE CO COM	32.000	-3,393.76	0.00	0.00	3,393.76	0.00	0.00	0.00
02 Oct 23	SEDOL : B9BP4R1 /BCC	106.05							
Pending	PENSERRASECURITIES / 0.16 BOISE CASCADE COMP COM USD0.01 PRICE: 106.05 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
07 Aug 23	BOOKING HLDGS INC COM	6.000	-19,382.07	0.00	0.00	19,382.07	0.00	0.00	0.00
09 Aug 23	SEDOL : BDRXDB4 /BKNG	3,230.33							
Settled	CABRERA CAPITAL MARKETS LLC / 0.09 BOOKING HLDGS INC COM USD0.008 PRICE: 3230.33 BROKER COMMISSION: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	BOOKING HLDGS INC COM	6.000	-18,960.93	0.00	0.00	18,960.93	0.00	0.00	0.00
19 Sep 23	SEDOL : BDRXDB4 /BKNG	3,160.15							
Settled	PENSERRASECURITIES / 0.03 BOOKING HLDGS INC COM USD0.008 PRICE: 3160.15 BROKER COMMISSION: 0.03 BROKER: PENSERRASECURITIES								
02 Aug 23	BOOT BARN HLDGS INC COM	108.000	-9,745.46	0.00	0.00	9,745.46	0.00	0.00	0.00
04 Aug 23	SEDOL : BRS6600 /BOOT	90.2207							
Settled	LOOP CAPITAL MARKETS LLC / 1.62 BOOT BARN HOLDINGS COM USD0.0001 PRICE: 90.2207407 BROKER COMMISSION: 1.62 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	BOOZ ALLEN HAMILTON HLDG	46.000	-5,126.01	0.00	0.00	5,126.01	0.00	0.00	0.00
19 Sep 23	CORP CL A COM STK	111.43							
Settled	SEDOL : B5367T7 /BAH PENSERRASECURITIES / 0.23 BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A' PRICE: 111.43 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
07 Aug 23	BOSTON SCIENTIFIC CORP COM	228.000	-11,580.53	0.00	0.00	11,580.53	0.00	0.00	0.00
09 Aug 23	SEDOL : 2113434 /BSX	50.7768							
Settled	CABRERA CAPITAL MARKETS LLC / 3.42 BOSTON SCIENTIFIC COM USD0.01 PRICE: 50.7767982 BROKER COMMISSION: 3.42 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Aug 23	BRADY CORP CL A CL A	342.000	-17,450.62	0.00	0.00	17,450.62	0.00	0.00	0.00
04 Aug 23	SEDOL : 2117726 /BRC	51.0102							
Settled	LOOP CAPITAL MARKETS LLC / 5.13 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 51.0102046 BROKER COMMISSION: 5.13 BROKER: LOOP CAPITAL MARKETS LLC								
10 Jul 23	BRAEMAR HTLS & RES COM	2,548.000	-10,115.82	0.00	0.00	10,115.82	0.00	0.00	0.00
12 Jul 23	USD0.01	3.9631							
Settled	SEDOL : BD8ZZ24 /BHR WILLIAMS CAPITAL GROUP L.P.,THE / 17.84 BRAEMAR HTLS & RES COM USD0.01 PRICE: 3.9631004 BROKER COMMISSION: 17.84 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	BRANDYWINE RLTY TR SH BEN INT	6,300.000	-29,310.75	0.00	0.00	29,310.75	0.00	0.00	0.00
11 Jul 23	NEW REIT	4.65							
Settled	SEDOL : 2518954 /BDN CABRERA CAPITAL MARKETS LLC / 15.75								

◆ 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								

Purchases

Equities

Common stock

United States - USD

BRANDYWINE REALTY SBI USD0.01 PRICE: 4.65
 BROKER COMMISSION: 15.75 BROKER: CABRERA
 CAPITAL MARKETS LLC

07 Aug 23	BRISTOL MYERS SQUIBB CO COM	333.000	-20,086.57	0.00	0.00	20,086.57	0.00	0.00	0.00
09 Aug 23	SEDOL : 2126335 /BMY	60.305							
Settled	CABRERA CAPITAL MARKETS LLC / 5.00 BRISTOL-MYRS SQUIB COM USD0.10 PRICE: 60.305015 BROKER COMMISSION: 5.00 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	BRISTOL MYERS SQUIBB CO COM	327.000	-19,304.45	0.00	0.00	19,304.45	0.00	0.00	0.00
19 Sep 23	SEDOL : 2126335 /BMY	59.03							
Settled	PENSERRASECURITIES / 1.64 BRISTOL-MYRS SQUIB COM USD0.10 PRICE: 59.03 BROKER COMMISSION: 1.64 BROKER: PENSERRASECURITIES								
07 Jul 23	BRIXMOR PPTY GROUP INC COM	10,200.000	-223,201.50	0.00	0.00	223,201.50	0.00	0.00	0.00
11 Jul 23	SEDOL : BFTDJL8 /BRX	21.88							
Settled	CABRERA CAPITAL MARKETS LLC / 25.50 BRIXMOR PROPERTY G COM USD0.01 PRICE: 21.88 BROKER COMMISSION: 25.50 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	BROADCOM INC COM	60.000	-53,612.10	0.00	0.00	53,612.10	0.00	0.00	0.00
31 Jul 23	SEDOL : BDZ78H9 /AVGO	893.53							
Settled	PENSERRASECURITIES / 0.30 BROADCOM INC COM USD0.001 PRICE: 893.53 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
07 Sep 23	BROADCOM INC COM	29.000	-24,831.70	0.00	0.00	24,831.70	0.00	0.00	0.00
11 Sep 23	SEDOL : BDZ78H9 /AVGO	856.2503							
Settled	PERSHING LLC / 0.44								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

BROADCOM INC COM USD0.001 PRICE:
856.2503448 BROKER COMMISSION: 0.44 BROKER:
PERSHING LLC

15 Sep 23	BROADRIDGE FINL SOLUTIONS INC	42.000	-7,776.09	0.00	0.00	7,776.09	0.00	0.00	0.00
19 Sep 23	COM STK	185.14							
Settled	SEDOL : B1VP7R6 /BR PENSERRASECURITIES / 0.21 BROADRIDGE FIN SOL COM USD0.01 PRICE: 185.14 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
07 Jul 23	BROADSTONE NET LEASE INC COM	6,700.000	-103,381.00	0.00	0.00	103,381.00	0.00	0.00	0.00
11 Jul 23	USD0.00025	15.43							
Settled	SEDOL : BN93088 /BNL STATE STREET BANK AND TRUST CO. BROADSTONE NET LEA COM USD0.00025 PRICE: 15.43 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	BROOKFIELD RENEWABLE CORP	428.000	-12,016.10	0.00	0.00	12,016.10	0.00	0.00	0.00
19 Sep 23	CLASS A SUBORDINATE VOTING	28.07							
Settled	SHARES WI SEDOL : BMW8YT2 /BEPC PENSERRASECURITIES / 2.14 BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES PRICE: 28.07 BROKER COMMISSION: 2.14 BROKER: PENSERRASECURITIES								
15 Sep 23	BROWN & BROWN INC COM	84.000	-6,101.34	0.00	0.00	6,101.34	0.00	0.00	0.00
19 Sep 23	SEDOL : 2692687 /BRO	72.63							
Settled	PENSERRASECURITIES / 0.42 BROWN & BROWN INC COM USD0.10 PRICE: 72.63 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	BROWN-FORMAN INC CL B	65.000	-4,142.78	0.00	0.00	4,142.78	0.00	0.00	0.00
19 Sep 23	NON-VTG COM	63.73							
Settled	SEDOL : 2146838 /BF/B PENSERRASECURITIES / 0.33 BROWN-FORMAN CORP 'B'COM USD0.15 PRICE: 63.73 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
15 Sep 23	BUILDERS FIRSTSOURCE INC COM	45.000	-5,726.03	0.00	0.00	5,726.03	0.00	0.00	0.00
19 Sep 23	STK	127.24							
Settled	SEDOL : B0BV2M7 /BLDR PENSERRASECURITIES / 0.23 BUILDERS 1ST SRCE COM USD0.01 PRICE: 127.24 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
07 Jul 23	BXP INC	1,800.000	-106,344.00	0.00	0.00	106,344.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2019479 /BXP	59.080002							
Settled	STATE STREET BANK AND TRUST CO. BOSTON PROPERTIES INC COM STK US PRICE: 59.08 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	BXP INC	1,400.000	-82,712.00	0.00	0.00	82,712.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2019479 /BXP	59.080002							
Settled	STATE STREET BANK AND TRUST CO. BOSTON PROPERTIES INC COM STK US PRICE: 59.08 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	BXP INC	2,300.000	-135,889.75	0.00	0.00	135,889.75	0.00	0.00	0.00
11 Jul 23	SEDOL : 2019479 /BXP	59.08							
Settled	CABRERA CAPITAL MARKETS LLC / 5.75								

◆ 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								

Purchases

Equities

Common stock

United States - USD

BOSTON PROPERTIES INC COM STK US PRICE:
59.08 BROKER COMMISSION: 5.75 BROKER:
CABRERA CAPITAL MARKETS LLC

10 Jul 23	BXP INC	175.000	-10,335.98	0.00	0.00	10,335.98	0.00	0.00	0.00
12 Jul 23	SEDOL : 2019479 /BXP	59.0557							
Settled	MORGAN STANLEY AND CO., LLC / 1.23 BOSTON PROPERTIES INC COM STK US PRICE: 59.0557142 BROKER COMMISSION: 1.23 BROKER: MORGAN STANLEY AND CO., LLC								
15 Sep 23	BXP INC	55.000	-3,645.68	0.00	0.00	3,645.68	0.00	0.00	0.00
19 Sep 23	SEDOL : 2019479 /BXP	66.28							
Settled	PENSERRASECURITIES / 0.28 BOSTON PROPERTIES INC COM STK US PRICE: 66.28 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
15 Sep 23	C H ROBINSON WORLDWIDE INC	40.000	-3,621.80	0.00	0.00	3,621.80	0.00	0.00	0.00
19 Sep 23	COM NEW COM NEW	90.54							
Settled	SEDOL : 2116228 /CHRW PENSERRASECURITIES / 0.20 CH ROBINSON WORLDW COM USD0.10 PRICE: 90.54 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
07 Sep 23	CADENCE DESIGN SYS INC COM	58.000	-13,963.79	0.00	0.00	13,963.79	0.00	0.00	0.00
11 Sep 23	SEDOL : 2302232 /CDNS	240.74							
Settled	PERSHING LLC / 0.87 CADENCE DESIGN SYS COM USD0.01 PRICE: 240.74 BROKER COMMISSION: 0.87 BROKER: PERSHING LLC								
15 Sep 23	CAESARS ENTMT INC NEW COM	73.000	-3,859.88	0.00	0.00	3,859.88	0.00	0.00	0.00
19 Sep 23	SEDOL : BMWWGB0 /CZR	52.87							
Settled	PENSERRASECURITIES / 0.37								

◆ Investment Transaction Detail

Trade Date	Security Description			Transaction Amount			Realized 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

CAESARS ENT INC COM USD0.00001 PRICE: 52.87
 BROKER COMMISSION: 0.37 BROKER:
 PENSERRASECURITIES

15 Sep 23	CAL MAINE FOODS INC COM NEW	189.000	-8,710.07	0.00	0.00	8,710.07	0.00	0.00	0.00
19 Sep 23	STK	46.08							
Settled	SEDOL : 2158781 /CALM PENSERRASECURITIES / 0.95 CAL MAINE FOODS IN COM STK USD0.01 PRICE: 46.08 BROKER COMMISSION: 0.95 BROKER: PENSERRASECURITIES								
28 Sep 23	CALIFORNIA RES CORP COM	52.000	-3,007.42	0.00	0.00	3,007.42	0.00	0.00	0.00
02 Oct 23	USD0.01	57.83							
Pending	SEDOL : BMBK002 /CRC PENSERRASECURITIES / 0.26 CALIFORNIA RESOURC COM USD0.01 PRICE: 57.83 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
07 Jul 23	CAMDEN PPTY TR SH BEN INT	3,200.000	-348,104.00	0.00	0.00	348,104.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2166320 /CPT	108.78							
Settled	CABRERA CAPITAL MARKETS LLC / 8.00 CAMDEN PROP TST SBI USD0.01 PRICE: 108.78 BROKER COMMISSION: 8.00 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	CAMDEN PPTY TR SH BEN INT	500.000	-54,390.00	0.00	0.00	54,390.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2166320 /CPT	108.779999							
Settled	STATE STREET BANK AND TRUST CO. CAMDEN PROP TST SBI USD0.01 PRICE: 108.78 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	CAMDEN PPTY TR SH BEN INT	37.000	-3,806.38	0.00	0.00	3,806.38	0.00	0.00	0.00
19 Sep 23	SEDOL : 2166320 /CPT	102.87							
Settled	PENSERRASECURITIES / 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								

Purchases

Equities

Common stock

United States - USD

	CAMDEN PROP TST SBI USD0.01 PRICE: 102.87 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								
27 Jul 23	CARDINAL HLTH INC	62.000	-5,730.97	0.00	0.00	5,730.97	0.00	0.00	0.00
31 Jul 23	SEDOL : 2175672 /CAH	92.43							
Settled	PENSERRASECURITIES / 0.31 CARDINAL HEALTH COM NPV PRICE: 92.43 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
07 Jul 23	CARETRUST REIT INC COM	3,400.000	-66,308.50	0.00	0.00	66,308.50	0.00	0.00	0.00
11 Jul 23	SEDOL : BMP8TL6 /CTRE	19.50							
Settled	CABRERA CAPITAL MARKETS LLC / 8.50 CARETRUST REIT INC COM USD0.01 PRICE: 19.5 BROKER COMMISSION: 8.50 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	CARMAX INC COM	56.000	-4,661.72	0.00	0.00	4,661.72	0.00	0.00	0.00
19 Sep 23	SEDOL : 2983563 /KMX	83.24							
Settled	PENSERRASECURITIES / 0.28 CARMAX INC COM USD0.50 PRICE: 83.24 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
15 Sep 23	CARNIVAL CORP COM PAIRED	352.000	-5,348.64	0.00	0.00	5,348.64	0.00	0.00	0.00
19 Sep 23	SEDOL : 2523044 /CCL	15.19							
Settled	PENSERRASECURITIES / 1.76 CARNIVAL CORP COM USD0.01 PRICE: 15.19 BROKER COMMISSION: 1.76 BROKER: PENSERRASECURITIES								
28 Sep 23	CARPENTER TECHNOLOGY CORP	39.000	-2,660.00	0.00	0.00	2,660.00	0.00	0.00	0.00
02 Oct 23	COM	68.20							
Pending	SEDOL : 2177504 /CRS PENSERRASECURITIES / 0.20								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

CARPENTER TECH CP COM USD5 PRICE: 68.2
 BROKER COMMISSION: 0.20 BROKER:
 PENSERRASECURITIES

27 Jul 23	CARRIER GLOBAL CORPORATION	201.000	-11,407.76	0.00	0.00	11,407.76	0.00	0.00	0.00
31 Jul 23	COM USD0.01 WI	56.75							
Settled	SEDOL : BK4N0D7 /CARR PENSERRASECURITIES / 1.01 CARRIER GLOBAL COR COM USD0.01 PRICE: 56.75 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
15 Sep 23	CARRIER GLOBAL CORPORATION	94.000	-5,119.71	0.00	0.00	5,119.71	0.00	0.00	0.00
19 Sep 23	COM USD0.01 WI	54.46							
Settled	SEDOL : BK4N0D7 /CARR PENSERRASECURITIES / 0.47 CARRIER GLOBAL COR COM USD0.01 PRICE: 54.46 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES								
15 Sep 23	CASEYS GEN STORES INC COM	13.000	-3,624.99	0.00	0.00	3,624.99	0.00	0.00	0.00
19 Sep 23	SEDOL : 2179414 /CASY	278.84							
Settled	PENSERRASECURITIES / 0.07 CASEYS GEN STORES COM NPV PRICE: 278.84 BROKER COMMISSION: 0.07 BROKER: PENSERRASECURITIES								
07 Aug 23	CATERPILLAR INC COM	82.000	-23,034.92	0.00	0.00	23,034.92	0.00	0.00	0.00
09 Aug 23	SEDOL : 2180201 /CAT	280.8987							
Settled	CABRERA CAPITAL MARKETS LLC / 1.23 CATERPILLAR INC COM USD1 PRICE: 280.8986585 BROKER COMMISSION: 1.23 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	CATERPILLAR INC COM	80.000	-22,332.40	0.00	0.00	22,332.40	0.00	0.00	0.00
19 Sep 23	SEDOL : 2180201 /CAT	279.15							
Settled	PENSERRASECURITIES / 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								

Purchases

Equities

Common stock

United States - USD

	CATERPILLAR INC COM USD1 PRICE: 279.15 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								
15 Sep 23	CATHAY GENERAL BANCORP INC	10,639.000	-395,504.83	0.00	0.00	395,504.83	0.00	0.00	0.00
19 Sep 23	COM	37.17							
Settled	SEDOL : 2264235 /CATY PENSERRASECURITIES / 53.20 CATHAY GENERAL BANCORP COM USD0.01 PRICE: 37.17 BROKER COMMISSION: 53.20 BROKER: PENSERRASECURITIES								
15 Sep 23	CAVA GROUP INC COM	1,122.000	-39,746.85	0.00	0.00	39,746.85	0.00	0.00	0.00
19 Sep 23	SEDOL : BRBD9F4 /CAVA	35.42							
Settled	PENSERRASECURITIES / 5.61 CAVA GROUP INC COM USD0.0001 PRICE: 35.42 BROKER COMMISSION: 5.61 BROKER: PENSERRASECURITIES								
07 Jul 23	CBL & ASSOCIATES PROPERTIES	1,000.000	-22,222.50	0.00	0.00	22,222.50	0.00	0.00	0.00
11 Jul 23	SEDOL : BNTC8Y7 /CBL	22.22							
Settled	CABRERA CAPITAL MARKETS LLC / 2.50 CBL & ASSOC PROPER COM USD0.01 PRICE: 22.22 BROKER COMMISSION: 2.50 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	CBOE GLOBAL MARKETS INC	38.000	-5,672.07	0.00	0.00	5,672.07	0.00	0.00	0.00
19 Sep 23	SEDOL : B5834C5 /CBOE	149.26							
Settled	PENSERRASECURITIES / 0.19 CBOE GLOBAL MARKET COM USD0.01 PRICE: 149.26 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								
27 Jul 23	CBRE GROUP INC CL A CL A	75.000	-6,244.13	0.00	0.00	6,244.13	0.00	0.00	0.00
31 Jul 23	SEDOL : B6WVMH3 /CBRE	83.25							
Settled	PENSERRASECURITIES / 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							

Purchases

Equities

Common stock

United States - USD

CBRE GROUP INC COM USD0.01 CLASS A PRICE:
83.25 BROKER COMMISSION: 0.38 BROKER:
PENSERRASECURITIES

27 Jul 23	CDW CORP COM	32.000	-6,018.40	0.00	0.00	6,018.40	0.00	0.00	0.00
31 Jul 23	SEDOL : BBM5MD6 /CDW	188.07							
Settled	PENSERRASECURITIES / 0.16 CDW CORP COM USD0.01 PRICE: 188.07 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
15 Sep 23	CELANESE CORP DEL COM STK	35.000	-4,488.58	0.00	0.00	4,488.58	0.00	0.00	0.00
19 Sep 23	SEDOL : B05MZT4 /CE	128.24							
Settled	PENSERRASECURITIES / 0.18 CELANESE CORP COM USD0.0001 PRICE: 128.24 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
27 Jul 23	CENCORA INC	39.000	-7,306.07	0.00	0.00	7,306.07	0.00	0.00	0.00
31 Jul 23	SEDOL : 2795393 /COR	187.33							
Settled	PENSERRASECURITIES / 0.20 AMERISOURCEBERGEN COM USD0.01 PRICE: 187.33 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
15 Sep 23	CENTERPOINT ENERGY INC COM	224.000	-6,515.04	0.00	0.00	6,515.04	0.00	0.00	0.00
19 Sep 23	SEDOL : 2440637 /CNP	29.08							
Settled	PENSERRASECURITIES / 1.12 CENTERPOINT ENERGY COM STK USD0.01 PRICE: 29.08 BROKER COMMISSION: 1.12 BROKER: PENSERRASECURITIES								
07 Jul 23	CENTERSPACE	600.000	-37,464.00	0.00	0.00	37,464.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BN47P80 /CSR	62.439999							
Settled	STATE STREET BANK AND TRUST CO. CENTERSPACE COM NPV PRICE: 62.44 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	CF INDS HLDGS INC COM	69.000	-5,665.25	0.00	0.00	5,665.25	0.00	0.00	0.00
19 Sep 23	SEDOL : B0G4K50 /CF	82.10							
Settled	PENSERRASECURITIES / 0.35 CF INDUSTRIES HOLD COM USD0.01 PRICE: 82.1 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
15 Sep 23	CHARGEPOINT HOLDINGS INC COM	1,433.000	-8,060.63	0.00	0.00	8,060.63	0.00	0.00	0.00
19 Sep 23	USD0.0001 CL A	5.62							
Settled	SEDOL : BMC9RZ2 /CHPT PENSERRASECURITIES / 7.17 CHARGEPOINT HOLDIN COM USD0.0001 CL A PRICE: 5.62 BROKER COMMISSION: 7.17 BROKER: PENSERRASECURITIES								
15 Sep 23	CHARLES RIV LABORATORIES INTL	18.000	-3,741.93	0.00	0.00	3,741.93	0.00	0.00	0.00
19 Sep 23	INC COM	207.88							
Settled	SEDOL : 2604336 /CRL PENSERRASECURITIES / 0.09 CHARLES RIVER LABO COM STK USD0.01 PRICE: 207.88 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
07 Jul 23	CHATHAM LODGING TR COM	1,600.000	-15,348.00	0.00	0.00	15,348.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B5LYMC1 /CLDT	9.59							
Settled	CABRERA CAPITAL MARKETS LLC / 4.00 CHATHAM LODGING TR COM USD0.01 PRICE: 9.59 BROKER COMMISSION: 4.00 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	CHENIERE ENERGY INC COM NEW	58.000	-9,210.11	0.00	0.00	9,210.11	0.00	0.00	0.00
31 Jul 23	SEDOL : 2654364 /LNG	158.79							
Settled	PENSERRASECURITIES / 0.29 CHENIERE ENERGY IN COM STK PRICE: 158.79 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	CHENIERE ENERGY INC COM NEW	28.000	-4,577.02	0.00	0.00	4,577.02	0.00	0.00	0.00
19 Sep 23	SEDOL : 2654364 /LNG	163.46							
Settled	PENSERRASECURITIES / 0.14 CHENIERE ENERGY IN COM STK PRICE: 163.46 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
27 Jul 23	CHEVRON CORP COM	253.000	-40,395.25	0.00	0.00	40,395.25	0.00	0.00	0.00
31 Jul 23	SEDOL : 2838555 /CVX	159.66							
Settled	PENSERRASECURITIES / 1.27 CHEVRON CORP COM USD0.75 PRICE: 159.66 BROKER COMMISSION: 1.27 BROKER: PENSERRASECURITIES								
07 Aug 23	CHEVRON CORP COM	2,689.000	-430,451.09	0.00	0.00	430,451.09	0.00	0.00	0.00
09 Aug 23	SEDOL : 2838555 /CVX	160.0635							
Settled	CABRERA CAPITAL MARKETS LLC / 40.34 CHEVRON CORP COM USD0.75 PRICE: 160.0634994 BROKER COMMISSION: 40.34 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Sep 23	CHEVRON CORP COM	104.000	-17,359.20	0.00	0.00	17,359.20	0.00	0.00	0.00
11 Sep 23	SEDOL : 2838555 /CVX	166.9004							
Settled	PERSHING LLC / 1.56 CHEVRON CORP COM USD0.75 PRICE: 166.9003846 BROKER COMMISSION: 1.56 BROKER: PERSHING LLC								
15 Sep 23	CHEVRON CORP COM	171.000	-28,472.36	0.00	0.00	28,472.36	0.00	0.00	0.00
19 Sep 23	SEDOL : 2838555 /CVX	166.50							
Settled	PENSERRASECURITIES / 0.86 CHEVRON CORP COM USD0.75 PRICE: 166.5 BROKER COMMISSION: 0.86 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	CHIPOTLE MEXICAN GRILL INC COM	9.000	-17,212.55	0.00	0.00	17,212.55	0.00	0.00	0.00
19 Sep 23	STK	1,912.50							
Settled	SEDOL : B0X7DZ3 /CMG PENSERRASECURITIES / 0.05 CHIPOTLE MEXICAN G COM USD0.01 PRICE: 1912.5 BROKER COMMISSION: 0.05 BROKER: PENSERRASECURITIES								
07 Aug 23	CHUBB LTD ORD CHF24.15	65.000	-13,287.03	0.00	0.00	13,287.03	0.00	0.00	0.00
09 Aug 23	SEDOL : B3BQMF6 /CB	204.4008							
Settled	CABRERA CAPITAL MARKETS LLC / 0.98 CHUBB LIMITED ORD CHF24.15 PRICE: 204.4007692 BROKER COMMISSION: 0.98 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	CHURCH & DWIGHT INC COM	59.000	-5,661.35	0.00	0.00	5,661.35	0.00	0.00	0.00
31 Jul 23	SEDOL : 2195841 /CHD	95.95							
Settled	PENSERRASECURITIES / 0.30 CHURCH & DWIGHT COM USD1.00 PRICE: 95.95 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
15 Sep 23	CIN FNCL CORP COM	55.000	-5,895.73	0.00	0.00	5,895.73	0.00	0.00	0.00
19 Sep 23	SEDOL : 2196888 /CINF	107.19							
Settled	PENSERRASECURITIES / 0.28 CINCINNATI FINL CP COM USD2.00 PRICE: 107.19 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
27 Jul 23	CINTAS CORP COM	21.000	-10,595.66	0.00	0.00	10,595.66	0.00	0.00	0.00
31 Jul 23	SEDOL : 2197137 /CTAS	504.55							
Settled	PENSERRASECURITIES / 0.11 CINTAS CORP COM NPV PRICE: 504.55 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	CINTAS CORP COM	10.000	-5,150.85	0.00	0.00	5,150.85	0.00	0.00	0.00
19 Sep 23	SEDOL : 2197137 / CTAS	515.08							
Settled	PENSERRASECURITIES / 0.05 CINTAS CORP COM NPV PRICE: 515.08 BROKER COMMISSION: 0.05 BROKER: PENSERRASECURITIES								
27 Jul 23	CISCO SYSTEMS INC	600.000	-31,803.00	0.00	0.00	31,803.00	0.00	0.00	0.00
31 Jul 23	SEDOL : 2198163 / CSCO	53.00							
Settled	PENSERRASECURITIES / 3.00 CISCO SYSTEMS INC USD0.001 PRICE: 53.0 BROKER COMMISSION: 3.00 BROKER: PENSERRASECURITIES								
07 Sep 23	CISCO SYSTEMS INC	290.000	-16,476.35	0.00	0.00	16,476.35	0.00	0.00	0.00
11 Sep 23	SEDOL : 2198163 / CSCO	56.80							
Settled	PERSHING LLC / 4.35 CISCO SYSTEMS INC USD0.001 PRICE: 56.8 BROKER COMMISSION: 4.35 BROKER: PERSHING LLC								
15 Sep 23	CISCO SYSTEMS INC	397.000	-22,249.87	0.00	0.00	22,249.87	0.00	0.00	0.00
19 Sep 23	SEDOL : 2198163 / CSCO	56.04							
Settled	PENSERRASECURITIES / 1.99 CISCO SYSTEMS INC USD0.001 PRICE: 56.04 BROKER COMMISSION: 1.99 BROKER: PENSERRASECURITIES								
07 Aug 23	CITIGROUP INC COM NEW COM	308.000	-14,072.61	0.00	0.00	14,072.61	0.00	0.00	0.00
09 Aug 23	NEW	45.6753							
Settled	SEDOL : 2297907 / C CABRERA CAPITAL MARKETS LLC / 4.62 CITIGROUP INC COM USD0.01 PRICE: 45.6752922 BROKER COMMISSION: 4.62 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
02 Aug 23	CIVITAS RES INC COM	113.000	-8,264.26	0.00	0.00	8,264.26	0.00	0.00	0.00
04 Aug 23	SEDOL : BMG9GG2 /CIVI	73.12							
Settled	LOOP CAPITAL MARKETS LLC / 1.70 CIVITAS RESOURCES COM USD0.001 PRICE: 73.12 BROKER COMMISSION: 1.70 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CIVITAS RES INC COM	4,990.000	-415,392.55	0.00	0.00	415,392.55	0.00	0.00	0.00
19 Sep 23	SEDOL : BMG9GG2 /CIVI	83.24							
Settled	PENSERRASECURITIES / 24.95 CIVITAS RESOURCES COM USD0.001 PRICE: 83.24 BROKER COMMISSION: 24.95 BROKER: PENSERRASECURITIES								
15 Sep 23	CLOROX CO COMMON STOCK USD 1	43.000	-6,286.82	0.00	0.00	6,286.82	0.00	0.00	0.00
19 Sep 23	PAR	146.20							
Settled	SEDOL : 2204026 /CLX PENSERRASECURITIES / 0.22 CLOROX CO COM USD1.00 PRICE: 146.2 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
15 Sep 23	CLOUDFLARE INC COM	102.000	-6,402.03	0.00	0.00	6,402.03	0.00	0.00	0.00
19 Sep 23	SEDOL : BJXC5M2 /NET	62.76							
Settled	PENSERRASECURITIES / 0.51 CLOUDFLARE INC COM USD0.001 CL A PRICE: 62.76 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES								
07 Aug 23	CME GROUP INC COM STK	57.000	-11,916.94	0.00	0.00	11,916.94	0.00	0.00	0.00
09 Aug 23	SEDOL : 2965839 /CME	209.0541							
Settled	CABRERA CAPITAL MARKETS LLC / 0.86 CME GROUP INC COM USD0.01 PRICE: 209.054035 BROKER COMMISSION: 0.86 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>								

Purchases

Equities

Common stock

United States - USD

15 Sep 23	CMS ENERGY CORP COM	103.000	-5,893.15	0.00	0.00	5,893.15	0.00	0.00	0.00
19 Sep 23	SEDOL : 2219224 /CMS	57.21							
Settled	PENSERRASECURITIES / 0.52 CMS ENERGY CORP COM USD0.01 PRICE: 57.21 BROKER COMMISSION: 0.52 BROKER: PENSERRASECURITIES								
27 Jul 23	COCA COLA CO COM	570.000	-35,593.65	0.00	0.00	35,593.65	0.00	0.00	0.00
31 Jul 23	SEDOL : 2206657 /KO	62.44							
Settled	PENSERRASECURITIES / 2.85 COCA-COLA CO COM USD0.25 PRICE: 62.44 BROKER COMMISSION: 2.85 BROKER: PENSERRASECURITIES								
07 Sep 23	COCA COLA CO COM	275.000	-16,119.13	0.00	0.00	16,119.13	0.00	0.00	0.00
11 Sep 23	SEDOL : 2206657 /KO	58.60							
Settled	PERSHING LLC / 4.13 COCA-COLA CO COM USD0.25 PRICE: 58.6 BROKER COMMISSION: 4.13 BROKER: PERSHING LLC								
15 Sep 23	COCA COLA CO COM	377.000	-21,845.27	0.00	0.00	21,845.27	0.00	0.00	0.00
19 Sep 23	SEDOL : 2206657 /KO	57.94							
Settled	PENSERRASECURITIES / 1.89 COCA-COLA CO COM USD0.25 PRICE: 57.94 BROKER COMMISSION: 1.89 BROKER: PENSERRASECURITIES								
02 Aug 23	COGENT COMMUNICATIONS HLDGS	111.000	-6,648.57	0.00	0.00	6,648.57	0.00	0.00	0.00
04 Aug 23	INC	59.882							
Settled	SEDOL : B06RWD1 /CCOI LOOP CAPITAL MARKETS LLC / 1.67 COGENT COMMUNICATIONS HLDGS INC PRICE: 59.8819819 BROKER COMMISSION: 1.67 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

28 Sep 23	COGENT COMMUNICATIONS HLDGS	34.000	-2,164.95	0.00	0.00	2,164.95	0.00	0.00	0.00
02 Oct 23	INC	63.67							
Pending	SEDOL : B06RWD1 /COI PENSERRASECURITIES / 0.17 COGENT COMMUNICATIONS HLDGS INC PRICE: 63.67 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
27 Jul 23	COGNIZANT TECH SOLUTIONS	122.000	-8,087.99	0.00	0.00	8,087.99	0.00	0.00	0.00
31 Jul 23	CORP CL A	66.29							
Settled	SEDOL : 2257019 /CTSH PENSERRASECURITIES / 0.61 COGNIZANT TECHNOLO COM CL'A'USD0.01 PRICE: 66.29 BROKER COMMISSION: 0.61 BROKER: PENSERRASECURITIES								
15 Sep 23	COGNIZANT TECH SOLUTIONS	58.000	-4,070.15	0.00	0.00	4,070.15	0.00	0.00	0.00
19 Sep 23	CORP CL A	70.17							
Settled	SEDOL : 2257019 /CTSH PENSERRASECURITIES / 0.29 COGNIZANT TECHNOLO COM CL'A'USD0.01 PRICE: 70.17 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								
15 Sep 23	COINBASE GLOBAL INC COM CL A	59.000	-4,847.15	0.00	0.00	4,847.15	0.00	0.00	0.00
19 Sep 23	SEDOL : BMC9P69 /COIN	82.15							
Settled	PENSERRASECURITIES / 0.30 COINBASE GLOBAL IN COM USD0.00001 CL A PRICE: 82.15 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
15 Sep 23	COLGATE-PALMOLIVE CO COM	258.000	-18,879.15	0.00	0.00	18,879.15	0.00	0.00	0.00
19 Sep 23	SEDOL : 2209106 /CL	73.17							
Settled	PENSERRASECURITIES / 1.29 COLGATE-PALMOLIVE COM USD1.00 PRICE: 73.17 BROKER COMMISSION: 1.29 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	COMCAST CORP NEW-CL A	605.000	-27,439.78	0.00	0.00	27,439.78	0.00	0.00	0.00
31 Jul 23	SEDOL : 2044545 /CMCSA	45.35							
Settled	PENSERRASECURITIES / 3.03 COMCAST CORP COM CLS'A' USD0.01 PRICE: 45.35 BROKER COMMISSION: 3.03 BROKER: PENSERRASECURITIES								
07 Sep 23	COMCAST CORP NEW-CL A	292.000	-13,167.74	0.00	0.00	13,167.74	0.00	0.00	0.00
11 Sep 23	SEDOL : 2044545 /CMCSA	45.08							
Settled	PERSHING LLC / 4.38 COMCAST CORP COM CLS'A' USD0.01 PRICE: 45.08 BROKER COMMISSION: 4.38 BROKER: PERSHING LLC								
28 Sep 23	COMFORT SYS USA INC COM	29.000	-5,117.78	0.00	0.00	5,117.78	0.00	0.00	0.00
02 Oct 23	SEDOL : 2036047 /FIX	176.47							
Pending	PENSERRASECURITIES / 0.15 COMFORT SYSTEMS US COM USD0.01 PRICE: 176.47 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
05 Jul 23	COMMUNITY HEALTHCARE TR INC	5.000	-167.78	0.00	0.00	167.78	0.00	0.00	0.00
07 Jul 23	REIT	33.54							
Settled	SEDOL : BXC87C3 /CHCT PENSERRASECURITIES / 0.08 COMMUNITY HEALTHCARE TR INC REIT PRICE: 33.54 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES								
07 Jul 23	COMMUNITY HEALTHCARE TR INC	1,100.000	-38,082.00	0.00	0.00	38,082.00	0.00	0.00	0.00
11 Jul 23	REIT	34.619999							
Settled	SEDOL : BXC87C3 /CHCT STATE STREET BANK AND TRUST CO. COMMUNITY HEALTHCARE TR INC REIT PRICE: 34.62 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	CONAGRA BRANDS INC COM USD5	169.000	-4,891.71	0.00	0.00	4,891.71	0.00	0.00	0.00
19 Sep 23	SEDOL : 2215460 /CAG	28.94							
Settled	PENSERRASECURITIES / 0.85 CONAGRA BRANDS INC COM USD5.00 PRICE: 28.94 BROKER COMMISSION: 0.85 BROKER: PENSERRASECURITIES								
28 Sep 23	CONMED CORP COM	25.000	-2,537.38	0.00	0.00	2,537.38	0.00	0.00	0.00
02 Oct 23	SEDOL : 2216010 /CNMD	101.49							
Pending	PENSERRASECURITIES / 0.13 CONMED CORP COM USD0.01 PRICE: 101.49 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
27 Jul 23	CONOCOPHILLIPS COM	177.000	-20,493.95	0.00	0.00	20,493.95	0.00	0.00	0.00
31 Jul 23	SEDOL : 2685717 /COP	115.78							
Settled	PENSERRASECURITIES / 0.89 CONOCOPHILLIPS COM USD0.01 PRICE: 115.78 BROKER COMMISSION: 0.89 BROKER: PENSERRASECURITIES								
15 Sep 23	CONOCOPHILLIPS COM	203.000	-25,085.73	0.00	0.00	25,085.73	0.00	0.00	0.00
19 Sep 23	SEDOL : 2685717 /COP	123.57							
Settled	PENSERRASECURITIES / 1.02 CONOCOPHILLIPS COM USD0.01 PRICE: 123.57 BROKER COMMISSION: 1.02 BROKER: PENSERRASECURITIES								
27 Jul 23	CONS EDISON INC COM	83.000	-7,947.67	0.00	0.00	7,947.67	0.00	0.00	0.00
31 Jul 23	SEDOL : 2216850 /ED	95.75							
Settled	PENSERRASECURITIES / 0.42 CONSD EDISON INC COM USD0.10 PRICE: 95.75 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
15 Sep 23	CONS EDISON INC COM	40.000	-3,659.80	0.00	0.00	3,659.80	0.00	0.00	0.00
19 Sep 23	SEDOL : 2216850 /ED	91.49							
Settled	PENSERRASECURITIES / 0.20								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	CONSD EDISON INC COM USD0.10 PRICE: 91.49 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
28 Sep 23	CONSOL ENERGY INC NEW COM	23.000	-2,415.35	0.00	0.00	2,415.35	0.00	0.00	0.00
02 Oct 23	SEDOL : BF4L070 /CEIX	105.01							
Pending	PENSERRASECURITIES / 0.12 CONSOL ENERGY INC COM USD0.01 PRICE: 105.01 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
15 Sep 23	CONSTELLATION BRANDS INC CL A	587.000	-152,822.52	0.00	0.00	152,822.52	0.00	0.00	0.00
19 Sep 23	CL A	260.34							
Settled	SEDOL : 2170473 /STZ PENSERRASECURITIES / 2.94 CONSTELLATION BRDS COM USD0.01 CLASS A PRICE: 260.34 BROKER COMMISSION: 2.94 BROKER: PENSERRASECURITIES								
27 Jul 23	CONSTELLATION ENERGY	79.000	-7,538.58	0.00	0.00	7,538.58	0.00	0.00	0.00
31 Jul 23	CORPORATION COM NPV WI	95.42							
Settled	SEDOL : BMH4FS1 /CEG PENSERRASECURITIES / 0.40 CONSTELLATION ENE. COM NPV PRICE: 95.42 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								
15 Sep 23	CONSTELLATION ENERGY	38.000	-4,177.53	0.00	0.00	4,177.53	0.00	0.00	0.00
19 Sep 23	CORPORATION COM NPV WI	109.93							
Settled	SEDOL : BMH4FS1 /CEG PENSERRASECURITIES / 0.19 CONSTELLATION ENE. COM NPV PRICE: 109.93 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								
27 Jul 23	COPART INC COM	103.000	-9,105.72	0.00	0.00	9,105.72	0.00	0.00	0.00
31 Jul 23	SEDOL : 2208073 /CPRT	88.40							
Settled	PENSERRASECURITIES / 0.52								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	COPART INC COM USD0.0001 PRICE: 88.4 BROKER COMMISSION: 0.52 BROKER: PENSERRASECURITIES								
15 Sep 23	COPART INC COM	99.000	-4,344.62	0.00	0.00	4,344.62	0.00	0.00	0.00
19 Sep 23	SEDOL : 2208073 /CPRT	43.88							
Settled	PENSERRASECURITIES / 0.50 COPART INC COM USD0.0001 PRICE: 43.88 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								
07 Jul 23	COPT DEFENSE PROPERTIES COM	1,500.000	-36,690.00	0.00	0.00	36,690.00	0.00	0.00	0.00
11 Jul 23	STK USD0.01	24.459999							
Settled	SEDOL : 2756152 /CDP STATE STREET BANK AND TRUST CO. CORP OFFICE PROPS COM USD0.01 PRICE: 24.46 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	COPT DEFENSE PROPERTIES COM	2,200.000	-53,812.00	0.00	0.00	53,812.00	0.00	0.00	0.00
11 Jul 23	STK USD0.01	24.459999							
Settled	SEDOL : 2756152 /CDP STATE STREET BANK AND TRUST CO. CORP OFFICE PROPS COM USD0.01 PRICE: 24.46 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Sep 23	CORCEPT THERAPEUTICS INC	72.000	-2,375.64	0.00	0.00	2,375.64	0.00	0.00	0.00
02 Oct 23	OC-COM CORCEPT THERAPEUTICS	32.99							
Pending	SEDOL : B00SCY1 /CORT PENSERRASECURITIES / 0.36 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 32.99 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	CORE & MAIN INC COM CL A COM	523.000	-14,761.68	0.00	0.00	14,761.68	0.00	0.00	0.00
19 Sep 23	CLA	28.22							
Settled	SEDOL : BNXKS92 /CNM PENSERRASECURITIES / 2.62 CORE & MAIN INC COM USD0.01 CL A PRICE: 28.22 BROKER COMMISSION: 2.62 BROKER: PENSERRASECURITIES								
27 Jul 23	COREBRIDGE FINL INC COM	4,719.000	-88,835.18	0.00	0.00	88,835.18	0.00	0.00	0.00
31 Jul 23	SEDOL : BMTX0G9 /CRBG	18.82							
Settled	PENSERRASECURITIES / 23.60 COREBRIDGE FIN INC COM USD0.01 PRICE: 18.82 BROKER COMMISSION: 23.60 BROKER: PENSERRASECURITIES								
27 Jul 23	CORNING INC COM	183.000	-6,188.15	0.00	0.00	6,188.15	0.00	0.00	0.00
31 Jul 23	SEDOL : 2224701 /GLW	33.81							
Settled	PENSERRASECURITIES / 0.92 CORNING INC COM USD0.50 PRICE: 33.81 BROKER COMMISSION: 0.92 BROKER: PENSERRASECURITIES								
27 Jul 23	CORTEVA INC COM USD0.01 WI	172.000	-9,562.34	0.00	0.00	9,562.34	0.00	0.00	0.00
31 Jul 23	SEDOL : BK73B42 /CTVA	55.59							
Settled	PENSERRASECURITIES / 0.86 CORTEVA INC COM USD0.01 PRICE: 55.59 BROKER COMMISSION: 0.86 BROKER: PENSERRASECURITIES								
15 Sep 23	CORTEVA INC COM USD0.01 WI	81.000	-4,256.96	0.00	0.00	4,256.96	0.00	0.00	0.00
19 Sep 23	SEDOL : BK73B42 /CTVA	52.55							
Settled	PENSERRASECURITIES / 0.41 CORTEVA INC COM USD0.01 PRICE: 52.55 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	COSTAR GROUP INC COM	97.000	-7,776.01	0.00	0.00	7,776.01	0.00	0.00	0.00
31 Jul 23	SEDOL : 2262864 /CSGP	80.16							
Settled	PENSERRASECURITIES / 0.49 COSTAR GROUP INC COM USD0.01 PRICE: 80.16 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
15 Sep 23	COSTAR GROUP INC COM	46.000	-3,639.75	0.00	0.00	3,639.75	0.00	0.00	0.00
19 Sep 23	SEDOL : 2262864 /CSGP	79.12							
Settled	PENSERRASECURITIES / 0.23 COSTAR GROUP INC COM USD0.01 PRICE: 79.12 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
27 Jul 23	COSTCO WHOLESALE CORP NEW	65.000	-36,519.28	0.00	0.00	36,519.28	0.00	0.00	0.00
31 Jul 23	COM	561.83							
Settled	SEDOL : 2701271 /COST PENSERRASECURITIES / 0.33 COSTCO WHOLESALE COM USD0.01 PRICE: 561.83 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
07 Sep 23	COSTCO WHOLESALE CORP NEW	31.000	-17,010.17	0.00	0.00	17,010.17	0.00	0.00	0.00
11 Sep 23	COM	548.70							
Settled	SEDOL : 2701271 /COST PERSHING LLC / 0.47 COSTCO WHOLESALE COM USD0.01 PRICE: 548.7 BROKER COMMISSION: 0.47 BROKER: PERSHING LLC								
15 Sep 23	COSTCO WHOLESALE CORP NEW	43.000	-23,923.70	0.00	0.00	23,923.70	0.00	0.00	0.00
19 Sep 23	COM	556.36							
Settled	SEDOL : 2701271 /COST PENSERRASECURITIES / 0.22 COSTCO WHOLESALE COM USD0.01 PRICE: 556.36 BROKER COMMISSION: 0.22 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									
07 Jul 23	COUSINS PPTYS INC	5,200.000	-120,601.00	0.00	0.00	120,601.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BJP0MF6 /CUZ	23.19							
Settled	CABRERA CAPITAL MARKETS LLC / 13.00 COUSINS PROPERTIES COM USD1.00(POST REV SPLIT) PRICE: 23.19 BROKER COMMISSION: 13.00 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Aug 23	CRACKER BARREL OLD COUNTRY	105.000	-9,788.63	0.00	0.00	9,788.63	0.00	0.00	0.00
04 Aug 23	STORE COM	93.21							
Settled	SEDOL : 2231091 /CBRL LOOP CAPITAL MARKETS LLC / 1.58 CRACKER BARREL OLD COM USD0.01 PRICE: 93.21 BROKER COMMISSION: 1.58 BROKER: LOOP CAPITAL MARKETS LLC								
27 Jul 23	CROWDSTRIKE HLDGS INC CL A CL	50.000	-7,642.75	0.00	0.00	7,642.75	0.00	0.00	0.00
31 Jul 23	A	152.85							
Settled	SEDOL : BJJP138 /CRWD PENSERRASECURITIES / 0.25 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 152.85 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
15 Sep 23	CROWDSTRIKE HLDGS INC CL A CL	24.000	-3,970.92	0.00	0.00	3,970.92	0.00	0.00	0.00
19 Sep 23	A	165.45							
Settled	SEDOL : BJJP138 /CRWD PENSERRASECURITIES / 0.12 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 165.45 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
15 Sep 23	CROWN HLDGS INC COM	38.000	-3,433.11	0.00	0.00	3,433.11	0.00	0.00	0.00
19 Sep 23	SEDOL : 2427986 /CCK	90.34							
Settled	PENSERRASECURITIES / 0.19 CROWN HOLDINGS INC COM USD5 PRICE: 90.34 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
07 Aug 23	CSX CORP COM STK	321.000	-10,179.97	0.00	0.00	10,179.97	0.00	0.00	0.00
09 Aug 23	SEDOL : 2160753 /CSX	31.6983							
Settled	CABRERA CAPITAL MARKETS LLC / 4.82 CSX CORP COM USD1 PRICE: 31.6982866 BROKER COMMISSION: 4.82 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	CTO RTLY GROWTH INC NEW COM	900.000	-15,626.25	0.00	0.00	15,626.25	0.00	0.00	0.00
11 Jul 23	USD1.00	17.36							
Settled	SEDOL : BN7JWR1 /CTO CABRERA CAPITAL MARKETS LLC / 2.25 CTO RTLY GROWTH IN COM USD1.00 PRICE: 17.36 BROKER COMMISSION: 2.25 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	CUBESMART	2,000.000	-88,560.00	0.00	0.00	88,560.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B6SW913 /CUBE	44.279999							
Settled	STATE STREET BANK AND TRUST CO. CUBESMART COM USD0.01 PRICE: 44.28 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	CUBESMART	4,800.000	-212,556.00	0.00	0.00	212,556.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B6SW913 /CUBE	44.28							
Settled	CABRERA CAPITAL MARKETS LLC / 12.00 CUBESMART COM USD0.01 PRICE: 44.28 BROKER COMMISSION: 12.00 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	CUBESMART	1,100.000	-48,708.00	0.00	0.00	48,708.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B6SW913 /CUBE	44.279999							
Settled	STATE STREET BANK AND TRUST CO. CUBESMART COM USD0.01 PRICE: 44.28 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	CUMMINS INC	34.000	-8,791.21	0.00	0.00	8,791.21	0.00	0.00	0.00
31 Jul 23	SEDOL : 2240202 /CMI	258.56							
Settled	PENSERRASECURITIES / 0.17 CUMMINS INC COM USD2.50 PRICE: 258.56 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
15 Sep 23	CUMMINS INC	17.000	-4,001.38	0.00	0.00	4,001.38	0.00	0.00	0.00
19 Sep 23	SEDOL : 2240202 /CMI	235.37							
Settled	PENSERRASECURITIES / 0.09 CUMMINS INC COM USD2.50 PRICE: 235.37 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
07 Aug 23	CVS HEALTH CORP COM	203.000	-14,959.24	0.00	0.00	14,959.24	0.00	0.00	0.00
09 Aug 23	SEDOL : 2577609 /CVS	73.6758							
Settled	CABRERA CAPITAL MARKETS LLC / 3.05 CVS HEALTH CORP COM PRICE: 73.6758128 BROKER COMMISSION: 3.05 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	CYTEK BIOSCIENCES INC COM	2,229.000	-15,614.15	0.00	0.00	15,614.15	0.00	0.00	0.00
19 Sep 23	SEDOL : BP0TJS2 /CTKB	7.00							
Settled	PENSERRASECURITIES / 11.15 CYTEK BIOSCIENCES COM USD0.001 PRICE: 7.0 BROKER COMMISSION: 11.15 BROKER: PENSERRASECURITIES								
28 Sep 23	CYTOKINETICS INC COMMON	76.000	-2,341.18	0.00	0.00	2,341.18	0.00	0.00	0.00
02 Oct 23	STOCK	30.80							
Pending	SEDOL : BBBSBJ5 /CYTK PENSERRASECURITIES / 0.38 CYTOKINETICS INC COMMON STOCK PRICE: 30.8 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	D R HORTON INC COM	75.000	-9,529.13	0.00	0.00	9,529.13	0.00	0.00	0.00
31 Jul 23	SEDOL : 2250687 /DHI	127.05							
Settled	PENSERRASECURITIES / 0.38 DR HORTON INC COM USD0.01 PRICE: 127.05 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
15 Sep 23	D R HORTON INC COM	36.000	-4,045.50	0.00	0.00	4,045.50	0.00	0.00	0.00
19 Sep 23	SEDOL : 2250687 /DHI	112.37							
Settled	PENSERRASECURITIES / 0.18 DR HORTON INC COM USD0.01 PRICE: 112.37 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
27 Jul 23	DANAHER CORP COM	96.000	-24,506.40	0.00	0.00	24,506.40	0.00	0.00	0.00
31 Jul 23	SEDOL : 2250870 /DHR	255.27							
Settled	PENSERRASECURITIES / 0.48 DANAHER CORP COM USD0.01 PRICE: 255.27 BROKER COMMISSION: 0.48 BROKER: PENSERRASECURITIES								
15 Sep 23	DANAHER CORP COM	110.000	-28,078.05	0.00	0.00	28,078.05	0.00	0.00	0.00
19 Sep 23	SEDOL : 2250870 /DHR	255.25							
Settled	PENSERRASECURITIES / 0.55 DANAHER CORP COM USD0.01 PRICE: 255.25 BROKER COMMISSION: 0.55 BROKER: PENSERRASECURITIES								
15 Sep 23	DARDEN RESTAURANTS INC COM	43.000	-6,452.80	0.00	0.00	6,452.80	0.00	0.00	0.00
19 Sep 23	SEDOL : 2289874 /DRI	150.06							
Settled	PENSERRASECURITIES / 0.22 DARDEN RESTAURANTS COM NPV PRICE: 150.06 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	DATADOG INC COM USD0.00001 CL	65.000	-7,115.23	0.00	0.00	7,115.23	0.00	0.00	0.00
31 Jul 23	A	109.46							
Settled	SEDOL : BKT9Y49 /DDOG PENSERRASECURITIES / 0.33 DATADOG INC COM USD0.00001 CL A PRICE: 109.46 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
15 Sep 23	DAYFORCE INC	52.000	-3,803.54	0.00	0.00	3,803.54	0.00	0.00	0.00
19 Sep 23	SEDOL : BFX1V56 /DAY	73.14							
Settled	PENSERRASECURITIES / 0.26 CERIDIAN HCM HLDG COM USD0.01 PRICE: 73.14 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
15 Sep 23	DECKERS OUTDOOR CORP COM	9.000	-4,705.97	0.00	0.00	4,705.97	0.00	0.00	0.00
19 Sep 23	SEDOL : 2267278 /DECK	522.88							
Settled	PENSERRASECURITIES / 0.05 DECKERS OUTDOOR CO COM USD0.01 PRICE: 522.88 BROKER COMMISSION: 0.05 BROKER: PENSERRASECURITIES								
07 Aug 23	DEERE & CO COM	43.000	-18,569.02	0.00	0.00	18,569.02	0.00	0.00	0.00
09 Aug 23	SEDOL : 2261203 /DE	431.8226							
Settled	CABRERA CAPITAL MARKETS LLC / 0.65 DEERE & CO COM USD1 PRICE: 431.8225581 BROKER COMMISSION: 0.65 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	DELTA AIR LINES INC DEL COM	155.000	-7,092.03	0.00	0.00	7,092.03	0.00	0.00	0.00
31 Jul 23	NEW COM NEW	45.75							
Settled	SEDOL : B1W9D46 /DAL PENSERRASECURITIES / 0.78 DELTA AIRLINES INC COM USD0.0001 PRICE: 45.75 BROKER COMMISSION: 0.78 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	DEVON ENERGY CORP NEW COM	154.000	-8,042.65	0.00	0.00	8,042.65	0.00	0.00	0.00
31 Jul 23	SEDOL : 2480677 /DVN	52.22							
Settled	PENSERRASECURITIES / 0.77 DEVON ENERGY CORP COM USD0.10 PRICE: 52.22 BROKER COMMISSION: 0.77 BROKER: PENSERRASECURITIES								
15 Sep 23	DEVON ENERGY CORP NEW COM	73.000	-3,627.01	0.00	0.00	3,627.01	0.00	0.00	0.00
19 Sep 23	SEDOL : 2480677 /DVN	49.68							
Settled	PENSERRASECURITIES / 0.37 DEVON ENERGY CORP COM USD0.10 PRICE: 49.68 BROKER COMMISSION: 0.37 BROKER: PENSERRASECURITIES								
27 Jul 23	DEXCOM INC COM	93.000	-12,030.95	0.00	0.00	12,030.95	0.00	0.00	0.00
31 Jul 23	SEDOL : B0796X4 /DXCM	129.36							
Settled	PENSERRASECURITIES / 0.47 DEXCOM INC COM USD0.001 PRICE: 129.36 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES								
15 Sep 23	DEXCOM INC COM	44.000	-4,239.62	0.00	0.00	4,239.62	0.00	0.00	0.00
19 Sep 23	SEDOL : B0796X4 /DXCM	96.35							
Settled	PENSERRASECURITIES / 0.22 DEXCOM INC COM USD0.001 PRICE: 96.35 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
27 Jul 23	DIAMONDBACK ENERGY INC COM	44.000	-6,351.62	0.00	0.00	6,351.62	0.00	0.00	0.00
31 Jul 23	SEDOL : B7Y8YR3 /FANG	144.35							
Settled	PENSERRASECURITIES / 0.22 DIAMONDBACK ENER I COM USD0.01 PRICE: 144.35 BROKER COMMISSION: 0.22 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									
07 Jul 23	DIAMONDROCK HOSPITALITY CO	7,900.000	-64,246.75	0.00	0.00	64,246.75	0.00	0.00	0.00
11 Jul 23	COM STK	8.13							
Settled	SEDOL : B090B96 /DRH CABRERA CAPITAL MARKETS LLC / 19.75 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 8.13 BROKER COMMISSION: 19.75 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	DIGITAL RLTY TR INC COM	9,900.000	-1,126,644.75	0.00	0.00	1,126,644.75	0.00	0.00	0.00
11 Jul 23	SEDOL : B03GQS4 /DLR	113.80							
Settled	CABRERA CAPITAL MARKETS LLC / 24.75 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 113.8 BROKER COMMISSION: 24.75 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	DIGITAL RLTY TR INC COM	400.000	-45,520.00	0.00	0.00	45,520.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B03GQS4 /DLR	113.800003							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 113.8 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	DIGITAL RLTY TR INC COM	100.000	-11,380.00	0.00	0.00	11,380.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B03GQS4 /DLR	113.800003							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 113.8 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Jul 23	DIGITAL RLTY TR INC COM	70.000	-8,060.85	0.00	0.00	8,060.85	0.00	0.00	0.00
31 Jul 23	SEDOL : B03GQS4 /DLR	115.15							
Settled	PENSERRASECURITIES / 0.35								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	DIGITAL REALTY TRU COM STK USD0.01 PRICE: 115.15 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES									
31 Jul 23	DIGITAL RLTY TR INC COM		100.000	-12,462.00	0.00	0.00	12,462.00	0.00	0.00	0.00
01 Aug 23	SEDOL : B03GQS4 /DLR		124.620003							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 124.62 NET BROKER: STATE STREET BANK AND TRUST CO.									
01 Sep 23	DIGITAL RLTY TR INC COM		200.000	-26,422.00	0.00	0.00	26,422.00	0.00	0.00	0.00
05 Sep 23	SEDOL : B03GQS4 /DLR		132.110001							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 132.11 NET BROKER: STATE STREET BANK AND TRUST CO.									
06 Sep 23	DIGITAL RLTY TR INC COM		200.000	-25,879.40	0.00	0.00	25,879.40	0.00	0.00	0.00
08 Sep 23	SEDOL : B03GQS4 /DLR		129.39							
Settled	PERSHING LLC / 1.40 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 129.39 BROKER COMMISSION: 1.40 BROKER: PERSHING LLC									
15 Sep 23	DIGITAL RLTY TR INC COM		800.000	-103,002.00	0.00	0.00	103,002.00	0.00	0.00	0.00
19 Sep 23	SEDOL : B03GQS4 /DLR		128.75							
Settled	CABRERA CAPITAL MARKETS LLC / 2.00 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 128.75 BROKER COMMISSION: 2.00 BROKER: CABRERA CAPITAL MARKETS LLC									
15 Sep 23	DIGITAL RLTY TR INC COM		581.000	-74,806.66	0.00	0.00	74,806.66	0.00	0.00	0.00
19 Sep 23	SEDOL : B03GQS4 /DLR		128.75							
Settled	PENSERRASECURITIES / 2.91									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
	DIGITAL REALTY TRU COM STK USD0.01 PRICE: 128.75 BROKER COMMISSION: 2.91 BROKER: PENSERRASECURITIES								
15 Sep 23	DIGITAL RLTY TR INC COM	100.000	-12,875.00	0.00	0.00	12,875.00	0.00	0.00	0.00
19 Sep 23	SEDOL : B03GQS4 /DLR	128.75							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 128.75 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Sep 23	DIME CMNTY BANCSHARES INC	115.000	-2,283.33	0.00	0.00	2,283.33	0.00	0.00	0.00
02 Oct 23	NEW COM	19.85							
Pending	SEDOL : BMFZ702 /DCOM PENSERRASECURITIES / 0.58 DIME COMMTY BANCS. COM USD0.01 PRICE: 19.85 BROKER COMMISSION: 0.58 BROKER: PENSERRASECURITIES								
28 Sep 23	DIODES INC COM	36.000	-2,833.02	0.00	0.00	2,833.02	0.00	0.00	0.00
02 Oct 23	SEDOL : 2270500 /DIOD	78.69							
Pending	PENSERRASECURITIES / 0.18 DIODES INC COM USD0.66 2/3 PRICE: 78.69 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
27 Jul 23	DISCOVER FINL SVCS COM STK	61.000	-6,355.29	0.00	0.00	6,355.29	0.00	0.00	0.00
31 Jul 23	SEDOL : B1YLC43 /DFS	104.18							
Settled	PENSERRASECURITIES / 0.31 DISCOVER FINL SVCS COM STK USD0.01 PRICE: 104.18 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
07 Jul 23	DIVERSIFIED HEALTHCARE TR SHS	5,700.000	-13,922.25	0.00	0.00	13,922.25	0.00	0.00	0.00
11 Jul 23	OF BENEFICIAL INTEREST USD0.01	2.44							
Settled	SEDOL : BKR595 /DHC CABRERA CAPITAL MARKETS LLC / 14.25								

◆ 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								

Purchases

Equities

Common stock

United States - USD

DIVERSIFIED HEALTHCARE TR SHS OF
BENEFICIAL INTERE PRICE: 2.44 BROKER
COMMISSION: 14.25 BROKER: CABRERA CAPITAL
MARKETS LLC

27 Jul 23	DOLLAR TREE INC COM STK	50.000	-7,562.75	0.00	0.00	7,562.75	0.00	0.00	0.00
31 Jul 23	SEDOL : 2272476 /DLTR	151.25							
Settled	PENSERRASECURITIES / 0.25 DOLLAR TREE INC COM USD0.01 PRICE: 151.25 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
15 Sep 23	DOMINOS PIZZA INC COM	13.000	-5,050.31	0.00	0.00	5,050.31	0.00	0.00	0.00
19 Sep 23	SEDOL : B01SD70 /DPZ	388.48							
Settled	PENSERRASECURITIES / 0.07 DOMINOS PIZZA INC COM USD0.01 PRICE: 388.48 BROKER COMMISSION: 0.07 BROKER: PENSERRASECURITIES								
27 Jul 23	DOORDASH INC CL A COM	73.000	-6,281.29	0.00	0.00	6,281.29	0.00	0.00	0.00
31 Jul 23	USD0.00001 CLASS A	86.04							
Settled	SEDOL : BN13P03 /DASH PENSERRASECURITIES / 0.37 DOORDASH INC COM USD0.00001 CLASS A PRICE: 86.04 BROKER COMMISSION: 0.37 BROKER: PENSERRASECURITIES								
28 Sep 23	DORIAN LPG LIMITED COM USD0.01	77.000	-2,252.64	0.00	0.00	2,252.64	0.00	0.00	0.00
02 Oct 23	SEDOL : BM4QJF5 /LPG	29.25							
Pending	PENSERRASECURITIES / 0.39 DORIAN LPG LTD COM USD0.01 PRICE: 29.25 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
09 Aug 23	DOUBLEVERIFY HLDGS INC COM	2,156.000	-71,503.74	0.00	0.00	71,503.74	0.00	0.00	0.00
11 Aug 23	SEDOL : BMDX9Z7 /DV	33.15							
Settled	ACADEMY SECURITIES INC / 32.34								

◆ 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>		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

	DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 33.15 BROKER COMMISSION: 32.34 BROKER: ACADEMY SECURITIES INC								
15 Sep 23	DOUBLEVERIFY HLDGS INC COM	2,867.000	-82,927.98	0.00	0.00	82,927.98	0.00	0.00	0.00
19 Sep 23	SEDOL : BMDX9Z7 /DV	28.92							
Settled	PENSERRASECURITIES / 14.34 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 28.92 BROKER COMMISSION: 14.34 BROKER: PENSERRASECURITIES								
15 Sep 23	DOUBLEVERIFY HLDGS INC COM	911.000	-26,350.68	0.00	0.00	26,350.68	0.00	0.00	0.00
19 Sep 23	SEDOL : BMDX9Z7 /DV	28.92							
Settled	PENSERRASECURITIES / 4.56 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 28.92 BROKER COMMISSION: 4.56 BROKER: PENSERRASECURITIES								
28 Sep 23	DOUBLEVERIFY HLDGS INC COM	100.000	-2,784.50	0.00	0.00	2,784.50	0.00	0.00	0.00
02 Oct 23	SEDOL : BMDX9Z7 /DV	27.84							
Pending	PENSERRASECURITIES / 0.50 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 27.84 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								
07 Jul 23	DOUGLAS EMMETT INC COM REIT	5,200.000	-70,681.00	0.00	0.00	70,681.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B1G3M58 /DEI	13.59							
Settled	CABRERA CAPITAL MARKETS LLC / 13.00 DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 13.59 BROKER COMMISSION: 13.00 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	DOVER CORP COM USD1.00	50.000	-7,222.75	0.00	0.00	7,222.75	0.00	0.00	0.00
19 Sep 23	SEDOL : 2278407 /DOV	144.45							
Settled	PENSERRASECURITIES / 0.25 DOVER CORP COM USD1.00 PRICE: 144.45 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	DOXIMITY INC COM USD0.001 CL A	804.000	-17,064.90	0.00	0.00	17,064.90	0.00	0.00	0.00
19 Sep 23	SEDOL : BMD22Y4 /DOCS	21.22							
Settled	PENSERRASECURITIES / 4.02 DOXIMITY INC COM USD0.001 CL A PRICE: 21.22 BROKER COMMISSION: 4.02 BROKER: PENSERRASECURITIES								
15 Sep 23	DRAFTKINGS INC NEW CL A	148.000	-4,594.66	0.00	0.00	4,594.66	0.00	0.00	0.00
19 Sep 23	SEDOL : BLDH12 /DKNG	31.04							
Settled	PENSERRASECURITIES / 0.74 DRAFTKINGS INC COM USD0.0001 CL A PRICE: 31.04 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
27 Jul 23	DTE ENERGY CO COM	50.000	-5,717.25	0.00	0.00	5,717.25	0.00	0.00	0.00
31 Jul 23	SEDOL : 2280220 /DTE	114.34							
Settled	PENSERRASECURITIES / 0.25 DTE ENERGY CO COM NPV PRICE: 114.34 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
07 Aug 23	DUKE ENERGY CORP NEW COM	122.000	-10,968.01	0.00	0.00	10,968.01	0.00	0.00	0.00
09 Aug 23	NEW COM NEW	89.8867							
Settled	SEDOL : B7VD3F2 /DUK CABRERA CAPITAL MARKETS LLC / 1.83 DUKE ENERGY CORP COM USD0.001 PRICE: 89.8867213 BROKER COMMISSION: 1.83 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	DUPONT DE NEMOURS INC	110.000	-8,559.65	0.00	0.00	8,559.65	0.00	0.00	0.00
31 Jul 23	COMMON STOCK	77.81							
Settled	SEDOL : BK0VN47 /DD PENSERRASECURITIES / 0.55 DUPONT DE NEMOURS COM USD0.01 PRICE: 77.81 BROKER COMMISSION: 0.55 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	DUPONT DE NEMOURS INC	53.000	-3,951.95	0.00	0.00	3,951.95	0.00	0.00	0.00
19 Sep 23	COMMON STOCK	74.56							
Settled	SEDOL : BK0VN47 /DD PENSERRASECURITIES / 0.27 DUPONT DE NEMOURS COM USD0.01 PRICE: 74.56 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
15 Sep 23	DYNATRACE INC COM	1,599.000	-74,233.58	0.00	0.00	74,233.58	0.00	0.00	0.00
19 Sep 23	SEDOL : BJV2RD9 /DT	46.42							
Settled	PENSERRASECURITIES / 8.00 DYNATRACE INC COM USD0.001 PRICE: 46.42 BROKER COMMISSION: 8.00 BROKER: PENSERRASECURITIES								
15 Sep 23	DYNAVAX TECHNOLOGIES CORP	572.000	-7,810.66	0.00	0.00	7,810.66	0.00	0.00	0.00
19 Sep 23	COM NEW COM NEW	13.65							
Settled	SEDOL : BRJZSK0 /DVAX PENSERRASECURITIES / 2.86 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 13.65 BROKER COMMISSION: 2.86 BROKER: PENSERRASECURITIES								
02 Aug 23	E L F BEAUTY INC COM	113.000	-15,035.22	0.00	0.00	15,035.22	0.00	0.00	0.00
04 Aug 23	SEDOL : BDDQ975 /ELF	133.04							
Settled	LOOP CAPITAL MARKETS LLC / 1.70 E L F BEAUTY INC COM USD0.01 PRICE: 133.04 BROKER COMMISSION: 1.70 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	E L F BEAUTY INC COM	224.000	-28,173.60	0.00	0.00	28,173.60	0.00	0.00	0.00
19 Sep 23	SEDOL : BDDQ975 /ELF	125.77							
Settled	PENSERRASECURITIES / 1.12 E L F BEAUTY INC COM USD0.01 PRICE: 125.77 BROKER COMMISSION: 1.12 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
28 Sep 23	E L F BEAUTY INC COM	43.000	-4,819.66	0.00	0.00	4,819.66	0.00	0.00	0.00
02 Oct 23	SEDOL : BDDQ975 /ELF	112.08							
Pending	PENSERRASECURITIES / 0.22 E L F BEAUTY INC COM USD0.01 PRICE: 112.08 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
07 Jul 23	EASTERLY GOVERNMENT PROPERTI	3,600.000	-52,524.00	0.00	0.00	52,524.00	0.00	0.00	0.00
11 Jul 23	COMMON STOCK	14.59							
Settled	SEDOL : BVSS693 /DEA STATE STREET BANK AND TRUST CO. EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 14.59 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	EASTGROUP PPTYS INC REIT	1,600.000	-277,604.00	0.00	0.00	277,604.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2455761 /EGP	173.50							
Settled	CABRERA CAPITAL MARKETS LLC / 4.00 EASTGROUP PPTY INC COM USD0.0001 PRICE: 173.5 BROKER COMMISSION: 4.00 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Aug 23	EATON CORP PLC COM USD0.50	63.000	-13,878.17	0.00	0.00	13,878.17	0.00	0.00	0.00
09 Aug 23	SEDOL : B8KQN82 /ETN	220.2733							
Settled	CABRERA CAPITAL MARKETS LLC / 0.95 EATON CORP PLC COM USD0.01 PRICE: 220.2733333 BROKER COMMISSION: 0.95 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	EBAY INC COM USD0.001	129.000	-5,632.79	0.00	0.00	5,632.79	0.00	0.00	0.00
31 Jul 23	SEDOL : 2293819 /EBAY	43.66							
Settled	PENSERRASECURITIES / 0.65 EBAY INC COM USD0.001 PRICE: 43.66 BROKER COMMISSION: 0.65 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	EDISON INTL COM	91.000	-6,448.72	0.00	0.00	6,448.72	0.00	0.00	0.00
31 Jul 23	SEDOL : 2829515 /EIX	70.86							
Settled	PENSERRASECURITIES / 0.46 EDISON INTL COM NPV PRICE: 70.86 BROKER COMMISSION: 0.46 BROKER: PENSERRASECURITIES								
27 Jul 23	ELECTR ARTS COM	66.000	-9,075.99	0.00	0.00	9,075.99	0.00	0.00	0.00
31 Jul 23	SEDOL : 2310194 /EA	137.51							
Settled	PENSERRASECURITIES / 0.33 ELECTRONIC ARTS COM STK CL A PRICE: 137.51 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
15 Sep 23	ELECTR ARTS COM	31.000	-3,734.42	0.00	0.00	3,734.42	0.00	0.00	0.00
19 Sep 23	SEDOL : 2310194 /EA	120.46							
Settled	PENSERRASECURITIES / 0.16 ELECTRONIC ARTS COM STK CL A PRICE: 120.46 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
07 Aug 23	ELEVANCE HEALTH INC	38.000	-17,879.76	0.00	0.00	17,879.76	0.00	0.00	0.00
09 Aug 23	SEDOL : BSPHGL4 /ELV	470.505							
Settled	CABRERA CAPITAL MARKETS LLC / 0.57 ELEVANCE HEALTH INC PRICE: 470.505 BROKER COMMISSION: 0.57 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	ELEVANCE HEALTH INC	37.000	-16,351.23	0.00	0.00	16,351.23	0.00	0.00	0.00
19 Sep 23	SEDOL : BSPHGL4 /ELV	441.92							
Settled	PENSERRASECURITIES / 0.19 ELEVANCE HEALTH INC PRICE: 441.92 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	ELI LILLY & CO COM	123.000	-55,964.39	0.00	0.00	55,964.39	0.00	0.00	0.00
31 Jul 23	SEDOL : 2516152 /LLY	454.99							
Settled	PENSERRASECURITIES / 0.62 ELI LILLY AND CO COM NPV PRICE: 454.99 BROKER COMMISSION: 0.62 BROKER: PENSERRASECURITIES								
07 Sep 23	ELI LILLY & CO COM	60.000	-34,320.97	0.00	0.00	34,320.97	0.00	0.00	0.00
11 Sep 23	SEDOL : 2516152 /LLY	572.0012							
Settled	PERSHING LLC / 0.90 ELI LILLY AND CO COM NPV PRICE: 572.0011666 BROKER COMMISSION: 0.90 BROKER: PERSHING LLC								
15 Sep 23	ELI LILLY & CO COM	82.000	-47,204.53	0.00	0.00	47,204.53	0.00	0.00	0.00
19 Sep 23	SEDOL : 2516152 /LLY	575.66							
Settled	PENSERRASECURITIES / 0.41 ELI LILLY AND CO COM NPV PRICE: 575.66 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES								
28 Sep 23	ELLINGTON FINL LLC	250.000	-3,076.25	0.00	0.00	3,076.25	0.00	0.00	0.00
02 Oct 23	SEDOL : BJ7MB31 /EFC	12.30							
Pending	PENSERRASECURITIES / 1.25 ELLINGTON FINL INC COM NPV PRICE: 12.3 BROKER COMMISSION: 1.25 BROKER: PENSERRASECURITIES								
07 Jul 23	ELME COMMUNITIES FORMERLY	3,200.000	-52,544.00	0.00	0.00	52,544.00	0.00	0.00	0.00
11 Jul 23	WASHINGTON RE SH BEN INT	16.42							
Settled	SEDOL : 2942304 /ELME STATE STREET BANK AND TRUST CO. ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 16.42 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Jul 23	ELME COMMUNITIES FORMERLY	100.000	-1,642.25	0.00	0.00	1,642.25	0.00	0.00	0.00
11 Jul 23	WASHINGTON RE SH BEN INT	16.42							
Settled	SEDOL : 2942304 /ELME CABRERA CAPITAL MARKETS LLC / 0.25 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 16.42 BROKER COMMISSION: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	EMCOR GROUP INC COM	17.000	-3,618.71	0.00	0.00	3,618.71	0.00	0.00	0.00
19 Sep 23	SEDOL : 2474164 /EME	212.86							
Settled	PENSERRASECURITIES / 0.09 EMCOR GROUP INC COM STK USD0.01 PRICE: 212.86 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
15 Sep 23	EMERSON ELECTRIC CO COM	179.000	-17,696.84	0.00	0.00	17,696.84	0.00	0.00	0.00
19 Sep 23	SEDOL : 2313405 /EMR	98.86							
Settled	PENSERRASECURITIES / 0.90 EMERSON ELECTRIC COM USD0.50 PRICE: 98.86 BROKER COMMISSION: 0.90 BROKER: PENSERRASECURITIES								
07 Jul 23	EMPIRE ST RLTY TR INC CL A CLA	4,800.000	-38,268.00	0.00	0.00	38,268.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BF321D7 /ESRT	7.97							
Settled	CABRERA CAPITAL MARKETS LLC / 12.00 EMPIRE ST RLTY TR COM USD0.01 CL 'A' PRICE: 7.97 BROKER COMMISSION: 12.00 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	ENERGIZER HLDGS INC NEW COM	9,751.000	-334,118.02	0.00	0.00	334,118.02	0.00	0.00	0.00
19 Sep 23	SEDOL : BYZFPN5 /ENR	34.26							
Settled	PENSERRASECURITIES / 48.76 ENERGIZER HLDGS IN COM USD0.01 PRICE: 34.26 BROKER COMMISSION: 48.76 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	ENPHASE ENERGY INC COM	32.000	-5,337.76	0.00	0.00	5,337.76	0.00	0.00	0.00
31 Jul 23	SEDOL : B65SQW4 /ENPH	166.80							
Settled	PENSERRASECURITIES / 0.16 ENPHASE ENERGY INC COM USD0.00001 PRICE: 166.8 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
02 Aug 23	ENSIGN GROUP INC COM STK	115.000	-11,133.18	0.00	0.00	11,133.18	0.00	0.00	0.00
04 Aug 23	SEDOL : B1YWPP8 /ENSG	96.7952							
Settled	LOOP CAPITAL MARKETS LLC / 1.73 ENSIGN GROUP INC COM USD0.001 PRICE: 96.7952173 BROKER COMMISSION: 1.73 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	ENSIGN GROUP INC COM STK	44.000	-4,134.90	0.00	0.00	4,134.90	0.00	0.00	0.00
02 Oct 23	SEDOL : B1YWPP8 /ENSG	93.97							
Pending	PENSERRASECURITIES / 0.22 ENSIGN GROUP INC COM USD0.001 PRICE: 93.97 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
15 Sep 23	ENTEGRIS INC COM	52.000	-4,784.26	0.00	0.00	4,784.26	0.00	0.00	0.00
19 Sep 23	SEDOL : 2599700 /ENTG	92.00							
Settled	PENSERRASECURITIES / 0.26 ENTEGRIS INC COM USD0.01 PRICE: 92.0 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
27 Jul 23	ENTERGY CORP NEW COM	51.000	-5,285.39	0.00	0.00	5,285.39	0.00	0.00	0.00
31 Jul 23	SEDOL : 2317087 /ETR	103.63							
Settled	PENSERRASECURITIES / 0.26 ENTERGY CORP COM USD0.01 PRICE: 103.63 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
07 Aug 23	EOG RESOURCES INC COM	93.000	-11,876.07	0.00	0.00	11,876.07	0.00	0.00	0.00
09 Aug 23	SEDOL : 2318024 /EOG	127.6846							
Settled	CABRERA CAPITAL MARKETS LLC / 1.40 EOG RESOURCES INC COM USD0.01 PRICE: 127.6846236 BROKER COMMISSION: 1.40 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	EPAM SYS INC COM STK	20.000	-5,273.30	0.00	0.00	5,273.30	0.00	0.00	0.00
19 Sep 23	SEDOL : B44Z3T8 /EPAM	263.66							
Settled	PENSERRASECURITIES / 0.10 EPAM SYS INC COM STK PRICE: 263.66 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
07 Jul 23	EPR PPTYS COM SH BEN INT COM	1,100.000	-51,834.75	0.00	0.00	51,834.75	0.00	0.00	0.00
11 Jul 23	SH BEN INT	47.12							
Settled	SEDOL : B8XXZP1 /EPR CABRERA CAPITAL MARKETS LLC / 2.75 EPR PROPERTIES SBI USD0.01 PRICE: 47.12 BROKER COMMISSION: 2.75 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	EPR PPTYS COM SH BEN INT COM	1,400.000	-65,968.00	0.00	0.00	65,968.00	0.00	0.00	0.00
11 Jul 23	SH BEN INT	47.119999							
Settled	SEDOL : B8XXZP1 /EPR STATE STREET BANK AND TRUST CO. EPR PROPERTIES SBI USD0.01 PRICE: 47.12 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	EQT CORP COM	128.000	-5,316.48	0.00	0.00	5,316.48	0.00	0.00	0.00
19 Sep 23	SEDOL : 2319414 /EQT	41.53							
Settled	PENSERRASECURITIES / 0.64 EQT CORPORATION COM NPV PRICE: 41.53 BROKER COMMISSION: 0.64 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
07 Jul 23	EQTY LIFESTYLE PPTYS INC REIT	4,500.000	-296,651.25	0.00	0.00	296,651.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2563125 /ELS	65.92							
Settled	CABRERA CAPITAL MARKETS LLC / 11.25 EQUITY LIFESTYLE P REIT USD0.01 PRICE: 65.92 BROKER COMMISSION: 11.25 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	EQTY LIFESTYLE PPTYS INC REIT	1,900.000	-125,248.00	0.00	0.00	125,248.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2563125 /ELS	65.919998							
Settled	STATE STREET BANK AND TRUST CO. EQUITY LIFESTYLE P REIT USD0.01 PRICE: 65.92 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	EQTY LIFESTYLE PPTYS INC REIT	63.000	-4,230.14	0.00	0.00	4,230.14	0.00	0.00	0.00
19 Sep 23	SEDOL : 2563125 /ELS	67.14							
Settled	PENSERRASECURITIES / 0.32 EQUITY LIFESTYLE P REIT USD0.01 PRICE: 67.14 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
07 Jul 23	EQTY RESDNTL EFF 5/15/02	13,300.000	-885,015.25	0.00	0.00	885,015.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2319157 /EQR	66.54							
Settled	CABRERA CAPITAL MARKETS LLC / 33.25 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 66.54 BROKER COMMISSION: 33.25 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	EQTY RESDNTL EFF 5/15/02	90.000	-5,910.75	0.00	0.00	5,910.75	0.00	0.00	0.00
31 Jul 23	SEDOL : 2319157 /EQR	65.67							
Settled	PENSERRASECURITIES / 0.45 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 65.67 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	EQTY RESDNTL EFF 5/15/02	200.000	-12,632.50	0.00	0.00	12,632.50	0.00	0.00	0.00
19 Sep 23	SEDOL : 2319157 /EQR	63.16							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 63.16 BROKER COMMISSION: 0.50 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	EQUIFAX INC COM	29.000	-5,883.09	0.00	0.00	5,883.09	0.00	0.00	0.00
31 Jul 23	SEDOL : 2319146 /EFX	202.86							
Settled	PENSERRASECURITIES / 0.15 EQUIFAX INC COM USD1.25 PRICE: 202.86 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
03 Jul 23	EQUINIX INC COM PAR \$0.001	31.000	-24,426.36	0.00	0.00	24,426.36	0.00	0.00	0.00
06 Jul 23	SEDOL : BVLZX12 /EQIX	787.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 EQUINIX INC COM USD0.001 PRICE: 787.94 BROKER COMMISSION: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	EQUINIX INC COM PAR \$0.001	200.000	-154,462.00	0.00	0.00	154,462.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BVLZX12 /EQIX	772.309998							
Settled	STATE STREET BANK AND TRUST CO. EQUINIX INC COM USD0.001 PRICE: 772.31 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	EQUINIX INC COM PAR \$0.001	2,900.000	-2,239,706.25	0.00	0.00	2,239,706.25	0.00	0.00	0.00
11 Jul 23	SEDOL : BVLZX12 /EQIX	772.31							
Settled	CABRERA CAPITAL MARKETS LLC / 7.25 EQUINIX INC COM USD0.001 PRICE: 772.31 BROKER COMMISSION: 7.25 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Jul 23	EQUINIX INC COM PAR \$0.001	100.000	-77,231.00	0.00	0.00	77,231.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BVLZX12 /EQIX	772.309998							
Settled	STATE STREET BANK AND TRUST CO. EQUINIX INC COM USD0.001 PRICE: 772.31 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	EQUINIX INC COM PAR \$0.001	100.000	-77,231.00	0.00	0.00	77,231.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BVLZX12 /EQIX	772.309998							
Settled	STATE STREET BANK AND TRUST CO. EQUINIX INC COM USD0.001 PRICE: 772.31 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Jul 23	EQUINIX INC COM PAR \$0.001	35.000	-27,093.47	0.00	0.00	27,093.47	0.00	0.00	0.00
12 Jul 23	SEDOL : BVLZX12 /EQIX	774.092							
Settled	J.P. MORGAN SECURITIES LLC / 0.25 EQUINIX INC COM USD0.001 PRICE: 774.092 BROKER COMMISSION: 0.25 BROKER: J.P. MORGAN SECURITIES LLC								
07 Aug 23	EQUINIX INC COM PAR \$0.001	15.000	-11,625.83	0.00	0.00	11,625.83	0.00	0.00	0.00
09 Aug 23	SEDOL : BVLZX12 /EQIX	775.04							
Settled	CABRERA CAPITAL MARKETS LLC / 0.23 EQUINIX INC COM USD0.001 PRICE: 775.04 BROKER COMMISSION: 0.23 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	EQUINIX INC COM PAR \$0.001	28.000	-21,734.23	0.00	0.00	21,734.23	0.00	0.00	0.00
19 Sep 23	SEDOL : BVLZX12 /EQIX	776.22							
Settled	CABRERA CAPITAL MARKETS LLC / 0.07 EQUINIX INC COM USD0.001 PRICE: 776.22 BROKER COMMISSION: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	EQUITABLE HLDGS INC COM	126.000	-3,674.79	0.00	0.00	3,674.79	0.00	0.00	0.00
19 Sep 23	SEDOL : BKRMR96 /EQH	29.16							
Settled	PENSERRASECURITIES / 0.63 EQUITABLE HLDGS IN COM USD0.01 PRICE: 29.16 BROKER COMMISSION: 0.63 BROKER: PENSERRASECURITIES								
28 Sep 23	ESCO TECHNOLOGIES INC	21.000	-2,268.32	0.00	0.00	2,268.32	0.00	0.00	0.00
02 Oct 23	SEDOL : 2321583 /ESE	108.01							
Pending	PENSERRASECURITIES / 0.11 ESCO TECHNOLOGIES COM USD0.01 PRICE: 108.01 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	ESSENTIAL PROPERTIES REALTY TR	93.000	-2,219.45	0.00	0.00	2,219.45	0.00	0.00	0.00
07 Jul 23	INC USD0.01	23.85							
Settled	SEDOL : BFFK0X2 /EPRT PENSERRASECURITIES / 1.40 ESSENTIAL PROPERTI USD0.01 PRICE: 23.85 BROKER COMMISSION: 1.40 BROKER: PENSERRASECURITIES								
07 Jul 23	ESSENTIAL PROPERTIES REALTY TR	5,300.000	-123,609.25	0.00	0.00	123,609.25	0.00	0.00	0.00
11 Jul 23	INC USD0.01	23.32							
Settled	SEDOL : BFFK0X2 /EPRT CABRERA CAPITAL MARKETS LLC / 13.25 ESSENTIAL PROPERTI USD0.01 PRICE: 23.32 BROKER COMMISSION: 13.25 BROKER: CABRERA CAPITAL MARKETS LLC								
06 Sep 23	ESSENTIAL PROPERTIES REALTY TR	1,100.000	-25,839.44	0.00	0.00	25,839.44	0.00	0.00	0.00
08 Sep 23	INC USD0.01	23.4834							
Settled	SEDOL : BFFK0X2 /EPRT PERSHING LLC / 7.70 ESSENTIAL PROPERTI USD0.01 PRICE: 23.4834 BROKER COMMISSION: 7.70 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 Sep 23	ESSENTIAL PROPERTIES REALTY TR	185.000	-4,024.68	0.00	0.00	4,024.68	0.00	0.00	0.00
02 Oct 23	INC USD0.01	21.75							
Pending	SEDOL : BFFK0X2 /EPRT PENSERRASECURITIES / 0.93 ESSENTIAL PROPERTI USD0.01 PRICE: 21.75 BROKER COMMISSION: 0.93 BROKER: PENSERRASECURITIES								
07 Jul 23	ESSEX PPTY TR REIT	500.000	-116,625.00	0.00	0.00	116,625.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2316619 /ESS	233.25							
Settled	STATE STREET BANK AND TRUST CO. ESSEX PROP TRUST COM USD0.0001 PRICE: 233.25 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	ESSEX PPTY TR REIT	200.000	-46,650.00	0.00	0.00	46,650.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2316619 /ESS	233.25							
Settled	NORTHERN TRUST CO LDN ESSEX PROP TRUST COM USD0.0001 PRICE: 233.25 NET BROKER: NORTHERN TRUST CO LDN								
07 Jul 23	ESSEX PPTY TR REIT	1,581.000	-368,772.20	0.00	0.00	368,772.20	0.00	0.00	0.00
11 Jul 23	SEDOL : 2316619 /ESS	233.25							
Settled	CABRERA CAPITAL MARKETS LLC / 3.95 ESSEX PROP TRUST COM USD0.0001 PRICE: 233.25 BROKER COMMISSION: 3.95 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	ESSEX PPTY TR REIT	23.000	-5,180.18	0.00	0.00	5,180.18	0.00	0.00	0.00
19 Sep 23	SEDOL : 2316619 /ESS	225.22							
Settled	PENSERRASECURITIES / 0.12 ESSEX PROP TRUST COM USD0.0001 PRICE: 225.22 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	EVEREST GROUP LTD	51.000	-19,339.97	0.00	0.00	19,339.97	0.00	0.00	0.00
19 Sep 23	SEDOL : 2556868 /EG	379.21							
Settled	PENSERRASECURITIES / 0.26 EVEREST GROUP LTD PRICE: 379.21 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
15 Sep 23	EVERGY INC COM NPV	79.000	-4,277.46	0.00	0.00	4,277.46	0.00	0.00	0.00
19 Sep 23	SEDOL : BFMXGR0 /EVRG	54.14							
Settled	PENSERRASECURITIES / 0.40 EVERGY INC COM NPV PRICE: 54.14 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								
27 Jul 23	EVERSOURCE ENERGY COM	84.000	-6,071.10	0.00	0.00	6,071.10	0.00	0.00	0.00
31 Jul 23	SEDOL : BVVN4Q8 /ES	72.27							
Settled	PENSERRASECURITIES / 0.42 EVERSOURCE ENERGY COM USD5 PRICE: 72.27 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
15 Sep 23	EXACT SCIENCES CORP COM	63.000	-4,831.16	0.00	0.00	4,831.16	0.00	0.00	0.00
19 Sep 23	SEDOL : 2719951 /EXAS	76.68							
Settled	PENSERRASECURITIES / 0.32 EXACT SCIENCES COR COM USD0.01 PRICE: 76.68 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
15 Sep 23	EXPAND ENERGY CORP	45.000	-3,845.48	0.00	0.00	3,845.48	0.00	0.00	0.00
19 Sep 23	SEDOL : BMZ5LZ5 /EXE	85.45							
Settled	PENSERRASECURITIES / 0.23 CHESAPEAKE ENERGY COM USD0.01 PRICE: 85.45 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	EXPEDIA GROUP INC COM	51.000	-5,452.67	0.00	0.00	5,452.67	0.00	0.00	0.00
19 Sep 23	USD0.001	106.91							
Settled	SEDOL : B748CK2 /EXPE PENSERRASECURITIES / 0.26 EXPEDIA GROUP INC COM USD0.001 PRICE: 106.91 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
07 Jul 23	EXTRA SPACE STORAGE INC COM	4,800.000	-710,988.00	0.00	0.00	710,988.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B02HWR9 /EXR	148.12							
Settled	CABRERA CAPITAL MARKETS LLC / 12.00 EXTRA SPACE STORAG COM USD0.01 PRICE: 148.12 BROKER COMMISSION: 12.00 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	EXTRA SPACE STORAGE INC COM	51.000	-7,241.75	0.00	0.00	7,241.75	0.00	0.00	0.00
31 Jul 23	SEDOL : B02HWR9 /EXR	141.99							
Settled	PENSERRASECURITIES / 0.26 EXTRA SPACE STORAG COM USD0.01 PRICE: 141.99 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
31 Jul 23	EXTRA SPACE STORAGE INC COM	100.000	-13,957.00	0.00	0.00	13,957.00	0.00	0.00	0.00
01 Aug 23	SEDOL : B02HWR9 /EXR	139.570007							
Settled	STATE STREET BANK AND TRUST CO. EXTRA SPACE STORAG COM USD0.01 PRICE: 139.57 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Sep 23	EXTREME NETWORKS INC COM	102.000	-2,489.31	0.00	0.00	2,489.31	0.00	0.00	0.00
02 Oct 23	SEDOL : 2407052 /EXTR	24.40							
Pending	PENSERRASECURITIES / 0.51 EXTREME NETWORKS COM USD0.001 PRICE: 24.4 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
27 Jul 23	EXXON MOBIL CORP COM	595.000	-62,727.88	0.00	0.00	62,727.88	0.00	0.00	0.00
31 Jul 23	SEDOL : 2326618 /XOM	105.42							
Settled	PENSERRASECURITIES / 2.98 EXXON MOBIL CORP COM NPV PRICE: 105.42 BROKER COMMISSION: 2.98 BROKER: PENSERRASECURITIES								
07 Sep 23	EXXON MOBIL CORP COM	287.000	-32,759.45	0.00	0.00	32,759.45	0.00	0.00	0.00
11 Sep 23	SEDOL : 2326618 /XOM	114.1294							
Settled	PERSHING LLC / 4.31 EXXON MOBIL CORP COM NPV PRICE: 114.1294076 BROKER COMMISSION: 4.31 BROKER: PERSHING LLC								
15 Sep 23	F5 INC COM STK NPV	22.000	-3,486.45	0.00	0.00	3,486.45	0.00	0.00	0.00
19 Sep 23	SEDOL : 2427599 /FFIV	158.47							
Settled	PENSERRASECURITIES / 0.11 F5 INC COM STK NPV PRICE: 158.47 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
28 Sep 23	FABRINET COM USD0.01	29.000	-4,869.25	0.00	0.00	4,869.25	0.00	0.00	0.00
02 Oct 23	SEDOL : B4JSZL8 /FN	167.90							
Pending	PENSERRASECURITIES / 0.15 FABRINET COM USD0.01 PRICE: 167.9 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
15 Sep 23	FACTSET RESH SYS INC COM STK	14.000	-5,987.45	0.00	0.00	5,987.45	0.00	0.00	0.00
19 Sep 23	SEDOL : 2329770 /FDS	427.67							
Settled	PENSERRASECURITIES / 0.07 FACTSET RESEARCH COM USD0.01 PRICE: 427.67 BROKER COMMISSION: 0.07 BROKER: PENSERRASECURITIES								
27 Jul 23	FAIR ISAAC CORPORATION COM	6.000	-4,921.95	0.00	0.00	4,921.95	0.00	0.00	0.00
31 Jul 23	SEDOL : 2330299 /FICO	820.32							
Settled	PENSERRASECURITIES / 0.03								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

FAIR ISAAC CORP COM USD0.01 PRICE: 820.32
 BROKER COMMISSION: 0.03 BROKER:
 PENSERRASECURITIES

07 Jul 23 11 Jul 23 Settled	FARMLAND PARTNERS INC COM SEDOL : BKZH191 /FPI CABRERA CAPITAL MARKETS LLC / 5.00 FARMLAND PARTNERS COM USD0.01 PRICE: 12.32 BROKER COMMISSION: 5.00 BROKER: CABRERA CAPITAL MARKETS LLC	2,000.000 12.32	-24,645.00	0.00	0.00	24,645.00	0.00	0.00	0.00
27 Jul 23 31 Jul 23 Settled	FASTENAL CO COM SEDOL : 2332262 /FAST PENSERRASECURITIES / 0.69 FASTENAL COM USD0.01 PRICE: 57.69 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES	138.000 57.69	-7,961.91	0.00	0.00	7,961.91	0.00	0.00	0.00
15 Sep 23 19 Sep 23 Settled	FASTENAL CO COM SEDOL : 2332262 /FAST PENSERRASECURITIES / 0.33 FASTENAL COM USD0.01 PRICE: 55.22 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES	65.000 55.22	-3,589.63	0.00	0.00	3,589.63	0.00	0.00	0.00
07 Jul 23 11 Jul 23 Settled	FEDERAL RLTY INV TR COM USD0.01 SEDOL : BN7P9B2 /FRT CABRERA CAPITAL MARKETS LLC / 6.25 FED REALTY INV TR COM USD0.01 PRICE: 95.98 BROKER COMMISSION: 6.25 BROKER: CABRERA CAPITAL MARKETS LLC	2,500.000 95.98	-239,956.25	0.00	0.00	239,956.25	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
07 Jul 23	FEDERAL RLTY INVT TR COM	400.000	-38,392.00	0.00	0.00	38,392.00	0.00	0.00	0.00
11 Jul 23	USD0.01	95.980003							
Settled	SEDOL : BN7P9B2 /FRT STATE STREET BANK AND TRUST CO. FED REALTY INV TR COM USD0.01 PRICE: 95.98 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Sep 23	FEDERAL SIGNAL CORP COM	49.000	-2,961.81	0.00	0.00	2,961.81	0.00	0.00	0.00
02 Oct 23	SEDOL : 2333986 /FSS	60.44							
Pending	PENSERRASECURITIES / 0.25 FED SIGNAL CORP COM USD1 PRICE: 60.44 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
15 Sep 23	FEDEX CORP COM	72.000	-18,294.12	0.00	0.00	18,294.12	0.00	0.00	0.00
19 Sep 23	SEDOL : 2142784 /FDX	254.08							
Settled	PENSERRASECURITIES / 0.36 FEDEX CORP COM USD0.10 PRICE: 254.08 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								
15 Sep 23	FIDELITY NATL FINL INC NEW	92.000	-3,939.90	0.00	0.00	3,939.90	0.00	0.00	0.00
19 Sep 23	FORMERLY FIDELITY COMMON	42.82							
Settled	STOCK SEDOL : BNRD4 /FNF PENSERRASECURITIES / 0.46 FIDELITY NATL FINL INC NEW FORMERLY FIDELITY C PRICE: 42.82 BROKER COMMISSION: 0.46 BROKER: PENSERRASECURITIES								
27 Jul 23	FIDELITY NATL INFORMATION SVCS	143.000	-8,719.43	0.00	0.00	8,719.43	0.00	0.00	0.00
31 Jul 23	INC COM STK	60.97							
Settled	SEDOL : 2769796 /FIS PENSERRASECURITIES / 0.72								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

FIDELITY NATL INF COM USD0.01 PRICE: 60.97
 BROKER COMMISSION: 0.72 BROKER:
 PENSERRASECURITIES

15 Sep 23	FIDELITY NATL INFORMATION SVCS	67.000	-3,812.64	0.00	0.00	3,812.64	0.00	0.00	0.00
19 Sep 23	INC COM STK	56.90							
Settled	SEDOL : 2769796 /FIS PENSERRASECURITIES / 0.34 FIDELITY NATL INF COM USD0.01 PRICE: 56.9 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								
15 Sep 23	FIRST CTZNS BANCSHARES INC N	4.000	-5,271.46	0.00	0.00	5,271.46	0.00	0.00	0.00
19 Sep 23	C CL A CL A	1,317.86							
Settled	SEDOL : 2355582 /FCNCA PENSERRASECURITIES / 0.02 1ST CITIZENS BCSHS CLASS'A'COM USD1 PRICE: 1317.86 BROKER COMMISSION: 0.02 BROKER: PENSERRASECURITIES								
15 Sep 23	FIRST HORIZON CORPORATION	1,685.000	-19,301.68	0.00	0.00	19,301.68	0.00	0.00	0.00
19 Sep 23	COM	11.45							
Settled	SEDOL : 2341484 /FHN PENSERRASECURITIES / 8.43 FIRST HORIZON CORPORATIO PRICE: 11.45 BROKER COMMISSION: 8.43 BROKER: PENSERRASECURITIES								
27 Jul 23	FIRST SOLAR INC COM	26.000	-5,168.93	0.00	0.00	5,168.93	0.00	0.00	0.00
31 Jul 23	SEDOL : B1HMF22 /FSLR	198.80							
Settled	PENSERRASECURITIES / 0.13 FIRST SOLAR INC COM STK USD0.001 PRICE: 198.8 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
27 Jul 23	FIRSTENERGY CORP COM	131.000	-5,141.10	0.00	0.00	5,141.10	0.00	0.00	0.00
31 Jul 23	SEDOL : 2100920 /FE	39.24							
Settled	PENSERRASECURITIES / 0.66								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

FIRSTENERGY CORP COM USD0.10 PRICE: 39.24
 BROKER COMMISSION: 0.66 BROKER:
 PENSERRASECURITIES

07 Aug 23	FISERV INC COM	98.000	-12,361.56	0.00	0.00	12,361.56	0.00	0.00	0.00
09 Aug 23	SEDOL : 2342034 /FI	126.1234							
Settled	CABRERA CAPITAL MARKETS LLC / 1.47 FISERV INC COM USD0.01 PRICE: 126.1233673 BROKER COMMISSION: 1.47 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	FLOOR & DECOR HLDGS INC CL A	37.000	-3,470.79	0.00	0.00	3,470.79	0.00	0.00	0.00
19 Sep 23	CL A	93.80							
Settled	SEDOL : BYQHP96 /FND PENSERRASECURITIES / 0.19 FLOOR & DECOR HOLD COM USD0.001 CL A PRICE: 93.8 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								
15 Sep 23	FOOT LOCKER INC COM	11,985.000	-219,505.28	0.00	0.00	219,505.28	0.00	0.00	0.00
19 Sep 23	SEDOL : 2980906 /FL	18.31							
Settled	PENSERRASECURITIES / 59.93 FOOT LOCKER INC COM USD0.01 PRICE: 18.31 BROKER COMMISSION: 59.93 BROKER: PENSERRASECURITIES								
27 Jul 23	FORTIVE CORP COM MON STOCK	85.000	-6,490.18	0.00	0.00	6,490.18	0.00	0.00	0.00
31 Jul 23	SEDOL : BYT3MK1 /FTV	76.35							
Settled	PENSERRASECURITIES / 0.43 FORTIVE CORP COM USD0.01 PRICE: 76.35 BROKER COMMISSION: 0.43 BROKER: PENSERRASECURITIES								
05 Jul 23	FORTREA HLDGS INC COM	13,692.000	-506,809.38	0.00	0.00	506,809.38	0.00	0.00	0.00
07 Jul 23	SEDOL : BRXYZ57 /FTRE	37.00							
Settled	PENSERRASECURITIES / 205.38								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
FORTREA HOLDINGS I COM USD0.001 PRICE: 37.0 BROKER COMMISSION: 205.38 BROKER: PENSERRASECURITIES									
07 Jul 23	FOUR CORNERS PPTY TR INC COM	3,100.000	-78,561.75	0.00	0.00	78,561.75	0.00	0.00	0.00
11 Jul 23	SEDOL : BZ16HK0 /FCPT	25.34							
Settled	CABRERA CAPITAL MARKETS LLC / 7.75 FOUR CORNERS PPTY COM USD0.0001 PRICE: 25.34 BROKER COMMISSION: 7.75 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Sep 23	FRANKLIN ELEC INC COM	31.000	-2,802.87	0.00	0.00	2,802.87	0.00	0.00	0.00
02 Oct 23	SEDOL : 2350383 /FELE	90.41							
Pending	PENSERRASECURITIES / 0.16 FRANKLIN ELECTRIC COM USD0.10 PRICE: 90.41 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
15 Sep 23	FREEPORT-MCMORAN INC	448.000	-18,088.00	0.00	0.00	18,088.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2352118 /FCX	40.37							
Settled	PENSERRASECURITIES / 2.24 FREEPORT-MCMORAN INC PRICE: 40.37 BROKER COMMISSION: 2.24 BROKER: PENSERRASECURITIES								
28 Sep 23	FRESH DEL MONTE PRODUCE INC	260.000	-6,763.90	0.00	0.00	6,763.90	0.00	0.00	0.00
02 Oct 23	COM STK	26.01							
Pending	SEDOL : 2118707 /FDP PENSERRASECURITIES / 1.30 FRESH DEL MONTE PR COM USD0.01 PRICE: 26.01 BROKER COMMISSION: 1.30 BROKER: PENSERRASECURITIES								
02 Aug 23	FULLER H B CO COM	254.000	-18,556.05	0.00	0.00	18,556.05	0.00	0.00	0.00
04 Aug 23	SEDOL : 2354664 /FUL	73.0403							
Settled	LOOP 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								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
	FULLER(HB)CO COM USD1 PRICE: 73.0403149 BROKER COMMISSION: 3.81 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	FULLER H B CO COM	43.000	-3,081.17	0.00	0.00	3,081.17	0.00	0.00	0.00
02 Oct 23	SEDOL : 2354664 /FUL	71.65							
Pending	PENSERRASECURITIES / 0.22 FULLER(HB)CO COM USD1 PRICE: 71.65 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
27 Jul 23	GALLAGHER ARTHUR J & CO COM	51.000	-11,074.91	0.00	0.00	11,074.91	0.00	0.00	0.00
31 Jul 23	SEDOL : 2359506 /AJG	217.15							
Settled	PENSERRASECURITIES / 0.26 GALLAGHER AJ & CO COM USD1.00 PRICE: 217.15 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
15 Sep 23	GALLAGHER ARTHUR J & CO COM	24.000	-5,523.48	0.00	0.00	5,523.48	0.00	0.00	0.00
19 Sep 23	SEDOL : 2359506 /AJG	230.14							
Settled	PENSERRASECURITIES / 0.12 GALLAGHER AJ & CO COM USD1.00 PRICE: 230.14 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
07 Jul 23	GAMING & LEISURE PPTYS INC	7,800.000	-374,029.50	0.00	0.00	374,029.50	0.00	0.00	0.00
11 Jul 23	COM	47.95							
Settled	SEDOL : BFPK4S5 /GLPI CABRERA CAPITAL MARKETS LLC / 19.50 GAMING & LEISURE P COM USD0.01 PRICE: 47.95 BROKER COMMISSION: 19.50 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	GAMING & LEISURE PPTYS INC	1,300.000	-62,335.00	0.00	0.00	62,335.00	0.00	0.00	0.00
11 Jul 23	COM	47.950001							
Settled	SEDOL : BFPK4S5 /GLPI STATE STREET BANK AND TRUST 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>

Purchases

Equities

Common stock

United States - USD

GAMING & LEISURE P COM USD0.01 PRICE: 47.95
NET BROKER: STATE STREET BANK AND TRUST CO.

15 Sep 23 19 Sep 23 Settled	GAMING & LEISURE PPTYS INC COM SEDOL : BFPK4S5 /GLPI PENSERRASECURITIES / 0.45 GAMING & LEISURE P COM USD0.01 PRICE: 48.28 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES	89.000 48.28	-4,297.37	0.00	0.00	4,297.37	0.00	0.00	0.00
15 Sep 23 19 Sep 23 Settled	GARMIN LTD COMMON STOCK SEDOL : B3Z5T14 /GRMN PENSERRASECURITIES / 0.28 GARMIN LTD COMMON STOCK PRICE: 106.12 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES	55.000 106.12	-5,836.88	0.00	0.00	5,836.88	0.00	0.00	0.00
27 Jul 23 31 Jul 23 Settled	GARTNER INC COM SEDOL : 2372763 /IT PENSERRASECURITIES / 0.09 GARTNER INC COM PRICE: 353.75 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES	18.000 353.75	-6,367.59	0.00	0.00	6,367.59	0.00	0.00	0.00
07 Aug 23 09 Aug 23 Settled	GE AEROSPACE SEDOL : BL59CR9 /GE CABRERA CAPITAL MARKETS LLC / 2.58 GENERAL ELEC CO COM NEW PRICE: 114.6276744 BROKER COMMISSION: 2.58 BROKER: CABRERA CAPITAL MARKETS LLC	172.000 114.6277	-19,718.54	0.00	0.00	19,718.54	0.00	0.00	0.00
15 Sep 23 19 Sep 23 Settled	GE AEROSPACE SEDOL : BL59CR9 /GE PENSERRASECURITIES / 0.84	168.000 115.49	-19,403.16	0.00	0.00	19,403.16	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
	GENERAL ELEC CO COM NEW PRICE: 115.49 BROKER COMMISSION: 0.84 BROKER: PENSERRASECURITIES								
15 Sep 23	GEN DIGITAL INC COM USD0.01	196.000	-3,732.82	0.00	0.00	3,732.82	0.00	0.00	0.00
19 Sep 23	SEDOL : BJN4XN5 /GEN	19.04							
Settled	PENSERRASECURITIES / 0.98 GEN DIGITAL INC COM USD0.01 PRICE: 19.04 BROKER COMMISSION: 0.98 BROKER: PENSERRASECURITIES								
15 Sep 23	GENERAL DYNAMICS CORP COM	76.000	-17,028.18	0.00	0.00	17,028.18	0.00	0.00	0.00
19 Sep 23	SEDOL : 2365161 /GD	224.05							
Settled	PENSERRASECURITIES / 0.38 GENERAL DYNAMICS CORP COM USD1 PRICE: 224.05 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
27 Jul 23	GENUINE PARTS CO COM	34.000	-5,297.71	0.00	0.00	5,297.71	0.00	0.00	0.00
31 Jul 23	SEDOL : 2367480 /GPC	155.81							
Settled	PENSERRASECURITIES / 0.17 GENUINE PARTS CO COM USD1.00 PRICE: 155.81 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
28 Sep 23	GENWORTH FINL INC COMMON	369.000	-2,197.40	0.00	0.00	2,197.40	0.00	0.00	0.00
02 Oct 23	STOCK	5.95							
Pending	SEDOL : B011WL6 /GNW PENSERRASECURITIES / 1.85 GENWORTH FINANCIAL COM USD0.001 CLASS A PRICE: 5.95 BROKER COMMISSION: 1.85 BROKER: PENSERRASECURITIES								
03 Jul 23	GETTY RLTY CORP NEW COM	459.000	-15,657.45	0.00	0.00	15,657.45	0.00	0.00	0.00
06 Jul 23	SEDOL : 2698146 /GTY	34.1051							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.21								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

GETTY REALTY CORP COM USD0.01 PRICE:
34.105098 BROKER COMMISSION: 3.21 BROKER:
WILLIAMS CAPITAL GROUP L.P.,THE

07 Jul 23	GETTY RLTY CORP NEW COM	1,500.000	-48,888.75	0.00	0.00	48,888.75	0.00	0.00	0.00
11 Jul 23	SEDOL : 2698146 /GTY	32.59							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 GETTY REALTY CORP COM USD0.01 PRICE: 32.59 BROKER COMMISSION: 3.75 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Aug 23	GILEAD SCIENCES INC	198.000	-15,951.87	0.00	0.00	15,951.87	0.00	0.00	0.00
09 Aug 23	SEDOL : 2369174 /GILD	80.55							
Settled	CABRERA CAPITAL MARKETS LLC / 2.97 GILEAD SCIENCES INC PRICE: 80.55 BROKER COMMISSION: 2.97 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	GITLAB INC CL A COM	2,717.000	-132,603.19	0.00	0.00	132,603.19	0.00	0.00	0.00
19 Sep 23	SEDOL : BMTVT22 /GTLB	48.80							
Settled	PENSERRASECURITIES / 13.59 GITLAB INC COM USD0.0000025 CLASS A PRICE: 48.8 BROKER COMMISSION: 13.59 BROKER: PENSERRASECURITIES								
07 Jul 23	GLADSTONE COML CORP COM STK	1,600.000	-20,388.00	0.00	0.00	20,388.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2918479 /GOOD	12.74							
Settled	CABRERA CAPITAL MARKETS LLC / 4.00 GLADSTONE COMMERCIAL COM USD0.001 PRICE: 12.74 BROKER COMMISSION: 4.00 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	GLADSTONE LAND CORP	1,100.000	-17,877.75	0.00	0.00	17,877.75	0.00	0.00	0.00
11 Jul 23	SEDOL : B83TNY4 /LAND	16.25							
Settled	CABRERA CAPITAL MARKETS LLC / 2.75								

◆ 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>								

Purchases

Equities

Common stock

United States - USD

GLADSTONE LAND CORP COM USD0.001 PRICE:
16.25 BROKER COMMISSION: 2.75 BROKER:
CABRERA CAPITAL MARKETS LLC

28 Sep 23	GLAUKOS CORP COM	39.000	-2,972.00	0.00	0.00	2,972.00	0.00	0.00	0.00
02 Oct 23	SEDOL : BYMWL19 /GKOS	76.20							
Pending	PENSERRASECURITIES / 0.20								

GLAUKOS CORPORATIO COM USD0.001 PRICE:
76.2 BROKER COMMISSION: 0.20 BROKER:
PENSERRASECURITIES

07 Jul 23	GLOBAL MED REIT INC	1,600.000	-14,852.00	0.00	0.00	14,852.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BSNMBW7 /GMRE	9.28							
Settled	CABRERA CAPITAL MARKETS LLC / 4.00								

GLOBAL MED REIT IN COM USD0.001 PRICE: 9.28
BROKER COMMISSION: 4.00 BROKER: CABRERA
CAPITAL MARKETS LLC

07 Jul 23	GLOBAL NET LEASE INC COM NEW	3,900.000	-41,535.00	0.00	0.00	41,535.00	0.00	0.00	0.00
11 Jul 23	COMN STOCK	10.65							
Settled	SEDOL : BZCFW78 /GNL								

STATE STREET BANK AND TRUST
CO.
GLOBAL NET LEASE COM USD0.01 PRICE: 10.65
NET BROKER: STATE STREET BANK AND TRUST
CO.

11 Sep 23	GLOBAL NET LEASE INC COM NEW	13,719.000	-155,367.68	0.00	0.00	155,367.68	0.00	0.00	0.00
13 Sep 23	COMN STOCK	11.31							
Settled	SEDOL : BZCFW78 /GNL								

CABRERA CAPITAL MARKETS LLC /
205.79
GLOBAL NET LEASE COM USD0.01 PRICE: 11.31
BROKER COMMISSION: 205.79 BROKER: CABRERA
CAPITAL MARKETS LLC

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	GLOBAL PMTS INC COM	63.000	-6,799.28	0.00	0.00	6,799.28	0.00	0.00	0.00
31 Jul 23	SEDOL : 2712013 /GPN	107.92							
Settled	PENSERRASECURITIES / 0.32 GLOBAL PAYMENTS COM NPV PRICE: 107.92 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
15 Sep 23	GLOBAL PMTS INC COM	29.000	-3,606.01	0.00	0.00	3,606.01	0.00	0.00	0.00
19 Sep 23	SEDOL : 2712013 /GPN	124.34							
Settled	PENSERRASECURITIES / 0.15 GLOBAL PAYMENTS COM NPV PRICE: 124.34 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
07 Sep 23	GLOBUS MED INC CL A NEW COM	2,749.000	-143,126.69	0.00	0.00	143,126.69	0.00	0.00	0.00
11 Sep 23	STK	52.05							
Settled	SEDOL : B7D65M0 /GMED PERSHING LLC / 41.24 GLOBUS MED INC COM USD0.001 CL 'A' PRICE: 52.05 BROKER COMMISSION: 41.24 BROKER: PERSHING LLC								
02 Aug 23	GMS INC COM	111.000	-8,265.84	0.00	0.00	8,265.84	0.00	0.00	0.00
04 Aug 23	SEDOL : BYY9FS3 /GMS	74.452							
Settled	LOOP CAPITAL MARKETS LLC / 1.67 GMS INC COM USD0.01 PRICE: 74.4519819 BROKER COMMISSION: 1.67 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GODADDY INC CL A CL A	55.000	-4,168.18	0.00	0.00	4,168.18	0.00	0.00	0.00
19 Sep 23	SEDOL : BWFRFC6 /GDDY	75.78							
Settled	PENSERRASECURITIES / 0.28 GODADDY INC COM USD0.001 CLASS A PRICE: 75.78 BROKER COMMISSION: 0.28 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									
07 Aug 23	GOLDMAN SACHS GROUP INC COM	51.000	-18,168.00	0.00	0.00	18,168.00	0.00	0.00	0.00
09 Aug 23	SEDOL : 2407966 /GS	356.2202							
Settled	CABRERA CAPITAL MARKETS LLC / 0.77 GOLDMAN SACHS GRP COM USD0.01 PRICE: 356.220196 BROKER COMMISSION: 0.77 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	GOLDMAN SACHS GROUP INC COM	51.000	-17,469.80	0.00	0.00	17,469.80	0.00	0.00	0.00
19 Sep 23	SEDOL : 2407966 /GS	342.54							
Settled	PENSERRASECURITIES / 0.26 GOLDMAN SACHS GRP COM USD0.01 PRICE: 342.54 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
31 Aug 23	GOOSEHEAD INS INC COM CL A	3,600.000	-251,550.00	0.00	0.00	251,550.00	0.00	0.00	0.00
05 Sep 23	COM CL A	69.86							
Settled	SEDOL : BZ2YT30 /GSHD LOOP CAPITAL MARKETS LLC / 54.00 GOOSEHEAD INS INC COM USD0.01 CL A PRICE: 69.86 BROKER COMMISSION: 54.00 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GRACO INC COM	59.000	-4,440.05	0.00	0.00	4,440.05	0.00	0.00	0.00
19 Sep 23	SEDOL : 2380443 /GGG	75.25							
Settled	PENSERRASECURITIES / 0.30 GRACO INC COM USD1 PRICE: 75.25 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
27 Jul 23	GRAINGER W W INC COM	11.000	-7,971.43	0.00	0.00	7,971.43	0.00	0.00	0.00
31 Jul 23	SEDOL : 2380863 /GWW	724.67							
Settled	PENSERRASECURITIES / 0.06 GRAINGER(WW)INC COM USD0.50 PRICE: 724.67 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	GRAINGER W W INC COM	5.000	-3,465.63	0.00	0.00	3,465.63	0.00	0.00	0.00
19 Sep 23	SEDOL : 2380863 /GWW	693.12							
Settled	PENSERRASECURITIES / 0.03 GRAINGER(WW)INC COM USD0.50 PRICE: 693.12 BROKER COMMISSION: 0.03 BROKER: PENSERRASECURITIES								
28 Sep 23	GROUP 1 AUTOMOTIVE INC COM	12.000	-3,267.06	0.00	0.00	3,267.06	0.00	0.00	0.00
02 Oct 23	SEDOL : 2121352 /GPI	272.25							
Pending	PENSERRASECURITIES / 0.06 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 272.25 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								
15 Sep 23	HA SUSTAINABLE	15,713.000	-391,646.53	0.00	0.00	391,646.53	0.00	0.00	0.00
19 Sep 23	INFRASTRUCTURE CAPITAL INC	24.92							
Settled	SEDOL : B9HHD96 /HASI PENSERRASECURITIES / 78.57 HANNON ARMSTRONG S COM USD0.01 PRICE: 24.92 BROKER COMMISSION: 78.57 BROKER: PENSERRASECURITIES								
27 Jul 23	HALLIBURTON CO COM	217.000	-8,231.90	0.00	0.00	8,231.90	0.00	0.00	0.00
31 Jul 23	SEDOL : 2405302 /HAL	37.93							
Settled	PENSERRASECURITIES / 1.09 HALLIBURTON COM USD2.50 PRICE: 37.93 BROKER COMMISSION: 1.09 BROKER: PENSERRASECURITIES								
15 Sep 23	HALLIBURTON CO COM	102.000	-4,295.73	0.00	0.00	4,295.73	0.00	0.00	0.00
19 Sep 23	SEDOL : 2405302 /HAL	42.11							
Settled	PENSERRASECURITIES / 0.51 HALLIBURTON COM USD2.50 PRICE: 42.11 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	HARMONY BIOSCIENCES HLDGS	312.000	-11,707.80	0.00	0.00	11,707.80	0.00	0.00	0.00
19 Sep 23	INC COM	37.52							
Settled	SEDOL : BKSGZN7 /HRMY PENSERRASECURITIES / 1.56 HARMONY BIOSCIENCE COM USD0.00001 PRICE: 37.52 BROKER COMMISSION: 1.56 BROKER: PENSERRASECURITIES								
27 Jul 23	HARTFORD FINL SVCS GROUP INC	73.000	-5,553.48	0.00	0.00	5,553.48	0.00	0.00	0.00
31 Jul 23	COM	76.07							
Settled	SEDOL : 2476193 /HIG PENSERRASECURITIES / 0.37 HARTFORD FINL SVCS COM USD0.01 PRICE: 76.07 BROKER COMMISSION: 0.37 BROKER: PENSERRASECURITIES								
15 Sep 23	HASHICORP INC COM USD0.000015	339.000	-8,507.21	0.00	0.00	8,507.21	0.00	0.00	0.00
19 Sep 23	CL A	25.09							
Settled	SEDOL : BP0PQT0 /HCP PENSERRASECURITIES / 1.70 HASHICORP INC COM USD0.000015 CL A PRICE: 25.09 BROKER COMMISSION: 1.70 BROKER: PENSERRASECURITIES								
15 Sep 23	HAYWARD HLDGS INC COM	1,590.000	-22,299.75	0.00	0.00	22,299.75	0.00	0.00	0.00
19 Sep 23	SEDOL : BMFQC33 /HAYW	14.02							
Settled	PENSERRASECURITIES / 7.95 HAYWARD HLDGS INC COM USD0.001 PRICE: 14.02 BROKER COMMISSION: 7.95 BROKER: PENSERRASECURITIES								
28 Sep 23	HAYWARD HLDGS INC COM	18,543.000	-269,707.94	0.00	0.00	269,707.94	0.00	0.00	0.00
02 Oct 23	SEDOL : BMFQC33 /HAYW	14.54							
Pending	PENSERRASECURITIES / 92.72 HAYWARD HLDGS INC COM USD0.001 PRICE: 14.54 BROKER COMMISSION: 92.72 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	HCA HEALTHCARE INC COM	64.000	-16,402.24	0.00	0.00	16,402.24	0.00	0.00	0.00
19 Sep 23	SEDOL : B4MGBG6 /HCA	256.28							
Settled	PENSERRASECURITIES / 0.32 HCA HEALTHCARE INC COM USD0.01 PRICE: 256.28 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
07 Jul 23	HEALTHCARE REALTY TRUST INC	13,200.000	-246,873.00	0.00	0.00	246,873.00	0.00	0.00	0.00
11 Jul 23	COM USD0.01 CL A	18.70							
Settled	SEDOL : BPQWHP8 /HR CABRERA CAPITAL MARKETS LLC / 33.00 HRTI LLC COM USD0.01 CL A PRICE: 18.7 BROKER COMMISSION: 33.00 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	HEALTHPEAK OP LLC	3,500.000	-71,925.00	0.00	0.00	71,925.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BJBLRK3 /DOC	20.549999							
Settled	STATE STREET BANK AND TRUST CO. HEALTHPEAK OP LLC PRICE: 20.55 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	HEALTHPEAK OP LLC	2,200.000	-45,210.00	0.00	0.00	45,210.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BJBLRK3 /DOC	20.549999							
Settled	STATE STREET BANK AND TRUST CO. HEALTHPEAK OP LLC PRICE: 20.55 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	HEALTHPEAK OP LLC	13,400.000	-275,403.50	0.00	0.00	275,403.50	0.00	0.00	0.00
11 Jul 23	SEDOL : BJBLRK3 /DOC	20.55							
Settled	CABRERA CAPITAL MARKETS LLC / 33.50 HEALTHPEAK OP LLC PRICE: 20.55 BROKER COMMISSION: 33.50 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
31 Jul 23	HEALTHPEAK OP LLC	600.000	-13,098.00	0.00	0.00	13,098.00	0.00	0.00	0.00
01 Aug 23	SEDOL : BJBLRK3 /DOC	21.83							
Settled	STATE STREET BANK AND TRUST CO. HEALTHPEAK OP LLC PRICE: 21.83 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	HEALTHPEAK OP LLC	194.000	-3,956.63	0.00	0.00	3,956.63	0.00	0.00	0.00
19 Sep 23	SEDOL : BJBLRK3 /DOC	20.39							
Settled	PENSERRASECURITIES / 0.97 HEALTHPEAK OP LLC PRICE: 20.39 BROKER COMMISSION: 0.97 BROKER: PENSERRASECURITIES								
15 Sep 23	HEICO CORP NEW CL A CL A	28.000	-3,680.74	0.00	0.00	3,680.74	0.00	0.00	0.00
19 Sep 23	SEDOL : 2237561 /HEI/A	131.45							
Settled	PENSERRASECURITIES / 0.14 HEICO CORP COM USD0.01 PRICE: 131.45 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
02 Aug 23	HELMERICH & PAYNE INC COM	428.000	-19,087.00	0.00	0.00	19,087.00	0.00	0.00	0.00
04 Aug 23	SEDOL : 2420101 /HP	44.5808							
Settled	LOOP CAPITAL MARKETS LLC / 6.42 HELMERICH & PAYNE COM USD0.10 PRICE: 44.5807943 BROKER COMMISSION: 6.42 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	HELMERICH & PAYNE INC COM	79.000	-3,479.56	0.00	0.00	3,479.56	0.00	0.00	0.00
02 Oct 23	SEDOL : 2420101 /HP	44.04							
Pending	PENSERRASECURITIES / 0.40 HELMERICH & PAYNE COM USD0.10 PRICE: 44.04 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								
27 Jul 23	HESS CORP COM STK	67.000	-9,910.98	0.00	0.00	9,910.98	0.00	0.00	0.00
31 Jul 23	SEDOL : 2023748 /HES	147.92							
Settled	PENSERRASECURITIES / 0.34								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
	HESS CORPORATION COM USD1.00 PRICE: 147.92 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								
15 Sep 23	HESS CORP COM STK	32.000	-5,131.36	0.00	0.00	5,131.36	0.00	0.00	0.00
19 Sep 23	SEDOL : 2023748 /HES	160.35							
Settled	PENSERRASECURITIES / 0.16 HESS CORPORATION COM USD1.00 PRICE: 160.35 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
27 Jul 23	HEWLETT PACKARD ENTERPRISE	312.000	-5,417.88	0.00	0.00	5,417.88	0.00	0.00	0.00
31 Jul 23	CO COM	17.36							
Settled	SEDOL : BYVYWS0 /HPE PENSERRASECURITIES / 1.56 HEWLETT PACKARD EN COM USD0.01 PRICE: 17.36 BROKER COMMISSION: 1.56 BROKER: PENSERRASECURITIES								
07 Jul 23	HIGHWOODS PPTYS INC COM	3,300.000	-82,211.25	0.00	0.00	82,211.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2420640 /HIW	24.91							
Settled	CABRERA CAPITAL MARKETS LLC / 8.25 HIGHWOODS PROPRTI COM USD0.01 PRICE: 24.91 BROKER COMMISSION: 8.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	HIGHWOODS PPTYS INC COM	15,500.000	-354,562.50	0.00	0.00	354,562.50	0.00	0.00	0.00
19 Sep 23	SEDOL : 2420640 /HIW	22.87							
Settled	PENSERRASECURITIES / 77.50 HIGHWOODS PROPRTI COM USD0.01 PRICE: 22.87 BROKER COMMISSION: 77.50 BROKER: PENSERRASECURITIES								
28 Sep 23	HILLENBRAND INC COM STK	56.000	-2,393.16	0.00	0.00	2,393.16	0.00	0.00	0.00
02 Oct 23	SEDOL : B2QGDP1 /HI	42.73							
Pending	PENSERRASECURITIES / 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							

Purchases

Equities

Common stock

United States - USD

HILLENBRAND INC COM STK NPV PRICE: 42.73
 BROKER COMMISSION: 0.28 BROKER:
 PENSERRASECURITIES

27 Jul 23	HILTON WORLDWIDE HLDGS INC	62.000	-9,463.99	0.00	0.00	9,463.99	0.00	0.00	0.00
31 Jul 23	COM NEW COM NEW	152.64							
Settled	SEDOL : BYVMW06 /HLT PENSERRASECURITIES / 0.31 HILTON WORLDWIDE H COM USD0.01 PRICE: 152.64 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
15 Sep 23	HILTON WORLDWIDE HLDGS INC	30.000	-4,632.45	0.00	0.00	4,632.45	0.00	0.00	0.00
19 Sep 23	COM NEW COM NEW	154.41							
Settled	SEDOL : BYVMW06 /HLT PENSERRASECURITIES / 0.15 HILTON WORLDWIDE H COM USD0.01 PRICE: 154.41 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
15 Sep 23	HOLOGIC INC COM	86.000	-6,176.09	0.00	0.00	6,176.09	0.00	0.00	0.00
19 Sep 23	SEDOL : 2433530 /HOLX	71.81							
Settled	PENSERRASECURITIES / 0.43 HOLOGIC INC COM USD0.01 PRICE: 71.81 BROKER COMMISSION: 0.43 BROKER: PENSERRASECURITIES								
27 Jul 23	HOME DEPOT INC COM	148.000	-48,797.82	0.00	0.00	48,797.82	0.00	0.00	0.00
31 Jul 23	SEDOL : 2434209 /HD	329.71							
Settled	PENSERRASECURITIES / 0.74 HOME DEPOT INC COM USD0.05 PRICE: 329.71 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
07 Sep 23	HOME DEPOT INC COM	72.000	-23,725.04	0.00	0.00	23,725.04	0.00	0.00	0.00
11 Sep 23	SEDOL : 2434209 /HD	329.4994							
Settled	PERSHING LLC / 1.08								

◆ 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

HOME DEPOT INC COM USD0.05 PRICE:
329.4994444 BROKER COMMISSION: 1.08 BROKER:
PERSHING LLC

15 Sep 23	HOME DEPOT INC COM	97.000	-31,176.29	0.00	0.00	31,176.29	0.00	0.00	0.00
19 Sep 23	SEDOL : 2434209 /HD	321.40							
Settled	PENSERRASECURITIES / 0.49 HOME DEPOT INC COM USD0.05 PRICE: 321.4 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
27 Jul 23	HONEYWELL INTL INC COM STK	97.000	-19,052.26	0.00	0.00	19,052.26	0.00	0.00	0.00
31 Jul 23	SEDOL : 2020459 /HON	196.41							
Settled	PENSERRASECURITIES / 0.49 HONEYWELL INTL INC COM USD1 PRICE: 196.41 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
15 Sep 23	HONEYWELL INTL INC COM STK	112.000	-21,621.04	0.00	0.00	21,621.04	0.00	0.00	0.00
19 Sep 23	SEDOL : 2020459 /HON	193.04							
Settled	PENSERRASECURITIES / 0.56 HONEYWELL INTL INC COM USD1 PRICE: 193.04 BROKER COMMISSION: 0.56 BROKER: PENSERRASECURITIES								
15 Sep 23	HORMEL FOODS CORP COM	102.000	-3,900.99	0.00	0.00	3,900.99	0.00	0.00	0.00
19 Sep 23	SEDOL : 2437264 /HRL	38.24							
Settled	PENSERRASECURITIES / 0.51 HORMEL FOODS CORP COM USD0.1172 PRICE: 38.24 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES								
07 Jul 23	HOST HOTELS & RESORTS INC REIT	11,400.000	-198,958.50	0.00	0.00	198,958.50	0.00	0.00	0.00
11 Jul 23	SEDOL : 2567503 /HST	17.45							
Settled	CABRERA CAPITAL MARKETS LLC / 28.50 HOST HOTELS & RESORTS INC PRICE: 17.45 BROKER COMMISSION: 28.50 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
07 Jul 23	HOST HOTELS & RESORTS INC REIT	5,600.000	-97,720.00	0.00	0.00	97,720.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2567503 /HST	17.450001							
Settled	STATE STREET BANK AND TRUST CO. HOST HOTELS & RESORTS INC PRICE: 17.45 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	HOST HOTELS & RESORTS INC REIT	7,700.000	-134,365.01	0.00	0.00	134,365.01	0.00	0.00	0.00
11 Jul 23	SEDOL : 2567503 /HST	17.450001							
Settled	STATE STREET BANK AND TRUST CO. HOST HOTELS & RESORTS INC PRICE: 17.4500012 NET BROKER: STATE STREET BANK AND TRUST CO.								
31 Jul 23	HOST HOTELS & RESORTS INC REIT	700.000	-12,880.00	0.00	0.00	12,880.00	0.00	0.00	0.00
01 Aug 23	SEDOL : 2567503 /HST	18.40							
Settled	STATE STREET BANK AND TRUST CO. HOST HOTELS & RESORTS INC PRICE: 18.4 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	HOST HOTELS & RESORTS INC REIT	250.000	-4,151.25	0.00	0.00	4,151.25	0.00	0.00	0.00
19 Sep 23	SEDOL : 2567503 /HST	16.60							
Settled	PENSERRASECURITIES / 1.25 HOST HOTELS & RESORTS INC PRICE: 16.6 BROKER COMMISSION: 1.25 BROKER: PENSERRASECURITIES								
15 Sep 23	HOULIHAN LOKEY INC CL A CL A	79.000	-8,644.58	0.00	0.00	8,644.58	0.00	0.00	0.00
19 Sep 23	SEDOL : BYQ3PM7 /HLI	109.42							
Settled	PENSERRASECURITIES / 0.40 HOULIHAN LOKEY INC COM USD0.001 A PRICE: 109.42 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	HOWMET AEROSPACE INC COM	135.000	-6,302.48	0.00	0.00	6,302.48	0.00	0.00	0.00
19 Sep 23	USD1.00 WI	46.68							
Settled	SEDOL : BKLJ8V2 /HWM PENSERRASECURITIES / 0.68 HOWMET AEROSPACE I COM USD1.00 PRICE: 46.68 BROKER COMMISSION: 0.68 BROKER: PENSERRASECURITIES								
27 Jul 23	HP INC COM	209.000	-6,872.97	0.00	0.00	6,872.97	0.00	0.00	0.00
31 Jul 23	SEDOL : BYX4D52 /HPQ	32.88							
Settled	PENSERRASECURITIES / 1.05 HP INC COM USD0.01 PRICE: 32.88 BROKER COMMISSION: 1.05 BROKER: PENSERRASECURITIES								
15 Sep 23	HUBBELL INC COM	19.000	-6,001.25	0.00	0.00	6,001.25	0.00	0.00	0.00
19 Sep 23	SEDOL : BDFG6S3 /HUBB	315.85							
Settled	PENSERRASECURITIES / 0.10 HUBBELL INC COM USD0.001 PRICE: 315.85 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
27 Jul 23	HUBSPOT INC COM	11.000	-6,032.13	0.00	0.00	6,032.13	0.00	0.00	0.00
31 Jul 23	SEDOL : BR4T3B3 /HUBS	548.37							
Settled	PENSERRASECURITIES / 0.06 HUBSPOT INC COM USD0.001 PRICE: 548.37 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								
07 Jul 23	HUDSON PACIFIC PROPERTIES INC	5,100.000	-25,602.00	0.00	0.00	25,602.00	0.00	0.00	0.00
11 Jul 23	COM	5.02							
Settled	SEDOL : B64B9P8 /HPP STATE STREET BANK AND TRUST CO. HUDSON PACIFIC PROPERTIES INC COM PRICE: 5.02 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	HUMANA INC COM	39.000	-18,360.23	0.00	0.00	18,360.23	0.00	0.00	0.00
19 Sep 23	SEDOL : 2445063 /HUM	470.77							
Settled	PENSERRASECURITIES / 0.20 HUMANA INC COM USD0.166 PRICE: 470.77 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
15 Sep 23	HUNT J B TRANS SVCS INC COM	29.000	-5,636.59	0.00	0.00	5,636.59	0.00	0.00	0.00
19 Sep 23	SEDOL : 2445416 /JBHT	194.36							
Settled	PENSERRASECURITIES / 0.15 HUNT(JB)TRANSPORT COM USD0.01 PRICE: 194.36 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
15 Sep 23	HUNTINGTON BANCSHARES INC	510.000	-5,459.55	0.00	0.00	5,459.55	0.00	0.00	0.00
19 Sep 23	COM	10.70							
Settled	SEDOL : 2445966 /HBAN PENSERRASECURITIES / 2.55 HUNTINGTON BANCSHS COM USD0.01 PRICE: 10.7 BROKER COMMISSION: 2.55 BROKER: PENSERRASECURITIES								
15 Sep 23	IDEX CORP COM	27.000	-5,784.62	0.00	0.00	5,784.62	0.00	0.00	0.00
19 Sep 23	SEDOL : 2456612 /IEX	214.24							
Settled	PENSERRASECURITIES / 0.14 IDEX CORP COM USD0.01 PRICE: 214.24 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
27 Jul 23	IDEXX LABS INC COM	20.000	-10,919.30	0.00	0.00	10,919.30	0.00	0.00	0.00
31 Jul 23	SEDOL : 2459202 /IDXX	545.96							
Settled	PENSERRASECURITIES / 0.10 IDEXX LABORATORIES COM USD0.10 PRICE: 545.96 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	IDEXX LABS INC COM	10.000	-4,506.95	0.00	0.00	4,506.95	0.00	0.00	0.00
19 Sep 23	SEDOL : 2459202 /IDXX	450.69							
Settled	PENSERRASECURITIES / 0.05 IDEXX LABORATORIES COM USD0.10 PRICE: 450.69 BROKER COMMISSION: 0.05 BROKER: PENSERRASECURITIES								
07 Aug 23	ILL TOOL WKS INC COM	48.000	-11,999.82	0.00	0.00	11,999.82	0.00	0.00	0.00
09 Aug 23	SEDOL : 2457552 /ITW	249.9813							
Settled	CABRERA CAPITAL MARKETS LLC / 0.72 ILLINOIS TOOL COM NPV PRICE: 249.98125 BROKER COMMISSION: 0.72 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	ILLUMINA INC COM	38.000	-7,208.79	0.00	0.00	7,208.79	0.00	0.00	0.00
31 Jul 23	SEDOL : 2613990 /ILMN	189.70							
Settled	PENSERRASECURITIES / 0.19 ILLUMINA INC COM USD0.01 PRICE: 189.7 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								
15 Sep 23	INCYTE CORP COM	65.000	-4,066.08	0.00	0.00	4,066.08	0.00	0.00	0.00
19 Sep 23	SEDOL : 2471950 /INCY	62.55							
Settled	PENSERRASECURITIES / 0.33 INCYTE CORP COM USD0.001 PRICE: 62.55 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
07 Jul 23	INDEPENDENCE RLTY TR INC COM	7,300.000	-130,086.00	0.00	0.00	130,086.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BCRYTK1 /IRT	17.82							
Settled	STATE STREET BANK AND TRUST CO. INDEPENDENCE RLTY COM USD0.01 PRICE: 17.82 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Jul 23	INDEPENDENCE RLTY TR INC COM	500.000	-8,911.25	0.00	0.00	8,911.25	0.00	0.00	0.00
11 Jul 23	SEDOL : BCRYTK1 /IRT	17.82							
Settled	CABRERA CAPITAL MARKETS LLC / 1.25 INDEPENDENCE RLTY COM USD0.01 PRICE: 17.82 BROKER COMMISSION: 1.25 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	INGERSOLL RAND INC COM	98.000	-6,277.39	0.00	0.00	6,277.39	0.00	0.00	0.00
31 Jul 23	SEDOL : BL5GZ82 /IR	64.05							
Settled	PENSERRASECURITIES / 0.49 INGERSOLL RAND INC COM USD1.00 PRICE: 64.05 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
07 Jul 23	INNOVATIVE INDL PPTYS INC	900.000	-65,394.00	0.00	0.00	65,394.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BD0NN55 /IIPR	72.660004							
Settled	STATE STREET BANK AND TRUST CO. INNOVATIVE INDL PP COM USD0.001 PRICE: 72.66 NET BROKER: STATE STREET BANK AND TRUST CO.								
02 Aug 23	INSIGHT ENTERPRISES INC COM	129.000	-18,817.88	0.00	0.00	18,817.88	0.00	0.00	0.00
04 Aug 23	SEDOL : 2475060 /NSIT	145.86							
Settled	LOOP CAPITAL MARKETS LLC / 1.94 INSIGHT ENTERPRISE COM USD0.01 PRICE: 145.86 BROKER COMMISSION: 1.94 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	INSIGHT ENTERPRISES INC COM	22.000	-3,241.37	0.00	0.00	3,241.37	0.00	0.00	0.00
02 Oct 23	SEDOL : 2475060 /NSIT	147.33							
Pending	PENSERRASECURITIES / 0.11 INSIGHT ENTERPRISE COM USD0.01 PRICE: 147.33 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

28 Sep 23	INSTALLED BLDG PRODS INC COM	19.000	-2,362.75	0.00	0.00	2,362.75	0.00	0.00	0.00
02 Oct 23	SEDOL : BJSP4C9 /IBP	124.35							
Pending	PENSERRASECURITIES / 0.10 INSTALLED BUILDING COM USD0.01 PRICE: 124.35 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
15 Sep 23	INSULET CORP COM STK	24.000	-4,072.44	0.00	0.00	4,072.44	0.00	0.00	0.00
19 Sep 23	SEDOL : B1XGNW4 /PODD	169.68							
Settled	PENSERRASECURITIES / 0.12 INSULET CORP COM STK USD0.001 PRICE: 169.68 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
27 Jul 23	INTEL CORP COM	611.000	-21,113.11	0.00	0.00	21,113.11	0.00	0.00	0.00
31 Jul 23	SEDOL : 2463247 /INTC	34.55							
Settled	PENSERRASECURITIES / 3.06 INTEL CORP COM USD0.001 PRICE: 34.55 BROKER COMMISSION: 3.06 BROKER: PENSERRASECURITIES								
15 Sep 23	INTEL CORP COM	699.000	-26,481.62	0.00	0.00	26,481.62	0.00	0.00	0.00
19 Sep 23	SEDOL : 2463247 /INTC	37.88							
Settled	PENSERRASECURITIES / 3.50 INTEL CORP COM USD0.001 PRICE: 37.88 BROKER COMMISSION: 3.50 BROKER: PENSERRASECURITIES								
15 Sep 23	INTERACTIVE BROKERS GROUP	125.000	-11,468.13	0.00	0.00	11,468.13	0.00	0.00	0.00
19 Sep 23	INC CL COM	91.74							
Settled	SEDOL : B1WT4X2 /IBKR PENSERRASECURITIES / 0.63 INTERACTIVE BRO GR COM USD0.01 CLA PRICE: 91.74 BROKER COMMISSION: 0.63 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Aug 23	INTERCONTINENTAL EXCHANGE	88.000	-10,200.52	0.00	0.00	10,200.52	0.00	0.00	0.00
09 Aug 23	INC COM	115.90							
Settled	SEDOL : BFSSDS9 /ICE CABRERA CAPITAL MARKETS LLC / 1.32 INTERCONTINENTAL EXCHANGE INC COM PRICE: 115.9 BROKER COMMISSION: 1.32 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Sep 23	INTERCONTINENTAL EXCHANGE	824.000	-94,834.41	0.00	0.00	94,834.41	0.00	0.00	0.00
11 Sep 23	INC COM	115.0753							
Settled	SEDOL : BFSSDS9 /ICE PERSHING LLC / 12.36 INTERCONTINENTAL EXCHANGE INC COM PRICE: 115.0753033 BROKER COMMISSION: 12.36 BROKER: PERSHING LLC								
02 Aug 23	INTERDIGITAL INC COM	192.000	-17,479.22	0.00	0.00	17,479.22	0.00	0.00	0.00
04 Aug 23	SEDOL : 2465737 /IDCC	91.0226							
Settled	LOOP CAPITAL MARKETS LLC / 2.88 INTERDIGITAL INC COM STK USD0.01 PRICE: 91.0226041 BROKER COMMISSION: 2.88 BROKER: LOOP CAPITAL MARKETS LLC								
07 Aug 23	INTERNATIONAL BUSINESS MACHS	144.000	-21,074.03	0.00	0.00	21,074.03	0.00	0.00	0.00
09 Aug 23	CORP COM	146.3324							
Settled	SEDOL : 2005973 /IBM CABRERA CAPITAL MARKETS LLC / 2.16 INTL BUSINESS MCHN COM USD0.20 PRICE: 146.3324305 BROKER COMMISSION: 2.16 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	INTERNATIONAL BUSINESS MACHS	141.000	-20,585.30	0.00	0.00	20,585.30	0.00	0.00	0.00
19 Sep 23	CORP COM	145.99							
Settled	SEDOL : 2005973 /IBM PENSERRASECURITIES / 0.71								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

INTL BUSINESS MCHN COM USD0.20 PRICE: 145.99
 BROKER COMMISSION: 0.71 BROKER:
 PENSERRASECURITIES

15 Sep 23	INTERPUBLIC GROUP COMPANIES	137.000	-4,212.07	0.00	0.00	4,212.07	0.00	0.00	0.00
19 Sep 23	INC COM	30.74							
Settled	SEDOL : 2466321 //IPG PENSERRASECURITIES / 0.69 INTL BUSINESS MCHN COM USD0.10 PRICE: 30.74 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES								
27 Jul 23	INTL FLAVORS & FRAGRANCES INC	61.000	-5,134.07	0.00	0.00	5,134.07	0.00	0.00	0.00
31 Jul 23	COM	84.16							
Settled	SEDOL : 2464165 //IFF PENSERRASECURITIES / 0.31 INTL FLAVORS&FRAG COM USD0.125 PRICE: 84.16 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
15 Sep 23	INTL PAPER CO COM	123.000	-4,212.14	0.00	0.00	4,212.14	0.00	0.00	0.00
19 Sep 23	SEDOL : 2465254 //IP	34.24							
Settled	PENSERRASECURITIES / 0.62 INTL PAPER CO COM USD1.00 PRICE: 34.24 BROKER COMMISSION: 0.62 BROKER: PENSERRASECURITIES								
07 Aug 23	INTUIT COM	44.000	-22,139.54	0.00	0.00	22,139.54	0.00	0.00	0.00
09 Aug 23	SEDOL : 2459020 //INTU	503.1564							
Settled	CABRERA CAPITAL MARKETS LLC / 0.66 INTUIT INC COM USD0.01 PRICE: 503.1563636 BROKER COMMISSION: 0.66 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	INTUIT COM	42.000	-22,599.57	0.00	0.00	22,599.57	0.00	0.00	0.00
19 Sep 23	SEDOL : 2459020 //INTU	538.08							
Settled	PENSERRASECURITIES / 0.21								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

INTUIT INC COM USD0.01 PRICE: 538.08 BROKER
COMMISSION: 0.21 BROKER:
PENSERRASECURITIES

07 Aug 23	INTUITIVE SURGICAL INC COM NEW	55.000	-16,958.43	0.00	0.00	16,958.43	0.00	0.00	0.00
09 Aug 23	STK	308.32							
Settled	SEDOL : 2871301 /ISRG CABRERA CAPITAL MARKETS LLC / 0.83								

INTUITIVE SURGICAL COM USD0.001 PRICE: 308.32
BROKER COMMISSION: 0.83 BROKER: CABRERA
CAPITAL MARKETS LLC

15 Sep 23	INTUITIVE SURGICAL INC COM NEW	55.000	-16,254.98	0.00	0.00	16,254.98	0.00	0.00	0.00
19 Sep 23	STK	295.54							
Settled	SEDOL : 2871301 /ISRG PENSERRASECURITIES / 0.28								

INTUITIVE SURGICAL COM USD0.001 PRICE: 295.54
BROKER COMMISSION: 0.28 BROKER:
PENSERRASECURITIES

07 Jul 23	INVENTRUST PPTYS CORP COM	2,500.000	-58,456.25	0.00	0.00	58,456.25	0.00	0.00	0.00
11 Jul 23	USD0.001	23.38							
Settled	SEDOL : BKP4ZK1 /IVT CABRERA CAPITAL MARKETS LLC / 6.25								

INVENTRUST PPTYS C COM USD0.001(POST
REVSPLT) PRICE: 23.38 BROKER COMMISSION: 6.25
BROKER: CABRERA CAPITAL MARKETS LLC

03 Jul 23	INVITATION HOMES INC COM	450.000	-15,717.65	0.00	0.00	15,717.65	0.00	0.00	0.00
06 Jul 23	SEDOL : BD81GW9 /INVH	34.9211							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.15								

INVITATION HOMES I COM USD0.01 PRICE:
34.92111111 BROKER COMMISSION: 3.15 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									
07 Jul 23	INVITATION HOMES INC COM	21,600.000	-750,438.00	0.00	0.00	750,438.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BD81GW9 //INVH	34.74							
Settled	CABRERA CAPITAL MARKETS LLC / 54.00 INVITATION HOMES I COM USD0.01 PRICE: 34.74 BROKER COMMISSION: 54.00 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	INVITATION HOMES INC COM	147.000	-5,129.57	0.00	0.00	5,129.57	0.00	0.00	0.00
31 Jul 23	SEDOL : BD81GW9 //INVH	34.89							
Settled	PENSERRASECURITIES / 0.74 INVITATION HOMES I COM USD0.01 PRICE: 34.89 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
31 Jul 23	INVITATION HOMES INC COM	300.000	-10,650.00	0.00	0.00	10,650.00	0.00	0.00	0.00
01 Aug 23	SEDOL : BD81GW9 //INVH	35.50							
Settled	STATE STREET BANK AND TRUST CO. INVITATION HOMES I COM USD0.01 PRICE: 35.5 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Sep 23	INVITATION HOMES INC COM	500.000	-15,850.00	0.00	0.00	15,850.00	0.00	0.00	0.00
29 Sep 23	SEDOL : BD81GW9 //INVH	31.700001							
Settled	STATE STREET BANK AND TRUST CO. INVITATION HOMES I COM USD0.01 PRICE: 31.7 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Jul 23	IQVIA HLDGS INC COM USD0.01	44.000	-9,880.86	0.00	0.00	9,880.86	0.00	0.00	0.00
31 Jul 23	SEDOL : BDR73G1 //IQV	224.56							
Settled	PENSERRASECURITIES / 0.22 IQVIA HOLDINGS INC COM USD0.01 PRICE: 224.56 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	IQVIA HLDGS INC COM USD0.01	21.000	-4,446.02	0.00	0.00	4,446.02	0.00	0.00	0.00
19 Sep 23	SEDOL : BDR73G1 /IQV	211.71							
Settled	PENSERRASECURITIES / 0.11 IQVIA HOLDINGS INC COM USD0.01 PRICE: 211.71 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
07 Jul 23	IRON MTN INC NEW COM	10,100.000	-585,320.25	0.00	0.00	585,320.25	0.00	0.00	0.00
11 Jul 23	SEDOL : BVFTF03 /IRM	57.95							
Settled	CABRERA CAPITAL MARKETS LLC / 25.25 IRON MTN INC NEW COM NPV PRICE: 57.95 BROKER COMMISSION: 25.25 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Jul 23	IRON MTN INC NEW COM	237.000	-13,788.33	0.00	0.00	13,788.33	0.00	0.00	0.00
12 Jul 23	SEDOL : BVFTF03 /IRM	58.1716							
Settled	DIRECT TRADING INSTITUTIONAL INC / 1.66 IRON MTN INC NEW COM NPV PRICE: 58.1716033 BROKER COMMISSION: 1.66 BROKER: DIRECT TRADING INSTITUTIONAL INC								
15 Sep 23	IRON MTN INC NEW COM	103.000	-6,474.07	0.00	0.00	6,474.07	0.00	0.00	0.00
19 Sep 23	SEDOL : BVFTF03 /IRM	62.85							
Settled	PENSERRASECURITIES / 0.52 IRON MTN INC NEW COM NPV PRICE: 62.85 BROKER COMMISSION: 0.52 BROKER: PENSERRASECURITIES								
27 Sep 23	IRON MTN INC NEW COM	200.000	-11,798.00	0.00	0.00	11,798.00	0.00	0.00	0.00
29 Sep 23	SEDOL : BVFTF03 /IRM	58.990002							
Settled	STATE STREET BANK AND TRUST CO. IRON MTN INC NEW COM NPV PRICE: 58.99 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	JACK HENRY & ASSOC INC COM	26.000	-4,016.87	0.00	0.00	4,016.87	0.00	0.00	0.00
19 Sep 23	SEDOL : 2469193 /JKHY	154.49							
Settled	PENSERRASECURITIES / 0.13 JACK HENRY & ASSOC INC COM USD0.01 PRICE: 154.49 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
31 Aug 23	JACKSON FINANCIAL INC CL A COM	8,980.000	-337,782.70	0.00	0.00	337,782.70	0.00	0.00	0.00
05 Sep 23	SEDOL : BMFX6P4 /JXN	37.60							
Settled	LOOP CAPITAL MARKETS LLC / 134.70 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 37.6 BROKER COMMISSION: 134.70 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	JACKSON FINANCIAL INC CL A COM	1,713.000	-69,093.86	0.00	0.00	69,093.86	0.00	0.00	0.00
19 Sep 23	SEDOL : BMFX6P4 /JXN	40.33							
Settled	PENSERRASECURITIES / 8.57 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 40.33 BROKER COMMISSION: 8.57 BROKER: PENSERRASECURITIES								
28 Sep 23	JACKSON FINANCIAL INC CL A COM	58.000	-2,214.15	0.00	0.00	2,214.15	0.00	0.00	0.00
02 Oct 23	SEDOL : BMFX6P4 /JXN	38.17							
Pending	PENSERRASECURITIES / 0.29 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 38.17 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								
15 Sep 23	JACOBS SOLUTIONS INC COM	45.000	-5,950.13	0.00	0.00	5,950.13	0.00	0.00	0.00
19 Sep 23	SEDOL : BNGC0D3 /J	132.22							
Settled	PENSERRASECURITIES / 0.23 JACOBS SOLUTIONS INC COM PRICE: 132.22 BROKER COMMISSION: 0.23 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									
03 Jul 23	JBG SMITH PROPERTIES COM	996.000	-15,552.74	0.00	0.00	15,552.74	0.00	0.00	0.00
06 Jul 23	USD0.01 WI	15.6082							
Settled	SEDOL : BD3BX01 /JBGS WILLIAMS CAPITAL GROUP L.P.,THE / 6.97 JBG SMITH PPTYS COM USD0.01 PRICE: 15.6082028 BROKER COMMISSION: 6.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	JBG SMITH PROPERTIES COM	3,700.000	-58,053.00	0.00	0.00	58,053.00	0.00	0.00	0.00
11 Jul 23	USD0.01 WI	15.69							
Settled	SEDOL : BD3BX01 /JBGS STATE STREET BANK AND TRUST CO. JBG SMITH PPTYS COM USD0.01 PRICE: 15.69 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	JETBLUE AWYS CORP COM	48,880.000	-243,178.00	0.00	0.00	243,178.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2852760 /JBLU	4.97							
Settled	PENSERRASECURITIES / 244.40 JETBLUE AIRWAYS CO COM USD0.01 PRICE: 4.97 BROKER COMMISSION: 244.40 BROKER: PENSERRASECURITIES								
28 Sep 23	JOHN BEAN TECHNOLOGIES CORP	26.000	-2,740.79	0.00	0.00	2,740.79	0.00	0.00	0.00
02 Oct 23	COM STK	105.41							
Pending	SEDOL : B3BRJZ8 /JBT PENSERRASECURITIES / 0.13 JOHN BEAN TECH COR COM USD0.01 PRICE: 105.41 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
27 Jul 23	JOHNSON & JOHNSON COM USD1	381.000	-66,177.80	0.00	0.00	66,177.80	0.00	0.00	0.00
31 Jul 23	SEDOL : 2475833 /JNJ	173.69							
Settled	PENSERRASECURITIES / 1.91 JOHNSON & JOHNSON COM USD1 PRICE: 173.69 BROKER COMMISSION: 1.91 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	JOHNSON & JOHNSON COM USD1	183.000	-29,546.27	0.00	0.00	29,546.27	0.00	0.00	0.00
19 Sep 23	SEDOL : 2475833 /JNJ	161.45							
Settled	PENSERRASECURITIES / 0.92 JOHNSON & JOHNSON COM USD1 PRICE: 161.45 BROKER COMMISSION: 0.92 BROKER: PENSERRASECURITIES								
27 Jul 23	JPMORGAN CHASE & CO COM	428.000	-66,778.70	0.00	0.00	66,778.70	0.00	0.00	0.00
31 Jul 23	SEDOL : 2190385 /JPM	156.02							
Settled	PENSERRASECURITIES / 2.14 JPMORGAN CHASE & CO COM USD1.00 PRICE: 156.02 BROKER COMMISSION: 2.14 BROKER: PENSERRASECURITIES								
07 Sep 23	JPMORGAN CHASE & CO COM	207.000	-29,821.46	0.00	0.00	29,821.46	0.00	0.00	0.00
11 Sep 23	SEDOL : 2190385 /JPM	144.05							
Settled	PERSHING LLC / 3.11 JPMORGAN CHASE & CO COM USD1.00 PRICE: 144.05 BROKER COMMISSION: 3.11 BROKER: PERSHING LLC								
15 Sep 23	KELLANOVA COM USD0.25	92.000	-5,516.78	0.00	0.00	5,516.78	0.00	0.00	0.00
19 Sep 23	SEDOL : 2486813 /K	59.96							
Settled	PENSERRASECURITIES / 0.46 KELLOGG CO COM USD0.25 PRICE: 59.96 BROKER COMMISSION: 0.46 BROKER: PENSERRASECURITIES								
23 Aug 23	KENVUE INC COM	102,486.000	-2,421,744.18	0.00	0.00	2,421,744.18	0.00	0.00	0.00
25 Aug 23	SEDOL : BQ84ZQ6 /KVUE	23.62							
Settled	CABRERA CAPITAL MARKETS LLC / 1,024.86 KENVUE INC COM USD0.01 PRICE: 23.62 BROKER COMMISSION: 1,024.86 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	KENVUE INC COM	12,991.000	-275,733.98	0.00	0.00	275,733.98	0.00	0.00	0.00
19 Sep 23	SEDOL : BQ84ZQ6 /KVUE	21.22							
Settled	PENSERRASECURITIES / 64.96 KENVUE INC COM USD0.01 PRICE: 21.22 BROKER COMMISSION: 64.96 BROKER: PENSERRASECURITIES								
15 Sep 23	KEYCORP NEW COM	330.000	-3,869.25	0.00	0.00	3,869.25	0.00	0.00	0.00
19 Sep 23	SEDOL : 2490911 /KEY	11.72							
Settled	PENSERRASECURITIES / 1.65 KEYCORP COM USD1.00 PRICE: 11.72 BROKER COMMISSION: 1.65 BROKER: PENSERRASECURITIES								
27 Jul 23	KEYSIGHT TECHNOLOGIES INC	43.000	-7,141.23	0.00	0.00	7,141.23	0.00	0.00	0.00
31 Jul 23	COM	166.07							
Settled	SEDOL : BQZJ0Q9 /KEYS PENSERRASECURITIES / 0.22 KEYSIGHT TECHNOLOGIES INC COM PRICE: 166.07 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
07 Jul 23	KILROY RLTY CORP COM	4,200.000	-133,528.50	0.00	0.00	133,528.50	0.00	0.00	0.00
11 Jul 23	SEDOL : 2495529 /KRC	31.79							
Settled	CABRERA CAPITAL MARKETS LLC / 10.50 KILROY REALTY CORP COM STK USD0.01 PRICE: 31.79 BROKER COMMISSION: 10.50 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	KIMCO REALTY CORPORATION	8,400.000	-167,181.00	0.00	0.00	167,181.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2491594 /KIM	19.90							
Settled	CABRERA CAPITAL MARKETS LLC / 21.00 KIMCO REALTY CORPORATION PRICE: 19.9 BROKER COMMISSION: 21.00 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Jul 23	KIMCO REALTY CORPORATION	3,900.000	-77,610.00	0.00	0.00	77,610.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2491594 /KIM	19.90							
Settled	STATE STREET BANK AND TRUST CO. KIMCO REALTY CORPORATION PRICE: 19.9 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	KIMCO REALTY CORPORATION	2,400.000	-47,760.00	0.00	0.00	47,760.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2491594 /KIM	19.90							
Settled	NORTHERN TRUST CO LDN KIMCO REALTY CORPORATION PRICE: 19.9 NET BROKER: NORTHERN TRUST CO LDN								
07 Jul 23	KIMCO REALTY CORPORATION	6,700.000	-133,330.00	0.00	0.00	133,330.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2491594 /KIM	19.90							
Settled	STATE STREET BANK AND TRUST CO. KIMCO REALTY CORPORATION PRICE: 19.9 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	KIMCO REALTY CORPORATION	214.000	-4,041.39	0.00	0.00	4,041.39	0.00	0.00	0.00
19 Sep 23	SEDOL : 2491594 /KIM	18.88							
Settled	PENSERRASECURITIES / 1.07 KIMCO REALTY CORPORATION PRICE: 18.88 BROKER COMMISSION: 1.07 BROKER: PENSERRASECURITIES								
07 Jul 23	KITE RLTY GROUP TR COM NEW	7,600.000	-168,815.00	0.00	0.00	168,815.00	0.00	0.00	0.00
11 Jul 23	COM NEW	22.21							
Settled	SEDOL : BPBSZJ1 /KRG CABRERA CAPITAL MARKETS LLC / 19.00 KITE REALTY GROUP COM USD0.01 PRICE: 22.21 BROKER COMMISSION: 19.00 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Sep 23	KITE RLTY GROUP TR COM NEW	500.000	-10,715.00	0.00	0.00	10,715.00	0.00	0.00	0.00
29 Sep 23	COM NEW	21.43							
Settled	SEDOL : BPBSZJ1 /KRG STATE STREET BANK AND TRUST CO. KITE REALTY GROUP COM USD0.01 PRICE: 21.43 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Jul 23	KKR & CO INC CL A CL A	155.000	-9,165.93	0.00	0.00	9,165.93	0.00	0.00	0.00
31 Jul 23	SEDOL : BG1FRR1 /KKR	59.13							
Settled	PENSERRASECURITIES / 0.78 KKR & CO INC COM USD0.01 PRICE: 59.13 BROKER COMMISSION: 0.78 BROKER: PENSERRASECURITIES								
15 Sep 23	KKR & CO INC CL A CL A	74.000	-4,765.97	0.00	0.00	4,765.97	0.00	0.00	0.00
19 Sep 23	SEDOL : BG1FRR1 /KKR	64.40							
Settled	PENSERRASECURITIES / 0.37 KKR & CO INC COM USD0.01 PRICE: 64.4 BROKER COMMISSION: 0.37 BROKER: PENSERRASECURITIES								
07 Aug 23	KLA CORPORATION COM USD0.001	21.000	-10,594.42	0.00	0.00	10,594.42	0.00	0.00	0.00
09 Aug 23	SEDOL : 2480138 /KLAC	504.481							
Settled	CABRERA CAPITAL MARKETS LLC / 0.32 KLA-TENCOR CORP COM USD0.001 PRICE: 504.4809523 BROKER COMMISSION: 0.32 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	KROGER CO COM	158.000	-7,600.59	0.00	0.00	7,600.59	0.00	0.00	0.00
31 Jul 23	SEDOL : 2497406 /KR	48.10							
Settled	PENSERRASECURITIES / 0.79 KROGER CO COM USD1.00 PRICE: 48.1 BROKER COMMISSION: 0.79 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

02 Aug 23	KULICKE & SOFFA INDS INC COM	115.000	-6,686.98	0.00	0.00	6,686.98	0.00	0.00	0.00
04 Aug 23	SEDOL : 2498001 /KLIC	58.1326							
Settled	LOOP CAPITAL MARKETS LLC / 1.73 KULICKE&SOFFA INDS COM NPV PRICE: 58.1326086 BROKER COMMISSION: 1.73 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	KULICKE & SOFFA INDS INC COM	45.000	-2,187.23	0.00	0.00	2,187.23	0.00	0.00	0.00
02 Oct 23	SEDOL : 2498001 /KLIC	48.60							
Pending	PENSERRASECURITIES / 0.23 KULICKE&SOFFA INDS COM NPV PRICE: 48.6 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
15 Sep 23	KYNDRYL HLDGS INC COM	1,604.000	-25,704.10	0.00	0.00	25,704.10	0.00	0.00	0.00
19 Sep 23	SEDOL : BP6JW21 /KD	16.02							
Settled	PENSERRASECURITIES / 8.02 KYNDRYL HLDGS INC COM USD0.01 PRICE: 16.02 BROKER COMMISSION: 8.02 BROKER: PENSERRASECURITIES								
07 Jul 23	LAMAR ADVERTISING CO NEW CL A	3,100.000	-307,000.75	0.00	0.00	307,000.75	0.00	0.00	0.00
11 Jul 23	CL A	99.03							
Settled	SEDOL : BSPHGN6 /LAMR CABRERA CAPITAL MARKETS LLC / 7.75 LAMAR ADVERTISING COM USD0.001 CL A PRICE: 99.03 BROKER COMMISSION: 7.75 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Sep 23	LAMAR ADVERTISING CO NEW CL A	200.000	-16,694.00	0.00	0.00	16,694.00	0.00	0.00	0.00
02 Oct 23	CL A	83.470001							
Pending	SEDOL : BSPHGN6 /LAMR STATE STREET BANK AND TRUST CO. LAMAR ADVERTISING COM USD0.001 CL A PRICE: 83.47 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	LAMB WESTON HLDGS INC COM	51.000	-5,079.35	0.00	0.00	5,079.35	0.00	0.00	0.00
19 Sep 23	USD5	99.59							
Settled	SEDOL : BDQZFJ3 /LW PENSERRASECURITIES / 0.26 LAMB WESTON HLDGS COM USD1.00 PRICE: 99.59 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
15 Sep 23	LATTICE SEMICONDUCTOR CORP	48.000	-4,197.84	0.00	0.00	4,197.84	0.00	0.00	0.00
19 Sep 23	COM	87.45							
Settled	SEDOL : 2506658 /LSCC PENSERRASECURITIES / 0.24 LATTICE SEMICONDUCCOM USD0.01 PRICE: 87.45 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
28 Sep 23	LCI INDUSTRIES COM	20.000	-2,397.50	0.00	0.00	2,397.50	0.00	0.00	0.00
02 Oct 23	SEDOL : BYQ44Y5 /LCII	119.87							
Pending	PENSERRASECURITIES / 0.10 LCI INDUSTRIES COM USD0.01 PRICE: 119.87 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
15 Sep 23	LEIDOS HLDGS INC COM	48.000	-4,514.16	0.00	0.00	4,514.16	0.00	0.00	0.00
19 Sep 23	SEDOL : BDV82B8 /LDOS	94.04							
Settled	PENSERRASECURITIES / 0.24 LEIDOS HLDGS INC COM USD0.0001 PRICE: 94.04 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
27 Jul 23	LENNAR CORP CL A CL A	60.000	-7,549.50	0.00	0.00	7,549.50	0.00	0.00	0.00
31 Jul 23	SEDOL : 2511920 /LEN	125.82							
Settled	PENSERRASECURITIES / 0.30 LENNAR CORP COM USD0.10 CLASS A PRICE: 125.82 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	LENNOX INTL INC COM	11.000		-4,140.79	0.00	0.00	4,140.79	0.00	0.00	0.00
19 Sep 23	SEDOL : 2442053 /LII	376.43								
Settled	PENSERRASECURITIES / 0.06 LENNOX INTL INC COM USD0.01 PRICE: 376.43 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES									
15 Sep 23	LESLIES INC COM	4,061.000		-22,680.69	0.00	0.00	22,680.69	0.00	0.00	0.00
19 Sep 23	SEDOL : BNG3RZ7 /LESL	5.58								
Settled	PENSERRASECURITIES / 20.31 LESLIES INC COM USD0.001 PRICE: 5.58 BROKER COMMISSION: 20.31 BROKER: PENSERRASECURITIES									
15 Sep 23	LIBERTY BROADBAND CORP COM	42.000		-3,856.65	0.00	0.00	3,856.65	0.00	0.00	0.00
19 Sep 23	SER C COM SERC	91.82								
Settled	SEDOL : BRTLCO6 /LBRDK PENSERRASECURITIES / 0.21 LIBERTY BROADBAND COM USD0.01 CLASS C PRICE: 91.82 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES									
15 Sep 23	LIBERTY ENERGY INC COM	22,743.000		-413,581.46	0.00	0.00	413,581.46	0.00	0.00	0.00
19 Sep 23	USD0.01 CL A	18.18								
Settled	SEDOL : BDCWFT8 /LBRT PENSERRASECURITIES / 113.72 LIBERTY ENERGY INC COM USD0.01 CL A PRICE: 18.18 BROKER COMMISSION: 113.72 BROKER: PENSERRASECURITIES									
28 Sep 23	LIBERTY ENERGY INC COM	124.000		-2,333.06	0.00	0.00	2,333.06	0.00	0.00	0.00
02 Oct 23	USD0.01 CL A	18.81								
Pending	SEDOL : BDCWFT8 /LBRT PENSERRASECURITIES / 0.62 LIBERTY ENERGY INC COM USD0.01 CL A PRICE: 18.81 BROKER COMMISSION: 0.62 BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	LIBERTY MEDIA CORP DEL COM	69.000	-4,617.83	0.00	0.00	4,617.83	0.00	0.00	0.00
19 Sep 23	LIBERTY FORMULA ONE SER C	66.92							
Settled	SEDOL : BPLYVN5 /FWONK PENSERRASECURITIES / 0.35 LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C PRICE: 66.92 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
15 Sep 23	LINCOLN ELEC HLDGS INC COM	20.000	-3,624.10	0.00	0.00	3,624.10	0.00	0.00	0.00
19 Sep 23	SEDOL : 2516851 /LECO	181.20							
Settled	PENSERRASECURITIES / 0.10 LINCOLN ELEC HLDGS COM NPV PRICE: 181.2 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
15 Sep 23	LINCOLN NATL CORP COM	24,882.000	-647,802.87	0.00	0.00	647,802.87	0.00	0.00	0.00
19 Sep 23	SEDOL : 2516378 /LNC	26.03							
Settled	PENSERRASECURITIES / 124.41 LINCOLN NATL CORP COM NPV PRICE: 26.03 BROKER COMMISSION: 124.41 BROKER: PENSERRASECURITIES								
28 Sep 23	LINCOLN NATL CORP COM	135.000	-3,240.68	0.00	0.00	3,240.68	0.00	0.00	0.00
02 Oct 23	SEDOL : 2516378 /LNC	24.00							
Pending	PENSERRASECURITIES / 0.68 LINCOLN NATL CORP COM NPV PRICE: 24.0 BROKER COMMISSION: 0.68 BROKER: PENSERRASECURITIES								
27 Jul 23	LINDE PLC	72.000	-27,693.72	0.00	0.00	27,693.72	0.00	0.00	0.00
31 Jul 23	SEDOL : BNZHB81 /LIN	384.63							
Settled	PENSERRASECURITIES / 0.36 LINDE PLC COM EUR0.001 PRICE: 384.63 BROKER COMMISSION: 0.36 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

07 Sep 23	LINDE PLC	35.000	-13,524.53	0.00	0.00	13,524.53	0.00	0.00	0.00
11 Sep 23	SEDOL : BNZHB81 /LIN	386.40							
Settled	PERSHING LLC / 0.53 LINDE PLC COM EUR0.001 PRICE: 386.4 BROKER COMMISSION: 0.53 BROKER: PERSHING LLC								
15 Sep 23	LINDE PLC	47.000	-18,235.77	0.00	0.00	18,235.77	0.00	0.00	0.00
19 Sep 23	SEDOL : BNZHB81 /LIN	387.99							
Settled	PENSERRASECURITIES / 0.24 LINDE PLC COM EUR0.001 PRICE: 387.99 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
15 Sep 23	LIVE NATION ENTERTAINMENT INC	55.000	-4,610.38	0.00	0.00	4,610.38	0.00	0.00	0.00
19 Sep 23	SEDOL : B0T7YX2 /LYV	83.82							
Settled	PENSERRASECURITIES / 0.28 LIVE NATION ENTERTAINMENT INC PRICE: 83.82 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
15 Sep 23	LKQ CORP COM LKQ CORP	94.000	-4,694.83	0.00	0.00	4,694.83	0.00	0.00	0.00
19 Sep 23	SEDOL : 2971029 /LKQ	49.94							
Settled	PENSERRASECURITIES / 0.47 LKQ CORP COM USD0.01 PRICE: 49.94 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES								
07 Aug 23	LOCKHEED MARTIN CORP COM	36.000	-16,170.66	0.00	0.00	16,170.66	0.00	0.00	0.00
09 Aug 23	SEDOL : 2522096 /LMT	449.17							
Settled	CABRERA CAPITAL MARKETS LLC / 0.54 LOCKHEED MARTIN CO COM USD1 PRICE: 449.17 BROKER COMMISSION: 0.54 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	LOWES COS INC COM	87.000	-20,436.74	0.00	0.00	20,436.74	0.00	0.00	0.00
31 Jul 23	SEDOL : 2536763 /LOW	234.90							
Settled	PENSERRASECURITIES / 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							

Purchases

Equities

Common stock

United States - USD

LOWE'S COS INC COM USD0.50 PRICE: 234.9
 BROKER COMMISSION: 0.44 BROKER:
 PENSERRASECURITIES

15 Sep 23	LPL FINL HLDGS INC COM	28.000	-6,918.38	0.00	0.00	6,918.38	0.00	0.00	0.00
19 Sep 23	SEDOL : B75JX34 /LPLA	247.08							
Settled	PENSERRASECURITIES / 0.14 LPL FINL HLDGS INC COM PRICE: 247.08 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
07 Jul 23	LTC PPTYS INC COM	1,700.000	-55,934.25	0.00	0.00	55,934.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2498788 /LTC	32.90							
Settled	CABRERA CAPITAL MARKETS LLC / 4.25 LTC PROPERTIES INC COM USD0.01 PRICE: 32.9 BROKER COMMISSION: 4.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	LUMEN TECHNOLOGIES INC	5,579.000	-8,619.56	0.00	0.00	8,619.56	0.00	0.00	0.00
19 Sep 23	SEDOL : BMDH249 /LUMN	1.54							
Settled	PENSERRASECURITIES / 27.90 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 1.54 BROKER COMMISSION: 27.90 BROKER: PENSERRASECURITIES								
07 Jul 23	LXP INDUSTRIAL TRUST COM	10,400.000	-101,114.00	0.00	0.00	101,114.00	0.00	0.00	0.00
11 Jul 23	USD0.0001	9.72							
Settled	SEDOL : 2139151 /LXP CABRERA CAPITAL MARKETS LLC / 26.00 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 9.72 BROKER COMMISSION: 26.00 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	LYFT INC CL A CL A	2,139.000	-24,138.62	0.00	0.00	24,138.62	0.00	0.00	0.00
19 Sep 23	SEDOL : BJT1RW7 /LYFT	11.28							
Settled	PENSERRASECURITIES / 10.70								

◆ 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

	LYFT INC COM USD0.00001 CLASS A PRICE: 11.28 BROKER COMMISSION: 10.70 BROKER: PENSERRASECURITIES									
27 Jul 23	LYONDELLBASELL IND N V COM	63.000	-6,106.28	0.00	0.00	6,106.28	0.00	0.00	0.00	
31 Jul 23	USD0.01 CL 'A'	96.92								
Settled	SEDOL : B3SPXZ3 /LYB PENSERRASECURITIES / 0.32 LYONDELLBASELL IND COM USD0.01 CLASS 'A' PRICE: 96.92 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES									
27 Jul 23	M & T BK CORP COM	40.000	-5,529.00	0.00	0.00	5,529.00	0.00	0.00	0.00	
31 Jul 23	SEDOL : 2340168 /MTB	138.22								
Settled	PENSERRASECURITIES / 0.20 M & T BANK CORP COM USD5 PRICE: 138.22 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES									
07 Jul 23	MACERICH CO REIT	6,800.000	-77,129.00	0.00	0.00	77,129.00	0.00	0.00	0.00	
11 Jul 23	SEDOL : 2543967 /MAC	11.34								
Settled	CABRERA CAPITAL MARKETS LLC / 17.00 MACERICH CO REIT USD 0.01 PRICE: 11.34 BROKER COMMISSION: 17.00 BROKER: CABRERA CAPITAL MARKETS LLC									
31 Jul 23	MADISON SQUARE GARDEN	2,670.000	-568,082.55	0.00	0.00	568,082.55	0.00	0.00	0.00	
02 Aug 23	SPORTS CORP	212.75								
Settled	SEDOL : BYQCZ35 /MSG WILLIAMS CAPITAL GROUP L.P.,THE / 40.05 MADISON SQUARE GARDEN SPORTS CORP PRICE: 212.75 BROKER COMMISSION: 40.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
02 Aug 23	MADISON SQUARE GARDEN	88.000	-18,443.48	0.00	0.00	18,443.48	0.00	0.00	0.00
04 Aug 23	SPORTS CORP	209.57							
Settled	SEDOL : BYQCZ35 /MSGS LOOP CAPITAL MARKETS LLC / 1.32 MADISON SQUARE GARDEN SPORTS CORP PRICE: 209.57 BROKER COMMISSION: 1.32 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	MADISON SQUARE GARDEN	13.000	-2,286.77	0.00	0.00	2,286.77	0.00	0.00	0.00
02 Oct 23	SPORTS CORP	175.90							
Pending	SEDOL : BYQCZ35 /MSGS PENSERRASECURITIES / 0.07 MADISON SQUARE GARDEN SPORTS CORP PRICE: 175.9 BROKER COMMISSION: 0.07 BROKER: PENSERRASECURITIES								
15 Sep 23	MANHATTAN ASSOCS INC COM	22.000	-4,375.47	0.00	0.00	4,375.47	0.00	0.00	0.00
19 Sep 23	SEDOL : 2239471 /MANH	198.88							
Settled	PENSERRASECURITIES / 0.11 MANHATTAN ASSOCIAT COM USD0.01 PRICE: 198.88 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
07 Sep 23	MARATHON PETE CORP COM	96.000	-14,445.59	0.00	0.00	14,445.59	0.00	0.00	0.00
11 Sep 23	SEDOL : B3K3L40 /MPC	150.4599							
Settled	PERSHING LLC / 1.44 MARATHON PETROLEUM COM USD0.01 PRICE: 150.4598958 BROKER COMMISSION: 1.44 BROKER: PERSHING LLC								
15 Sep 23	MARKEL GROUP INC	5.000	-7,607.13	0.00	0.00	7,607.13	0.00	0.00	0.00
19 Sep 23	SEDOL : 2566436 /MKL	1,521.42							
Settled	PENSERRASECURITIES / 0.03 MARKEL GROUP INC PRICE: 1521.42 BROKER COMMISSION: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Aug 23 09 Aug 23 Settled	MARSH & MCLENNAN CO'S INC COM SEDOL : 2567741 /MMC CABRERA CAPITAL MARKETS LLC / 1.19 MARSH & MCLENNAN COM USD1.00 PRICE: 192.052405 BROKER COMMISSION: 1.19 BROKER: CABRERA CAPITAL MARKETS LLC	79.000 192.0524	-15,173.33	0.00	0.00	15,173.33	0.00	0.00	0.00
27 Jul 23 31 Jul 23 Settled	MARTIN MARIETTA MATLS INC COM SEDOL : 2572079 /MLM PENSERRASECURITIES / 0.08 MARTIN MAR MATERIA COM USD0.01 PRICE: 444.92 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES	15.000 444.92	-6,673.88	0.00	0.00	6,673.88	0.00	0.00	0.00
27 Jul 23 31 Jul 23 Settled	MARVELL TECHNOLOGY INC COM SEDOL : BNKJSM5 /MRVL PENSERRASECURITIES / 1.03 MARVELL TECH INC COM PRICE: 63.89 BROKER COMMISSION: 1.03 BROKER: PENSERRASECURITIES	205.000 63.89	-13,098.48	0.00	0.00	13,098.48	0.00	0.00	0.00
15 Sep 23 19 Sep 23 Settled	MARVELL TECHNOLOGY INC COM SEDOL : BNKJSM5 /MRVL PENSERRASECURITIES / 0.49 MARVELL TECH INC COM PRICE: 54.49 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES	98.000 54.49	-5,340.51	0.00	0.00	5,340.51	0.00	0.00	0.00
15 Sep 23 19 Sep 23 Settled	MASCO CORP COM SEDOL : 2570200 /MAS PENSERRASECURITIES / 0.40 MASCO CORP COM USD1 PRICE: 54.67 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES	79.000 54.67	-4,319.33	0.00	0.00	4,319.33	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
27 Jul 23	MASTERCARD INC CL A	122.000	-48,129.61	0.00	0.00	48,129.61	0.00	0.00	0.00
31 Jul 23	SEDOL : B121557 /MA	394.50							
Settled	PENSERRASECURITIES / 0.61 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 394.5 BROKER COMMISSION: 0.61 BROKER: PENSERRASECURITIES								
07 Sep 23	MASTERCARD INC CL A	60.000	-24,902.70	0.00	0.00	24,902.70	0.00	0.00	0.00
11 Sep 23	SEDOL : B121557 /MA	415.03							
Settled	PERSHING LLC / 0.90 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 415.03 BROKER COMMISSION: 0.90 BROKER: PERSHING LLC								
15 Sep 23	MASTERCARD INC CL A	81.000	-33,559.52	0.00	0.00	33,559.52	0.00	0.00	0.00
19 Sep 23	SEDOL : B121557 /MA	414.31							
Settled	PENSERRASECURITIES / 0.41 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 414.31 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES								
15 Sep 23	MATCH GROUP INC NEW COM	99.000	-4,371.35	0.00	0.00	4,371.35	0.00	0.00	0.00
19 Sep 23	SEDOL : BK80XH9 /MTCH	44.15							
Settled	PENSERRASECURITIES / 0.50 MATCH GROUP INC COM USD0.001 PRICE: 44.15 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								
28 Sep 23	MATSON INC COM	28.000	-2,531.06	0.00	0.00	2,531.06	0.00	0.00	0.00
02 Oct 23	SEDOL : B8GNC91 /MATX	90.39							
Pending	PENSERRASECURITIES / 0.14 MATSON INC COM NPV PRICE: 90.39 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
27 Jul 23	MC CORMICK & CO INC COM	60.000	-5,374.50	0.00	0.00	5,374.50	0.00	0.00	0.00
31 Jul 23	NON-VTG	89.57							
Settled	SEDOL : 2550161 /MKC PENSERRASECURITIES / 0.30 MCCORMICK & CO INC COM N/VTG NPV PRICE: 89.57 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
27 Jul 23	MC DONALDS CORP COM	106.000	-31,290.67	0.00	0.00	31,290.67	0.00	0.00	0.00
31 Jul 23	SEDOL : 2550707 /MCD	295.19							
Settled	PENSERRASECURITIES / 0.53 MCDONALD'S CORP COM USD0.01 PRICE: 295.19 BROKER COMMISSION: 0.53 BROKER: PENSERRASECURITIES								
07 Sep 23	MC DONALDS CORP COM	52.000	-14,455.74	0.00	0.00	14,455.74	0.00	0.00	0.00
11 Sep 23	SEDOL : 2550707 /MCD	277.98							
Settled	PERSHING LLC / 0.78 MCDONALD'S CORP COM USD0.01 PRICE: 277.98 BROKER COMMISSION: 0.78 BROKER: PERSHING LLC								
15 Sep 23	MC DONALDS CORP COM	70.000	-19,476.45	0.00	0.00	19,476.45	0.00	0.00	0.00
19 Sep 23	SEDOL : 2550707 /MCD	278.23							
Settled	PENSERRASECURITIES / 0.35 MCDONALD'S CORP COM USD0.01 PRICE: 278.23 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
07 Jul 23	MEDICAL PPTYS TR INC COM REIT	21,200.000	-196,365.00	0.00	0.00	196,365.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B0JL5L9 /MPW	9.26							
Settled	CABRERA CAPITAL MARKETS LLC / 53.00 MED PPTYS TR INC REIT PRICE: 9.26 BROKER COMMISSION: 53.00 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Aug 23	MEDTRONIC PLC COMMON STOCK	211.000	-17,853.66	0.00	0.00	17,853.66	0.00	0.00	0.00
09 Aug 23	STOCK	84.5995							
Settled	SEDOL : BTN1Y11 /MDT CABRERA CAPITAL MARKETS LLC / 3.17 MEDTRONIC PLC COMMON STOCK PRICE: 84.5994786 BROKER COMMISSION: 3.17 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	MEDTRONIC PLC COMMON STOCK	206.000	-16,845.65	0.00	0.00	16,845.65	0.00	0.00	0.00
19 Sep 23	STOCK	81.77							
Settled	SEDOL : BTN1Y11 /MDT PENSERRASECURITIES / 1.03 MEDTRONIC PLC COMMON STOCK PRICE: 81.77 BROKER COMMISSION: 1.03 BROKER: PENSERRASECURITIES								
27 Jul 23	MERCK & CO INC NEW COM	371.000	-39,057.03	0.00	0.00	39,057.03	0.00	0.00	0.00
31 Jul 23	STOCK	105.27							
Settled	SEDOL : 2778844 /MRK PENSERRASECURITIES / 1.86 MERCK & CO INC COM USD0.50 PRICE: 105.27 BROKER COMMISSION: 1.86 BROKER: PENSERRASECURITIES								
07 Sep 23	MERCK & CO INC NEW COM	180.000	-19,432.69	0.00	0.00	19,432.69	0.00	0.00	0.00
11 Sep 23	STOCK	107.9444							
Settled	SEDOL : 2778844 /MRK PERSHING LLC / 2.70 MERCK & CO INC COM USD0.50 PRICE: 107.9443888 BROKER COMMISSION: 2.70 BROKER: PERSHING LLC								
15 Sep 23	MERCK & CO INC NEW COM	246.000	-26,451.15	0.00	0.00	26,451.15	0.00	0.00	0.00
19 Sep 23	STOCK	107.52							
Settled	SEDOL : 2778844 /MRK PENSERRASECURITIES / 1.23 MERCK & CO INC COM USD0.50 PRICE: 107.52 BROKER COMMISSION: 1.23 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
18 Aug 23	MERCURY SYSTEMS INC	8,987.000	-337,416.92	0.00	0.00	337,416.92	0.00	0.00	0.00
22 Aug 23	SEDOL : 2144047 /MRCY	37.53							
Settled	LOOP CAPITAL MARKETS LLC / 134.81 MERCURY SYSTEMS INC PRICE: 37.53 BROKER COMMISSION: 134.81 BROKER: LOOP CAPITAL MARKETS LLC								
02 Aug 23	MERIT MED SYS INC COM	115.000	-8,488.73	0.00	0.00	8,488.73	0.00	0.00	0.00
04 Aug 23	SEDOL : 2580555 /MMSI	73.80							
Settled	LOOP CAPITAL MARKETS LLC / 1.73 MERIT MEDICAL SYST COM NPV PRICE: 73.8 BROKER COMMISSION: 1.73 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	MERIT MED SYS INC COM	46.000	-3,193.55	0.00	0.00	3,193.55	0.00	0.00	0.00
02 Oct 23	SEDOL : 2580555 /MMSI	69.42							
Pending	PENSERRASECURITIES / 0.23 MERIT MEDICAL SYST COM NPV PRICE: 69.42 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
28 Sep 23	MERITAGE HOMES CORP COM	29.000	-3,591.80	0.00	0.00	3,591.80	0.00	0.00	0.00
02 Oct 23	SEDOL : 2601326 /MTH	123.85							
Pending	PENSERRASECURITIES / 0.15 MERITAGE CORP COM USD0.01 PRICE: 123.85 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
27 Jul 23	META PLATFORMS INC COM	324.000	-100,995.66	0.00	0.00	100,995.66	0.00	0.00	0.00
31 Jul 23	USD0.000006 CL 'A'	311.71							
Settled	SEDOL : B7TL820 /META PENSERRASECURITIES / 1.62 META PLATFORMS INC PRICE: 311.71 BROKER COMMISSION: 1.62 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Sep 23	META PLATFORMS INC COM	156.000	-46,888.70	0.00	0.00	46,888.70	0.00	0.00	0.00
11 Sep 23	USD0.000006 CL 'A'	300.5536							
Settled	SEDOL : B7TL820 /META PERSHING LLC / 2.34 META PLATFORMS INC PRICE: 300.5535897 BROKER COMMISSION: 2.34 BROKER: PERSHING LLC								
15 Sep 23	META PLATFORMS INC COM	214.000	-64,267.41	0.00	0.00	64,267.41	0.00	0.00	0.00
19 Sep 23	USD0.000006 CL 'A'	300.31							
Settled	SEDOL : B7TL820 /META PENSERRASECURITIES / 1.07 META PLATFORMS INC PRICE: 300.31 BROKER COMMISSION: 1.07 BROKER: PENSERRASECURITIES								
27 Jul 23	METTLER-TOLEDO INTL INC COM	6.000	-7,944.87	0.00	0.00	7,944.87	0.00	0.00	0.00
31 Jul 23	SEDOL : 2126249 /MTD	1,324.14							
Settled	PENSERRASECURITIES / 0.03 METTLER TOLEDO COM USD0.01 PRICE: 1324.14 BROKER COMMISSION: 0.03 BROKER: PENSERRASECURITIES								
07 Jul 23	MFC NEXPOINT DIVERSIFIED REAL	1,100.000	-13,906.75	0.00	0.00	13,906.75	0.00	0.00	0.00
11 Jul 23	ESTATE TR COM USD0.001 (POST	12.64							
Settled	REV SPLIT) SEDOL : BYMG199 /NXDT CABRERA CAPITAL MARKETS LLC / 2.75 NEXPOINT DIVERSIFIED REAL ESTATE TR COM USD0.0 PRICE: 12.64 BROKER COMMISSION: 2.75 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	MICROCHIP TECHNOLOGY INC	129.000	-11,666.12	0.00	0.00	11,666.12	0.00	0.00	0.00
31 Jul 23	COM	90.43							
Settled	SEDOL : 2592174 /MCHP PENSERRASECURITIES / 0.65								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

MICROCHIP TECHN LGY COM USD0.001 PRICE:
90.43 BROKER COMMISSION: 0.65 BROKER:
PENSERRASECURITIES

15 Sep 23	MICROCHIP TECHNOLOGY INC	61.000	-4,735.74	0.00	0.00	4,735.74	0.00	0.00	0.00
19 Sep 23	COM	77.63							
Settled	SEDOL : 2592174 /MCHP PENSERRASECURITIES / 0.31 MICROCHIP TECHN LGY COM USD0.001 PRICE: 77.63 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
07 Aug 23	MICRON TECH INC COM	173.000	-11,945.55	0.00	0.00	11,945.55	0.00	0.00	0.00
09 Aug 23	SEDOL : 2588184 /MU	69.0344							
Settled	CABRERA CAPITAL MARKETS LLC / 2.60 MICRON TECHNOLOGY COM USD0.10 PRICE: 69.034393 BROKER COMMISSION: 2.60 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	MICROSOFT CORP COM	1,088.000	-359,828.80	0.00	0.00	359,828.80	0.00	0.00	0.00
31 Jul 23	SEDOL : 2588173 /MSFT	330.72							
Settled	PENSERRASECURITIES / 5.44 MICROSOFT CORP COM USD0.00000625 PRICE: 330.72 BROKER COMMISSION: 5.44 BROKER: PENSERRASECURITIES								
07 Aug 23	MICROSOFT CORP COM	90.000	-29,663.45	0.00	0.00	29,663.45	0.00	0.00	0.00
09 Aug 23	SEDOL : 2588173 /MSFT	329.5789							
Settled	CABRERA CAPITAL MARKETS LLC / 1.35 MICROSOFT CORP COM USD0.00000625 PRICE: 329.5788888 BROKER COMMISSION: 1.35 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Sep 23	MICROSOFT CORP COM	436.000	-144,003.87	0.00	0.00	144,003.87	0.00	0.00	0.00
11 Sep 23	SEDOL : 2588173 /MSFT	330.2691							
Settled	PERSHING LLC / 6.54								

◆ 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							

Purchases

Equities

Common stock

United States - USD

MICROSOFT CORP COM USD0.00000625 PRICE:
330.2691055 BROKER COMMISSION: 6.54 BROKER:
PERSHING LLC

15 Sep 23	MICROSOFT CORP COM	720.000	-237,762.00	0.00	0.00	237,762.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2588173 /MSFT	330.22							
Settled	PENSERRASECURITIES / 3.60								
	MICROSOFT CORP COM USD0.00000625 PRICE: 330.22 BROKER COMMISSION: 3.60 BROKER: PENSERRASECURITIES								
07 Jul 23	MID-AMER APT CMNTYS INC COM	4,167.000	-638,269.81	0.00	0.00	638,269.81	0.00	0.00	0.00
11 Jul 23	SEDOL : 2589132 /MAA	153.17							
Settled	CABRERA CAPITAL MARKETS LLC / 10.42 MID-AMER APARTMENT COM USD0.01 PRICE: 153.17 BROKER COMMISSION: 10.42 BROKER: CABRERA CAPITAL MARKETS LLC								
31 Jul 23	MID-AMER APT CMNTYS INC COM	100.000	-14,966.00	0.00	0.00	14,966.00	0.00	0.00	0.00
01 Aug 23	SEDOL : 2589132 /MAA	149.660004							
Settled	STATE STREET BANK AND TRUST CO. MID-AMER APARTMENT COM USD0.01 PRICE: 149.66 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	MID-AMER APT CMNTYS INC COM	41.000	-5,658.21	0.00	0.00	5,658.21	0.00	0.00	0.00
19 Sep 23	SEDOL : 2589132 /MAA	138.00							
Settled	PENSERRASECURITIES / 0.21 MID-AMER APARTMENT COM USD0.01 PRICE: 138.0 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
28 Sep 23	MISTER CAR WASH INC COM	969.000	-5,363.42	0.00	0.00	5,363.42	0.00	0.00	0.00
02 Oct 23	SEDOL : BNRRP65 /MCW	5.53							
Pending	PENSERRASECURITIES / 4.85								

◆ 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

	MISTER CAR WASH IN COM USD0.01 PRICE: 5.53 BROKER COMMISSION: 4.85 BROKER: PENSERRASECURITIES								
28 Sep 23	MOELIS & CO CL A CL A	53.000	-2,430.85	0.00	0.00	2,430.85	0.00	0.00	0.00
02 Oct 23	SEDOL : BLG38Q1 /MC	45.86							
Pending	PENSERRASECURITIES / 0.27 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 45.86 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
15 Sep 23	MOLINA HEALTHCARE INC COM	20.000	-6,552.10	0.00	0.00	6,552.10	0.00	0.00	0.00
19 Sep 23	SEDOL : 2212706 /MOH	327.60							
Settled	PENSERRASECURITIES / 0.10 MOLINA HEALTHCARE COM USD0.001 PRICE: 327.6 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
15 Sep 23	MOLSON COORS BEVERAGE	62.000	-3,942.89	0.00	0.00	3,942.89	0.00	0.00	0.00
19 Sep 23	COMPANY COM USD0.01 CLASS B	63.59							
Settled	SEDOL : B067BM3 /TAP PENSERRASECURITIES / 0.31 MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B PRICE: 63.59 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
07 Aug 23	MONDELEZ INTL INC COM	215.000	-15,965.58	0.00	0.00	15,965.58	0.00	0.00	0.00
09 Aug 23	SEDOL : B8CKK03 /MDLZ	74.2435							
Settled	CABRERA CAPITAL MARKETS LLC / 3.23 MONDELEZ INTL INC COM PRICE: 74.2434883 BROKER COMMISSION: 3.23 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	MONGODB INC CL A CL A	16.000	-6,457.36	0.00	0.00	6,457.36	0.00	0.00	0.00
31 Jul 23	SEDOL : BF2FJ99 /MDB	403.58							
Settled	PENSERRASECURITIES / 0.08								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	MONGODB INC COM USD0.001 CL A PRICE: 403.58 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES								
27 Jul 23	MONOLITHIC PWR SYS INC COM	11.000	-5,909.15	0.00	0.00	5,909.15	0.00	0.00	0.00
31 Jul 23	SEDOL : B01Z7J1 /MPWR	537.19							
Settled	PENSERRASECURITIES / 0.06 MONOLITHIC PWR SYS COM STK USD0.001 PRICE: 537.19 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								
15 Sep 23	MOODYS CORP COM	49.000	-16,718.56	0.00	0.00	16,718.56	0.00	0.00	0.00
19 Sep 23	SEDOL : 2252058 /MCO	341.19							
Settled	PENSERRASECURITIES / 0.25 MOODYS CORP COM USD0.01 PRICE: 341.19 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
28 Sep 23	MOOG INC CL A	23.000	-2,617.75	0.00	0.00	2,617.75	0.00	0.00	0.00
02 Oct 23	SEDOL : 2601218 /MOG/A	113.81							
Pending	PENSERRASECURITIES / 0.12 MOOG INC CLASS'A/L/VTG COM USD1 PRICE: 113.81 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
07 Aug 23	MORGAN STANLEY COM STK	190.000	-16,953.49	0.00	0.00	16,953.49	0.00	0.00	0.00
09 Aug 23	USD0.01	89.2139							
Settled	SEDOL : 2262314 /MS CABRERA CAPITAL MARKETS LLC / 2.85 MORGAN STANLEY COM USD0.01 PRICE: 89.2138947 BROKER COMMISSION: 2.85 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	MORGAN STANLEY COM STK	187.000	-16,533.61	0.00	0.00	16,533.61	0.00	0.00	0.00
19 Sep 23	USD0.01	88.41							
Settled	SEDOL : 2262314 /MS PENSERRASECURITIES / 0.94								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

MORGAN STANLEY COM USD0.01 PRICE: 88.41
 BROKER COMMISSION: 0.94 BROKER:
 PENSERRASECURITIES

15 Sep 23	MOSAIC CO/THE	117.000	-4,492.22	0.00	0.00	4,492.22	0.00	0.00	0.00
19 Sep 23	SEDOL : B3NPHP6 /MOS	38.39							
Settled	PENSERRASECURITIES / 0.59 MOSAIC CO/THE PRICE: 38.39 BROKER COMMISSION: 0.59 BROKER: PENSERRASECURITIES								
02 Aug 23	MR COOPER GROUP INC COM	315.000	-18,660.61	0.00	0.00	18,660.61	0.00	0.00	0.00
04 Aug 23	USD0.01	59.225							
Settled	SEDOL : BGHKHS1 /COOP LOOP CAPITAL MARKETS LLC / 4.73 MR COOPER GROUP COM USD0.01 PRICE: 59.2250158 BROKER COMMISSION: 4.73 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	MR COOPER GROUP INC COM	54.000	-2,915.19	0.00	0.00	2,915.19	0.00	0.00	0.00
02 Oct 23	USD0.01	53.98							
Pending	SEDOL : BGHKHS1 /COOP PENSERRASECURITIES / 0.27 MR COOPER GROUP COM USD0.01 PRICE: 53.98 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
27 Jul 23	MSCI INC COM USD0.01	19.000	-10,518.50	0.00	0.00	10,518.50	0.00	0.00	0.00
31 Jul 23	SEDOL : B2972D2 /MSCI	553.60							
Settled	PENSERRASECURITIES / 0.10 MSCI INC COMMON PRICE: 553.6 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
02 Aug 23	MUELLER INDS INC COM	115.000	-9,114.91	0.00	0.00	9,114.91	0.00	0.00	0.00
04 Aug 23	SEDOL : 2609717 /MLI	79.245							
Settled	LOOP CAPITAL MARKETS LLC / 1.73								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

MUELLER INDS INC COM USD0.01 PRICE:
79.2450434 BROKER COMMISSION: 1.73 BROKER:
LOOP CAPITAL MARKETS LLC

28 Sep 23	MUELLER INDS INC COM	46.000	-3,513.25	0.00	0.00	3,513.25	0.00	0.00	0.00
02 Oct 23	SEDOL : 2609717 /MLI	76.37							
Pending	PENSERRASECURITIES / 0.23								
	MUELLER INDS INC COM USD0.01 PRICE: 76.37								
	BROKER COMMISSION: 0.23 BROKER:								
	PENSERRASECURITIES								
15 Sep 23	NASDAQ INC	121.000	-6,143.78	0.00	0.00	6,143.78	0.00	0.00	0.00
19 Sep 23	SEDOL : 2965107 /NDAQ	50.77							
Settled	PENSERRASECURITIES / 0.61								
	NASDAQ INC PRICE: 50.77 BROKER COMMISSION:								
	0.61 BROKER: PENSERRASECURITIES								
07 Jul 23	NATIONAL HEALTH INVS INC COM	1,300.000	-67,928.25	0.00	0.00	67,928.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2626125 /NHI	52.25							
Settled	CABRERA CAPITAL MARKETS LLC /								
	3.25								
	NATL HLTH INVSTRS COM STK USD0.01 PRICE:								
	52.25 BROKER COMMISSION: 3.25 BROKER:								
	CABRERA CAPITAL MARKETS LLC								
07 Jul 23	NATIONAL STORAGE AFFILIATES TR	2,900.000	-102,196.00	0.00	0.00	102,196.00	0.00	0.00	0.00
11 Jul 23	COM SHS BEN INT COM SHS BEN	35.240002							
Settled	INT								
	SEDOL : BWWCK85 /NSA								
	STATE STREET BANK AND TRUST								
	CO.								
	NATIONAL STORAGE A USD0.01(BEN OF INT)								
	PRICE: 35.24 NET BROKER: STATE STREET BANK								
	AND TRUST CO.								
11 Aug 23	NBT BANCORP INC COM	672.000	-25,149.60	0.00	0.00	25,149.60	0.00	0.00	0.00
15 Aug 23	SEDOL : 2626459 /NBTB	37.41							
Settled	CABRERA CAPITAL MARKETS LLC /								
	10.08								

◆ 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

	NBT BANCORP INC COM USD0.01 PRICE: 37.41 BROKER COMMISSION: 10.08 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	NETFLIX INC COM STK	64.000	-26,443.20	0.00	0.00	26,443.20	0.00	0.00	0.00
31 Jul 23	SEDOL : 2857817 /NFLX	413.17							
Settled	PENSERRASECURITIES / 0.32 NETFLIX INC COM USD0.001 PRICE: 413.17 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
07 Sep 23	NETFLIX INC COM STK	31.000	-13,765.54	0.00	0.00	13,765.54	0.00	0.00	0.00
11 Sep 23	SEDOL : 2857817 /NFLX	444.0345							
Settled	PERSHING LLC / 0.47 NETFLIX INC COM USD0.001 PRICE: 444.0345161 BROKER COMMISSION: 0.47 BROKER: PERSHING LLC								
15 Sep 23	NETFLIX INC COM STK	43.000	-17,068.64	0.00	0.00	17,068.64	0.00	0.00	0.00
19 Sep 23	SEDOL : 2857817 /NFLX	396.94							
Settled	PENSERRASECURITIES / 0.22 NETFLIX INC COM USD0.001 PRICE: 396.94 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
15 Sep 23	NETSCOUT SYS INC COM	252.000	-7,057.26	0.00	0.00	7,057.26	0.00	0.00	0.00
19 Sep 23	SEDOL : 2447285 /NTCT	28.00							
Settled	PENSERRASECURITIES / 1.26 NETSCOUT SYSTEMS COM USD0.001 PRICE: 28.0 BROKER COMMISSION: 1.26 BROKER: PENSERRASECURITIES								
07 Jul 23	NETSTREIT CORP COM USD0.01	2,200.000	-38,219.50	0.00	0.00	38,219.50	0.00	0.00	0.00
11 Jul 23	SEDOL : BMFLYL0 /NTST	17.37							
Settled	CABRERA CAPITAL MARKETS LLC / 5.50 NETSTREIT CORP COM USD0.01 PRICE: 17.37 BROKER COMMISSION: 5.50 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
06 Sep 23	NETSTREIT CORP COM USD0.01	1,000.000	-16,787.00	0.00	0.00	16,787.00	0.00	0.00	0.00
08 Sep 23	SEDOL : BMFLYL0 /NTST	16.78							
Settled	PERSHING LLC / 7.00 NETSTREIT CORP COM USD0.01 PRICE: 16.78 BROKER COMMISSION: 7.00 BROKER: PERSHING LLC								
15 Sep 23	NEUROCRINE BIOSCIENCES INC	34.000	-3,823.47	0.00	0.00	3,823.47	0.00	0.00	0.00
19 Sep 23	COM	112.45							
Settled	SEDOL : 2623911 /NBIX PENSERRASECURITIES / 0.17 NEUROCRINE BIOSCIE COM USD0.001 PRICE: 112.45 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
15 Sep 23	NEWELL BRANDS INC COM	55,893.000	-530,704.04	0.00	0.00	530,704.04	0.00	0.00	0.00
19 Sep 23	SEDOL : 2635701 /NWL	9.49							
Settled	PENSERRASECURITIES / 279.47 NEWELL BRANDS INC COM USD1 PRICE: 9.49 BROKER COMMISSION: 279.47 BROKER: PENSERRASECURITIES								
28 Sep 23	NEWELL BRANDS INC COM	304.000	-2,646.32	0.00	0.00	2,646.32	0.00	0.00	0.00
02 Oct 23	SEDOL : 2635701 /NWL	8.70							
Pending	PENSERRASECURITIES / 1.52 NEWELL BRANDS INC COM USD1 PRICE: 8.7 BROKER COMMISSION: 1.52 BROKER: PENSERRASECURITIES								
07 Jul 23	NEXPOINT RESIDENTIAL	800.000	-37,202.00	0.00	0.00	37,202.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BWC6PW6 /NXRT	46.50							
Settled	CABRERA CAPITAL MARKETS LLC / 2.00 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 46.5 BROKER COMMISSION: 2.00 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	NEXTERA ENERGY INC COM	296.000	-21,689.40	0.00	0.00	21,689.40	0.00	0.00	0.00
31 Jul 23	SEDOL : 2328915 /NEE	73.27							
Settled	PENSERRASECURITIES / 1.48 NEXTERA ENERGY INC COM USD0.01 PRICE: 73.27 BROKER COMMISSION: 1.48 BROKER: PENSERRASECURITIES								
15 Sep 23	NEXTERA ENERGY INC COM	339.000	-23,270.66	0.00	0.00	23,270.66	0.00	0.00	0.00
19 Sep 23	SEDOL : 2328915 /NEE	68.64							
Settled	PENSERRASECURITIES / 1.70 NEXTERA ENERGY INC COM USD0.01 PRICE: 68.64 BROKER COMMISSION: 1.70 BROKER: PENSERRASECURITIES								
07 Aug 23	NIKE INC CL B	188.000	-20,639.05	0.00	0.00	20,639.05	0.00	0.00	0.00
09 Aug 23	SEDOL : 2640147 /NKE	109.7672							
Settled	CABRERA CAPITAL MARKETS LLC / 2.82 NIKE INC CL B PRICE: 109.7671808 BROKER COMMISSION: 2.82 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	NIKE INC CL B	185.000	-17,809.03	0.00	0.00	17,809.03	0.00	0.00	0.00
19 Sep 23	SEDOL : 2640147 /NKE	96.26							
Settled	PENSERRASECURITIES / 0.93 NIKE INC CL B PRICE: 96.26 BROKER COMMISSION: 0.93 BROKER: PENSERRASECURITIES								
15 Sep 23	NISOURCE INC COM	147.000	-4,068.23	0.00	0.00	4,068.23	0.00	0.00	0.00
19 Sep 23	SEDOL : 2645409 /NI	27.67							
Settled	PENSERRASECURITIES / 0.74 NISOURCE INC COM USD0.01 PRICE: 27.67 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
07 Jul 23	NNN REIT INC	6,300.000	-266,442.75	0.00	0.00	266,442.75	0.00	0.00	0.00
11 Jul 23	SEDOL : 2211811 /NNN	42.29							
Settled	CABRERA CAPITAL MARKETS LLC / 15.75 NNN REIT INC PRICE: 42.29 BROKER COMMISSION: 15.75 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	NORDSON CORP COM	20.000	-4,615.90	0.00	0.00	4,615.90	0.00	0.00	0.00
19 Sep 23	SEDOL : 2641838 /NDSN	230.79							
Settled	PENSERRASECURITIES / 0.10 NORDSON CORP COM NPV PRICE: 230.79 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
28 Sep 23	NORTHERN OIL & GAS INC COM	67.000	-2,733.94	0.00	0.00	2,733.94	0.00	0.00	0.00
02 Oct 23	NEW	40.80							
Pending	SEDOL : BN6RJM0 /NOG PENSERRASECURITIES / 0.34 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 40.8 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								
15 Sep 23	NORTHERN TR CORP COM	72.000	-5,236.20	0.00	0.00	5,236.20	0.00	0.00	0.00
19 Sep 23	SEDOL : 2648668 /NTRS	72.72							
Settled	PENSERRASECURITIES / 0.36 NORTHERN TRUST CP COM USD1.666 PRICE: 72.72 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								
07 Sep 23	NORTHROP GRUMMAN CORP COM	31.000	-13,326.13	0.00	0.00	13,326.13	0.00	0.00	0.00
11 Sep 23	SEDOL : 2648806 /NOC	429.86							
Settled	PERSHING LLC / 0.47 NORTHROP GRUMMAN COM USD1 PRICE: 429.86 BROKER COMMISSION: 0.47 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									
27 Jul 23	NUCOR CORP COM	61.000	-10,274.54	0.00	0.00	10,274.54	0.00	0.00	0.00
31 Jul 23	SEDOL : 2651086 /NUE	168.43							
Settled	PENSERRASECURITIES / 0.31 NUCOR CORP COM USD0.40 PRICE: 168.43 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
15 Sep 23	NUCOR CORP COM	28.000	-4,351.90	0.00	0.00	4,351.90	0.00	0.00	0.00
19 Sep 23	SEDOL : 2651086 /NUE	155.42							
Settled	PENSERRASECURITIES / 0.14 NUCOR CORP COM USD0.40 PRICE: 155.42 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
27 Jul 23	NVIDIA CORP COM	348.000	-159,733.74	0.00	0.00	159,733.74	0.00	0.00	0.00
31 Jul 23	SEDOL : 2379504 /NVDA	459.00							
Settled	PENSERRASECURITIES / 1.74 NVIDIA CORP COM USD0.001 PRICE: 459.0 BROKER COMMISSION: 1.74 BROKER: PENSERRASECURITIES								
07 Aug 23	NVIDIA CORP COM	28.000	-12,552.26	0.00	0.00	12,552.26	0.00	0.00	0.00
09 Aug 23	SEDOL : 2379504 /NVDA	448.28							
Settled	CABRERA CAPITAL MARKETS LLC / 0.42 NVIDIA CORP COM USD0.001 PRICE: 448.28 BROKER COMMISSION: 0.42 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Sep 23	NVIDIA CORP COM	140.000	-64,199.72	0.00	0.00	64,199.72	0.00	0.00	0.00
11 Sep 23	SEDOL : 2379504 /NVDA	458.5544							
Settled	PERSHING LLC / 2.10 NVIDIA CORP COM USD0.001 PRICE: 458.5544285 BROKER COMMISSION: 2.10 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									
15 Sep 23	NVIDIA CORP COM	229.000	-100,532.15	0.00	0.00	100,532.15	0.00	0.00	0.00
19 Sep 23	SEDOL : 2379504 /NVDA	439.00							
Settled	PENSERRASECURITIES / 1.15 NVIDIA CORP COM USD0.001 PRICE: 439.0 BROKER COMMISSION: 1.15 BROKER: PENSERRASECURITIES								
27 Jul 23	NVR INC COM STK USD0.01	1.000	-6,301.72	0.00	0.00	6,301.72	0.00	0.00	0.00
31 Jul 23	SEDOL : 2637785 /NVR	6,301.71							
Settled	PENSERRASECURITIES / 0.01 NVR INC COM STK USD0.01 PRICE: 6301.71 BROKER COMMISSION: 0.01 BROKER: PENSERRASECURITIES								
28 Sep 23	OCEANEERING INTL INC COM	80.000	-2,152.40	0.00	0.00	2,152.40	0.00	0.00	0.00
02 Oct 23	SEDOL : 2655583 /OII	26.90							
Pending	PENSERRASECURITIES / 0.40 OCEANEERING INTL COM USD0.25 PRICE: 26.9 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								
07 Jul 23	OFFICE PPTYS INCOME TR COM	1,600.000	-12,644.00	0.00	0.00	12,644.00	0.00	0.00	0.00
11 Jul 23	SHS BEN INT COM SHS BEN INT	7.90							
Settled	SEDOL : BYVLR75 /OPI CABRERA CAPITAL MARKETS LLC / 4.00 OFFICE PROPERTIES COM USD0.01 SHS OF BENINT PRICE: 7.9 BROKER COMMISSION: 4.00 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	OKTA INC CL A CL A	54.000	-4,553.01	0.00	0.00	4,553.01	0.00	0.00	0.00
19 Sep 23	SEDOL : BDFZSP1 /OKTA	84.31							
Settled	PENSERRASECURITIES / 0.27 OKTA INC COM USD0.0001 CL A PRICE: 84.31 BROKER COMMISSION: 0.27 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

27 Jul 23	OLD DOMINION FREIGHT LINE INC	23.000	-9,479.11	0.00	0.00	9,479.11	0.00	0.00	0.00
31 Jul 23	COM	412.13							
Settled	SEDOL : 2656423 /ODFL PENSERRASECURITIES / 0.12 OLD DOMINION FGHT COM USD0.10 PRICE: 412.13 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
15 Sep 23	OLD DOMINION FREIGHT LINE INC	12.000	-4,915.26	0.00	0.00	4,915.26	0.00	0.00	0.00
19 Sep 23	COM	409.60							
Settled	SEDOL : 2656423 /ODFL PENSERRASECURITIES / 0.06 OLD DOMINION FGHT COM USD0.10 PRICE: 409.6 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								
07 Jul 23	OMEGA HEALTHCARE INVS INC	8,100.000	-250,796.25	0.00	0.00	250,796.25	0.00	0.00	0.00
11 Jul 23	REIT	30.96							
Settled	SEDOL : 2043274 /OHI CABRERA CAPITAL MARKETS LLC / 20.25 OMEGA HEALTHCARE I REIT USD0.10 PRICE: 30.96 BROKER COMMISSION: 20.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	OMNICELL INC COM	6,632.000	-368,440.76	0.00	0.00	368,440.76	0.00	0.00	0.00
19 Sep 23	SEDOL : 2789523 /OMCL	55.55							
Settled	PENSERRASECURITIES / 33.16 OMNICELL INC COM USD0.001 PRICE: 55.55 BROKER COMMISSION: 33.16 BROKER: PENSERRASECURITIES								
15 Sep 23	OMNICOM GROUP INC COM	70.000	-5,419.05	0.00	0.00	5,419.05	0.00	0.00	0.00
19 Sep 23	SEDOL : 2279303 /OMC	77.41							
Settled	PENSERRASECURITIES / 0.35 OMNICOM GROUP INC COM USD0.50 PRICE: 77.41 BROKER COMMISSION: 0.35 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

27 Jul 23	ON SEMICONDUCTOR CORP COM	104.000	-10,619.96	0.00	0.00	10,619.96	0.00	0.00	0.00
31 Jul 23	SEDOL : 2583576 /ON	102.11							
Settled	PENSERRASECURITIES / 0.52 ON SEMICONDUCTOR COM USD0.01 PRICE: 102.11 BROKER COMMISSION: 0.52 BROKER: PENSERRASECURITIES								
15 Sep 23	ON SEMICONDUCTOR CORP COM	49.000	-4,562.15	0.00	0.00	4,562.15	0.00	0.00	0.00
19 Sep 23	SEDOL : 2583576 /ON	93.10							
Settled	PENSERRASECURITIES / 0.25 ON SEMICONDUCTOR COM USD0.01 PRICE: 93.1 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
07 Jul 23	ONE LIBERTY PPTYS INC COM	600.000	-12,331.50	0.00	0.00	12,331.50	0.00	0.00	0.00
11 Jul 23	SEDOL : 2659615 /OLP	20.55							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 ONE LIBERTY PROPS COM STK USD1 PRICE: 20.55 BROKER COMMISSION: 1.50 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	ONEOK INC COM STK	108.000	-7,230.06	0.00	0.00	7,230.06	0.00	0.00	0.00
31 Jul 23	SEDOL : 2130109 /OKE	66.94							
Settled	PENSERRASECURITIES / 0.54 ONEOK INC COM NPV PRICE: 66.94 BROKER COMMISSION: 0.54 BROKER: PENSERRASECURITIES								
15 Sep 23	ONEOK INC COM STK	51.000	-3,444.80	0.00	0.00	3,444.80	0.00	0.00	0.00
19 Sep 23	SEDOL : 2130109 /OKE	67.54							
Settled	PENSERRASECURITIES / 0.26 ONEOK INC COM NPV PRICE: 67.54 BROKER COMMISSION: 0.26 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 Sep 23	ONTO INNOVATION INC	39.000	-5,040.56	0.00	0.00	5,040.56	0.00	0.00	0.00
02 Oct 23	SEDOL : BKZ7N95 /ONTO	129.24							
Pending	PENSERRASECURITIES / 0.20 ONTO INNOVATION INC PRICE: 129.24 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
27 Jul 23	ORACLE CORP COM	223.000	-25,958.32	0.00	0.00	25,958.32	0.00	0.00	0.00
31 Jul 23	SEDOL : 2661568 /ORCL	116.40							
Settled	PENSERRASECURITIES / 1.12 ORACLE CORPORATION COM USD0.01 PRICE: 116.4 BROKER COMMISSION: 1.12 BROKER: PENSERRASECURITIES								
07 Sep 23	ORACLE CORP COM	107.000	-13,379.82	0.00	0.00	13,379.82	0.00	0.00	0.00
11 Sep 23	SEDOL : 2661568 /ORCL	125.03							
Settled	PERSHING LLC / 1.61 ORACLE CORPORATION COM USD0.01 PRICE: 125.03 BROKER COMMISSION: 1.61 BROKER: PERSHING LLC								
15 Sep 23	ORACLE CORP COM	147.000	-16,745.51	0.00	0.00	16,745.51	0.00	0.00	0.00
19 Sep 23	SEDOL : 2661568 /ORCL	113.91							
Settled	PENSERRASECURITIES / 0.74 ORACLE CORPORATION COM USD0.01 PRICE: 113.91 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
07 Jul 23	ORION OFFICE REIT INC	2,100.000	-14,495.25	0.00	0.00	14,495.25	0.00	0.00	0.00
11 Jul 23	SEDOL : BLCY4W6 /ONL	6.90							
Settled	CABRERA CAPITAL MARKETS LLC / 5.25 ORION OFFICE REIT COM USD0.01 PRICE: 6.9 BROKER COMMISSION: 5.25 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	OTIS WORLDWIDE CORP COM	99.000	-8,877.83	0.00	0.00	8,877.83	0.00	0.00	0.00
31 Jul 23	USD0.01 WI	89.67							
Settled	SEDOL : BK531S8 /OTIS PENSERRASECURITIES / 0.50 OTIS WORLDWIDE CORP COM USD0.01 WI PRICE: 89.67 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								
15 Sep 23	OTIS WORLDWIDE CORP COM	47.000	-3,812.88	0.00	0.00	3,812.88	0.00	0.00	0.00
19 Sep 23	USD0.01 WI	81.12							
Settled	SEDOL : BK531S8 /OTIS PENSERRASECURITIES / 0.24 OTIS WORLDWIDE CORP COM USD0.01 WI PRICE: 81.12 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
28 Sep 23	OTTER TAIL CORP	34.000	-2,649.79	0.00	0.00	2,649.79	0.00	0.00	0.00
02 Oct 23	SEDOL : 2664103 /OTTR	77.93							
Pending	PENSERRASECURITIES / 0.17 OTTER TAIL CORP COM USD5 PRICE: 77.93 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
07 Jul 23	OUTFRONT MEDIA INC COM	5,600.000	-86,758.00	0.00	0.00	86,758.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BSP6611 /OUT	15.49							
Settled	CABRERA CAPITAL MARKETS LLC / 14.00 OUTFRONT MEDIA INC COM NPV PRICE: 15.49 BROKER COMMISSION: 14.00 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	OVINTIV INC COM USD0.01	1,066.000	-50,448.45	0.00	0.00	50,448.45	0.00	0.00	0.00
19 Sep 23	SEDOL : BJ01KB6 /OVV	47.32							
Settled	PENSERRASECURITIES / 5.33 OVINTIV INC COM USD0.01 PRICE: 47.32 BROKER COMMISSION: 5.33 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	OWENS CORNING NEW COM STK	32.000	-4,377.44	0.00	0.00	4,377.44	0.00	0.00	0.00
19 Sep 23	SEDOL : B1FW7Q2 /OC	136.79							
Settled	PENSERRASECURITIES / 0.16 OWENS CORNING COM USD0.01 PRICE: 136.79 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
27 Jul 23	PACCAR INC COM	124.000	-10,584.02	0.00	0.00	10,584.02	0.00	0.00	0.00
31 Jul 23	SEDOL : 2665861 /PCAR	85.35							
Settled	PENSERRASECURITIES / 0.62 PACCAR INC COM USD1 PRICE: 85.35 BROKER COMMISSION: 0.62 BROKER: PENSERRASECURITIES								
15 Sep 23	PACCAR INC COM	58.000	-4,943.05	0.00	0.00	4,943.05	0.00	0.00	0.00
19 Sep 23	SEDOL : 2665861 /PCAR	85.22							
Settled	PENSERRASECURITIES / 0.29 PACCAR INC COM USD1 PRICE: 85.22 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								
15 Sep 23	PACKAGING CORP AMER COM ISIN	31.000	-4,642.41	0.00	0.00	4,642.41	0.00	0.00	0.00
19 Sep 23	US6951561090	149.75							
Settled	SEDOL : 2504566 /PKG PENSERRASECURITIES / 0.16 PACKAGING CORP OF COM USD0.01 PRICE: 149.75 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
27 Jul 23	PALANTIR TECHNOLOGIES INC CL A	452.000	-7,302.06	0.00	0.00	7,302.06	0.00	0.00	0.00
31 Jul 23	CL A	16.15							
Settled	SEDOL : BN78DQ4 /PLTR PENSERRASECURITIES / 2.26 PALANTIR TECH INC COM USD0.001 CLASS A PRICE: 16.15 BROKER COMMISSION: 2.26 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Aug 23	PALO ALTO NETWORKS INC COM	47.000	-10,066.26	0.00	0.00	10,066.26	0.00	0.00	0.00
09 Aug 23	USD0.0001	214.1606							
Settled	SEDOL : B87ZMX0 /PANW CABRERA CAPITAL MARKETS LLC / 0.71 PALO ALTO NETWORKS INC COM USD0.0001 PRICE: 214.1606382 BROKER COMMISSION: 0.71 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	PALO ALTO NETWORKS INC COM	260.000	-62,453.30	0.00	0.00	62,453.30	0.00	0.00	0.00
19 Sep 23	USD0.0001	240.20							
Settled	SEDOL : B87ZMX0 /PANW PENSERRASECURITIES / 1.30 PALO ALTO NETWORKS INC COM USD0.0001 PRICE: 240.2 BROKER COMMISSION: 1.30 BROKER: PENSERRASECURITIES								
15 Sep 23	PAPA JOHNS INTL INC COM	4,802.000	-369,153.75	0.00	0.00	369,153.75	0.00	0.00	0.00
19 Sep 23	SEDOL : 2696117 /PZZA	76.87							
Settled	PENSERRASECURITIES / 24.01 PAPA JOHNS INTL COM USD0.01 PRICE: 76.87 BROKER COMMISSION: 24.01 BROKER: PENSERRASECURITIES								
07 Jul 23	PARAMOUNT GROUP INC COM	6,600.000	-32,620.50	0.00	0.00	32,620.50	0.00	0.00	0.00
11 Jul 23	SEDOL : BSL7HC6 /PGRE	4.94							
Settled	CABRERA CAPITAL MARKETS LLC / 16.50 PARAMOUNT GP INC COM USD0.01 PRICE: 4.94 BROKER COMMISSION: 16.50 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	PARK HOTELS & RESORTS INC COM	7,800.000	-103,818.00	0.00	0.00	103,818.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BYVMVVO /PK	13.31							
Settled	STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

PARK HOTELS & RESO COM USD0.01 PRICE: 13.31
NET BROKER: STATE STREET BANK AND TRUST
CO.

27 Jul 23	PARKER-HANNIFIN CORP COM	31.000	-12,316.77	0.00	0.00	12,316.77	0.00	0.00	0.00
31 Jul 23	SEDOL : 2671501 /PH	397.31							
Settled	PENSERRASECURITIES / 0.16 PARKER-HANNIFIN CP COM USD0.50 PRICE: 397.31 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
15 Sep 23	PARKER-HANNIFIN CORP COM	15.000	-5,881.88	0.00	0.00	5,881.88	0.00	0.00	0.00
19 Sep 23	SEDOL : 2671501 /PH	392.12							
Settled	PENSERRASECURITIES / 0.08 PARKER-HANNIFIN CP COM USD0.50 PRICE: 392.12 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES								
28 Sep 23	PATTERSON-UTI ENERGY INC COM	255.000	-3,714.08	0.00	0.00	3,714.08	0.00	0.00	0.00
02 Oct 23	SEDOL : 2672537 /PTEN	14.56							
Pending	PENSERRASECURITIES / 1.28 PATTERSON UTI ENEG COM USD0.01 PRICE: 14.56 BROKER COMMISSION: 1.28 BROKER: PENSERRASECURITIES								
27 Jul 23	PAYCHEX INC COM	78.000	-9,910.29	0.00	0.00	9,910.29	0.00	0.00	0.00
31 Jul 23	SEDOL : 2674458 /PAYX	127.05							
Settled	PENSERRASECURITIES / 0.39 PAYCHEX INC COM USD0.01 PRICE: 127.05 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
15 Sep 23	PAYCHEX INC COM	36.000	-4,175.10	0.00	0.00	4,175.10	0.00	0.00	0.00
19 Sep 23	SEDOL : 2674458 /PAYX	115.97							
Settled	PENSERRASECURITIES / 0.18 PAYCHEX INC COM USD0.01 PRICE: 115.97 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	PAYCOM SOFTWARE INC COM	18.000	-5,002.65	0.00	0.00	5,002.65	0.00	0.00	0.00
19 Sep 23	SEDOL : BL95MY0 /PAYC	277.92							
Settled	PENSERRASECURITIES / 0.09 PAYCOM SOFTWARE IN COM USD0.01 PRICE: 277.92 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
15 Sep 23	PAYONEER GLOBAL INC COM	6,361.000	-39,215.57	0.00	0.00	39,215.57	0.00	0.00	0.00
19 Sep 23	SEDOL : BLSPX60 /PAYO	6.16							
Settled	PENSERRASECURITIES / 31.81 PAYONEER GLOBAL COM PRICE: 6.16 BROKER COMMISSION: 31.81 BROKER: PENSERRASECURITIES								
07 Aug 23	PAYPAL HLDGS INC COM	178.000	-11,434.68	0.00	0.00	11,434.68	0.00	0.00	0.00
09 Aug 23	SEDOL : BYW36M8 /PYPL	64.2248							
Settled	CABRERA CAPITAL MARKETS LLC / 2.67 PAYPAL HOLDINGS IN COM USD0.0001 PRICE: 64.2247752 BROKER COMMISSION: 2.67 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	PEAKSTONE REALTY TRUST COM	1,000.000	-26,382.50	0.00	0.00	26,382.50	0.00	0.00	0.00
11 Jul 23	USD0.001	26.38							
Settled	SEDOL : BMW6894 /PKST CABRERA CAPITAL MARKETS LLC / 2.50 PEAKSTONE REALTY T COM USD0.001 PRICE: 26.38 BROKER COMMISSION: 2.50 BROKER: CABRERA CAPITAL MARKETS LLC								
06 Sep 23	PEAKSTONE REALTY TRUST COM	1,300.000	-25,682.54	0.00	0.00	25,682.54	0.00	0.00	0.00
08 Sep 23	USD0.001	19.7488							
Settled	SEDOL : BMW6894 /PKST PERSHING LLC / 9.10 PEAKSTONE REALTY T COM USD0.001 PRICE: 19.7488 BROKER COMMISSION: 9.10 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									
07 Jul 23	PEBBLEBROOK HOTEL TR COM STK	4,300.000	-61,189.00	0.00	0.00	61,189.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B4XBDV9 /PEB	14.23							
Settled	STATE STREET BANK AND TRUST CO. PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 14.23 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	PELTON INTERACTIVE INC	699.000	-3,526.46	0.00	0.00	3,526.46	0.00	0.00	0.00
19 Sep 23	SEDOL : BJ7WJS2 /PTON	5.04							
Settled	PENSERRASECURITIES / 3.50 PELTON INTERACTIVE INC COMST PRICE: 5.04 BROKER COMMISSION: 3.50 BROKER: PENSERRASECURITIES								
15 Sep 23	PENTAIR PLC COM USD0.01	58.000	-3,878.17	0.00	0.00	3,878.17	0.00	0.00	0.00
19 Sep 23	SEDOL : BLS09M3 /PNR	66.86							
Settled	PENSERRASECURITIES / 0.29 PENTAIR PLC COM USD0.01 PRICE: 66.86 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								
15 Sep 23	PENUMBRA INC COM	13.000	-3,478.74	0.00	0.00	3,478.74	0.00	0.00	0.00
19 Sep 23	SEDOL : BZ0V201 /PEN	267.59							
Settled	PENSERRASECURITIES / 0.07 PENUMBRA INC COM USD0.001 PRICE: 267.59 BROKER COMMISSION: 0.07 BROKER: PENSERRASECURITIES								
27 Jul 23	PEPSICO INC COM	201.000	-37,895.54	0.00	0.00	37,895.54	0.00	0.00	0.00
31 Jul 23	SEDOL : 2681511 /PEP	188.53							
Settled	PENSERRASECURITIES / 1.01 PEPSICO INC CAP USD0.016666 PRICE: 188.53 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Sep 23	PEPSICO INC COM	98.000	-17,286.70	0.00	0.00	17,286.70	0.00	0.00	0.00
11 Sep 23	SEDOL : 2681511 /PEP	176.3799							
Settled	PERSHING LLC / 1.47 PEPSICO INC CAP USD0.016666 PRICE: 176.3798979 BROKER COMMISSION: 1.47 BROKER: PERSHING LLC								
15 Sep 23	PEPSICO INC COM	133.000	-23,919.39	0.00	0.00	23,919.39	0.00	0.00	0.00
19 Sep 23	SEDOL : 2681511 /PEP	179.84							
Settled	PENSERRASECURITIES / 0.67 PEPSICO INC CAP USD0.016666 PRICE: 179.84 BROKER COMMISSION: 0.67 BROKER: PENSERRASECURITIES								
27 Jul 23	PFIZER INC COM	826.000	-29,905.33	0.00	0.00	29,905.33	0.00	0.00	0.00
31 Jul 23	SEDOL : 2684703 /PFE	36.20							
Settled	PENSERRASECURITIES / 4.13 PFIZER INC COM USD0.05 PRICE: 36.2 BROKER COMMISSION: 4.13 BROKER: PENSERRASECURITIES								
07 Sep 23	PFIZER INC COM	399.000	-13,655.78	0.00	0.00	13,655.78	0.00	0.00	0.00
11 Sep 23	SEDOL : 2684703 /PFE	34.21							
Settled	PERSHING LLC / 5.99 PFIZER INC COM USD0.05 PRICE: 34.21 BROKER COMMISSION: 5.99 BROKER: PERSHING LLC								
15 Sep 23	PFIZER INC COM	547.000	-18,639.03	0.00	0.00	18,639.03	0.00	0.00	0.00
19 Sep 23	SEDOL : 2684703 /PFE	34.07							
Settled	PENSERRASECURITIES / 2.74 PFIZER INC COM USD0.05 PRICE: 34.07 BROKER COMMISSION: 2.74 BROKER: PENSERRASECURITIES								
27 Jul 23	PG& E CORP COM	434.000	-7,636.23	0.00	0.00	7,636.23	0.00	0.00	0.00
31 Jul 23	SEDOL : 2689560 /PCG	17.59							
Settled	PENSERRASECURITIES / 2.17								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	PG&E CORP COM NPV PRICE: 17.59 BROKER COMMISSION: 2.17 BROKER: PENSERRASECURITIES								
15 Sep 23	PG& E CORP COM	13,794.000	-238,843.11	0.00	0.00	238,843.11	0.00	0.00	0.00
19 Sep 23	SEDOL : 2689560 /PCG	17.31							
Settled	PENSERRASECURITIES / 68.97 PG&E CORP COM NPV PRICE: 17.31 BROKER COMMISSION: 68.97 BROKER: PENSERRASECURITIES								
27 Jul 23	PHILIP MORRIS INTL COM STK NPV	227.000	-22,378.80	0.00	0.00	22,378.80	0.00	0.00	0.00
31 Jul 23	SEDOL : B2PKRQ3 /PM	98.58							
Settled	PENSERRASECURITIES / 1.14 PHILIP MORRIS INTL COM STK NPV PRICE: 98.58 BROKER COMMISSION: 1.14 BROKER: PENSERRASECURITIES								
15 Sep 23	PHILIP MORRIS INTL COM STK NPV	260.000	-24,906.70	0.00	0.00	24,906.70	0.00	0.00	0.00
19 Sep 23	SEDOL : B2PKRQ3 /PM	95.79							
Settled	PENSERRASECURITIES / 1.30 PHILIP MORRIS INTL COM STK NPV PRICE: 95.79 BROKER COMMISSION: 1.30 BROKER: PENSERRASECURITIES								
27 Jul 23	PHILLIPS 66 COM	111.000	-12,087.35	0.00	0.00	12,087.35	0.00	0.00	0.00
31 Jul 23	SEDOL : B78C4Y8 /PSX	108.89							
Settled	PENSERRASECURITIES / 0.56 PHILLIPS 66 COM USD0.01 PRICE: 108.89 BROKER COMMISSION: 0.56 BROKER: PENSERRASECURITIES								
15 Sep 23	PHILLIPS 66 COM	52.000	-6,293.82	0.00	0.00	6,293.82	0.00	0.00	0.00
19 Sep 23	SEDOL : B78C4Y8 /PSX	121.03							
Settled	PENSERRASECURITIES / 0.26 PHILLIPS 66 COM USD0.01 PRICE: 121.03 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Jul 23	PHILLIPS EDISON & CO INC COM	4,000.000	-132,410.00	0.00	0.00	132,410.00	0.00	0.00	0.00
11 Jul 23	NEW COM NEW	33.10							
Settled	SEDOL : BN48ZR2 /PECO CABRERA CAPITAL MARKETS LLC / 10.00 PHILLIPS EDISON & COM USD0.01 PRICE: 33.1 BROKER COMMISSION: 10.00 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Sep 23	PHILLIPS EDISON & CO INC COM	93.000	-3,145.73	0.00	0.00	3,145.73	0.00	0.00	0.00
02 Oct 23	NEW COM NEW	33.82							
Pending	SEDOL : BN48ZR2 /PECO PENSERRASECURITIES / 0.47 PHILLIPS EDISON & COM USD0.01 PRICE: 33.82 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES								
05 Jul 23	PHINIA INC COM USD0.01 WI	7,244.000	-266,325.66	0.00	0.00	266,325.66	0.00	0.00	0.00
07 Jul 23	SEDOL : BPW7PC0 /PHIN	36.75							
Settled	PENSERRASECURITIES / 108.66 PHINIA INC COM USD0.01 PRICE: 36.75 BROKER COMMISSION: 108.66 BROKER: PENSERRASECURITIES								
07 Jul 23	PIEDMONT OFFICE REALTY TRU-A	4,600.000	-34,833.50	0.00	0.00	34,833.50	0.00	0.00	0.00
11 Jul 23	SEDOL : B3M3278 /PDM	7.57							
Settled	CABRERA CAPITAL MARKETS LLC / 11.50 PIEDMONT OFFICE REALTY TRU-A PRICE: 7.57 BROKER COMMISSION: 11.50 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	PINTEREST INC CL A CL A	210.000	-5,400.15	0.00	0.00	5,400.15	0.00	0.00	0.00
19 Sep 23	SEDOL : BJ2Z0H2 /PINS	25.71							
Settled	PENSERRASECURITIES / 1.05 PINTEREST INC COM USD0.00001 CL A PRICE: 25.71 BROKER COMMISSION: 1.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	PLUG PWR INC COM NEW	618.000	-5,268.45	0.00	0.00	5,268.45	0.00	0.00	0.00
19 Sep 23	SEDOL : 2508386 /PLUG	8.52							
Settled	PENSERRASECURITIES / 3.09 PLUG PWR INC COM NEW PRICE: 8.52 BROKER COMMISSION: 3.09 BROKER: PENSERRASECURITIES								
07 Jul 23	PLYMOUTH INDL REIT INC COM	1,500.000	-34,038.75	0.00	0.00	34,038.75	0.00	0.00	0.00
11 Jul 23	SEDOL : BF43645 /PLYM	22.69							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 PLYMOUTH INDL REIT COM USD0.01 PRICE: 22.69 BROKER COMMISSION: 3.75 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	POOL CORP COM STK	14.000	-4,901.47	0.00	0.00	4,901.47	0.00	0.00	0.00
19 Sep 23	SEDOL : 2781585 /POOL	350.10							
Settled	PENSERRASECURITIES / 0.07 POOL CORPORATION COM USD0.001 PRICE: 350.1 BROKER COMMISSION: 0.07 BROKER: PENSERRASECURITIES								
10 Jul 23	POSTAL REALTY TRUST INC COM	710.000	-10,544.57	0.00	0.00	10,544.57	0.00	0.00	0.00
12 Jul 23	USD0.01 CL A	14.8445							
Settled	SEDOL : BKBS530 /PSTL BANK OF AMERICA CORPORATION / 4.97 POSTAL REALTY TRUS COM USD0.01 CL A PRICE: 14.844507 BROKER COMMISSION: 4.97 BROKER: BANK OF AMERICA CORPORATION								
27 Jul 23	PPG IND INC COM	56.000	-8,109.08	0.00	0.00	8,109.08	0.00	0.00	0.00
31 Jul 23	SEDOL : 2698470 /PPG	144.80							
Settled	PENSERRASECURITIES / 0.28 PPG INDS INC COM USD1.666 PRICE: 144.8 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	PPG IND INC COM	27.000	-3,612.74	0.00	0.00	3,612.74	0.00	0.00	0.00
19 Sep 23	SEDOL : 2698470 /PPG	133.80							
Settled	PENSERRASECURITIES / 0.14 PPG INDS INC COM USD1.666 PRICE: 133.8 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
15 Sep 23	PPL CORP COM ISIN US69351T1060	261.000	-6,698.57	0.00	0.00	6,698.57	0.00	0.00	0.00
19 Sep 23	SEDOL : 2680905 /PPL	25.66							
Settled	PENSERRASECURITIES / 1.31 PPL CORP COM USD0.01 PRICE: 25.66 BROKER COMMISSION: 1.31 BROKER: PENSERRASECURITIES								
15 Sep 23	PREMIER INC CL A CL A	17,466.000	-383,116.71	0.00	0.00	383,116.71	0.00	0.00	0.00
19 Sep 23	SEDOL : BDZDRC5 /PINC	21.93							
Settled	PENSERRASECURITIES / 87.33 PREMIER INC COM USD0.01 CL'A' PRICE: 21.93 BROKER COMMISSION: 87.33 BROKER: PENSERRASECURITIES								
02 Aug 23	PRESTIGE CONSUMER	113.000	-7,439.93	0.00	0.00	7,439.93	0.00	0.00	0.00
04 Aug 23	HEALTHCARE INC COM	65.825							
Settled	SEDOL : B0650P3 /PBH LOOP CAPITAL MARKETS LLC / 1.70 PRESTIGE CONSUMER COM USD0.01 PRICE: 65.8250442 BROKER COMMISSION: 1.70 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	PRESTIGE CONSUMER	40.000	-2,361.40	0.00	0.00	2,361.40	0.00	0.00	0.00
02 Oct 23	HEALTHCARE INC COM	59.03							
Pending	SEDOL : B0650P3 /PBH PENSERRASECURITIES / 0.20 PRESTIGE CONSUMER COM USD0.01 PRICE: 59.03 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	PRINCIPAL FINL GROUP INC COM	86.000	-6,618.13	0.00	0.00	6,618.13	0.00	0.00	0.00
19 Sep 23	STK	76.95							
Settled	SEDOL : 2803014 /PFG PENSERRASECURITIES / 0.43 PRINCIPAL FINL GP COM USD0.01 PRICE: 76.95 BROKER COMMISSION: 0.43 BROKER: PENSERRASECURITIES								
15 Sep 23	PRIVIA HEALTH GROUP INC COM	611.000	-14,862.58	0.00	0.00	14,862.58	0.00	0.00	0.00
19 Sep 23	SEDOL : BMDP209 /PRVA	24.32							
Settled	PENSERRASECURITIES / 3.06 PRIVIA HEALTH GROU COM USD0.01 PRICE: 24.32 BROKER COMMISSION: 3.06 BROKER: PENSERRASECURITIES								
27 Jul 23	PROCTER & GAMBLE COM NPV	344.000	-52,327.56	0.00	0.00	52,327.56	0.00	0.00	0.00
31 Jul 23	SEDOL : 2704407 /PG	152.11							
Settled	PENSERRASECURITIES / 1.72 PROCTER & GAMBLE COM NPV PRICE: 152.11 BROKER COMMISSION: 1.72 BROKER: PENSERRASECURITIES								
07 Sep 23	PROCTER & GAMBLE COM NPV	167.000	-25,687.44	0.00	0.00	25,687.44	0.00	0.00	0.00
11 Sep 23	SEDOL : 2704407 /PG	153.802							
Settled	PERSHING LLC / 2.51 PROCTER & GAMBLE COM NPV PRICE: 153.801976 BROKER COMMISSION: 2.51 BROKER: PERSHING LLC								
15 Sep 23	PROCTER & GAMBLE COM NPV	228.000	-34,992.30	0.00	0.00	34,992.30	0.00	0.00	0.00
19 Sep 23	SEDOL : 2704407 /PG	153.47							
Settled	PENSERRASECURITIES / 1.14 PROCTER & GAMBLE COM NPV PRICE: 153.47 BROKER COMMISSION: 1.14 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

07 Aug 23	PROGRESSIVE CORP OH COM	92.000	-11,726.75	0.00	0.00	11,726.75	0.00	0.00	0.00
09 Aug 23	SEDOL : 2705024 /PGR	127.4497							
Settled	CABRERA CAPITAL MARKETS LLC / 1.38 PROGRESSIVE CP(OH) COM USD1 PRICE: 127.4496739 BROKER COMMISSION: 1.38 BROKER: CABRERA CAPITAL MARKETS LLC								
03 Jul 23	PROLOGIS INC COM	189.000	-23,552.61	0.00	0.00	23,552.61	0.00	0.00	0.00
06 Jul 23	SEDOL : B44WZD7 /PLD	124.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.32 PROLOGIS INC COM USD0.01 PRICE: 124.61 BROKER COMMISSION: 1.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	PROLOGIS INC COM	1,000.000	-121,990.00	0.00	0.00	121,990.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B44WZD7 /PLD	121.989998							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 121.99 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	PROLOGIS INC COM	300.000	-36,597.00	0.00	0.00	36,597.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B44WZD7 /PLD	121.989998							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 121.99 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	PROLOGIS INC COM	500.000	-60,995.00	0.00	0.00	60,995.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B44WZD7 /PLD	121.989998							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 121.99 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									
07 Jul 23	PROLOGIS INC COM	28,700.000	-3,501,184.75	0.00	0.00	3,501,184.75	0.00	0.00	0.00
11 Jul 23	SEDOL : B44WZD7 /PLD	121.99							
Settled	CABRERA CAPITAL MARKETS LLC / 71.75 PROLOGIS INC COM USD0.01 PRICE: 121.99 BROKER COMMISSION: 71.75 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	PROLOGIS INC COM	2,200.000	-268,378.00	0.00	0.00	268,378.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B44WZD7 /PLD	121.989998							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 121.99 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Jul 23	PROLOGIS INC COM	300.000	-36,361.11	0.00	0.00	36,361.11	0.00	0.00	0.00
12 Jul 23	SEDOL : B44WZD7 /PLD	121.1967							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.10 PROLOGIS INC COM USD0.01 PRICE: 121.1967 BROKER COMMISSION: 2.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Jul 23	PROLOGIS INC COM	100.000	-12,475.00	0.00	0.00	12,475.00	0.00	0.00	0.00
01 Aug 23	SEDOL : B44WZD7 /PLD	124.75							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 124.75 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Aug 23	PROLOGIS INC COM	146.000	-18,137.58	0.00	0.00	18,137.58	0.00	0.00	0.00
09 Aug 23	SEDOL : B44WZD7 /PLD	124.215							
Settled	CABRERA CAPITAL MARKETS LLC / 2.19 PROLOGIS INC COM USD0.01 PRICE: 124.215 BROKER COMMISSION: 2.19 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								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	PROLOGIS INC COM	200.000	-24,636.00	0.00	0.00	24,636.00	0.00	0.00	0.00
19 Sep 23	SEDOL : B44WZD7 /PLD	123.18							
Settled	NORTHERN TRUST COMPANY, THE PROLOGIS INC COM USD0.01 PRICE: 123.18 NET BROKER: NORTHERN TRUST COMPANY, THE								
15 Sep 23	PROLOGIS INC COM	143.000	-17,615.46	0.00	0.00	17,615.46	0.00	0.00	0.00
19 Sep 23	SEDOL : B44WZD7 /PLD	123.18							
Settled	PENSERRASECURITIES / 0.72 PROLOGIS INC COM USD0.01 PRICE: 123.18 BROKER COMMISSION: 0.72 BROKER: PENSERRASECURITIES								
27 Sep 23	PROLOGIS INC COM	100.000	-11,125.00	0.00	0.00	11,125.00	0.00	0.00	0.00
29 Sep 23	SEDOL : B44WZD7 /PLD	111.25							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 111.25 NET BROKER: STATE STREET BANK AND TRUST CO.								
29 Sep 23	PROLOGIS INC COM	100.000	-11,221.00	0.00	0.00	11,221.00	0.00	0.00	0.00
02 Oct 23	SEDOL : B44WZD7 /PLD	112.209999							
Pending	THE BANK OF NEW YORK MELLON PROLOGIS INC COM USD0.01 PRICE: 112.21 NET BROKER: THE BANK OF NEW YORK MELLON								
27 Jul 23	PRUDENTIAL FINL INC COM	89.000	-8,578.27	0.00	0.00	8,578.27	0.00	0.00	0.00
31 Jul 23	SEDOL : 2819118 /PRU	96.38							
Settled	PENSERRASECURITIES / 0.45 PRUDENTIAL FINL COM USD0.01 PRICE: 96.38 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								
15 Sep 23	PRUDENTIAL FINL INC COM	41.000	-4,046.50	0.00	0.00	4,046.50	0.00	0.00	0.00
19 Sep 23	SEDOL : 2819118 /PRU	98.69							
Settled	PENSERRASECURITIES / 0.21								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	PRUDENTIAL FINL COM USD0.01 PRICE: 98.69 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
15 Sep 23	PTC INC COM	444.000	-62,806.02	0.00	0.00	62,806.02	0.00	0.00	0.00
19 Sep 23	SEDOL : B95N910 /PTC	141.45							
Settled	PENSERRASECURITIES / 2.22 PTC INC COM USD0.01 PRICE: 141.45 BROKER COMMISSION: 2.22 BROKER: PENSERRASECURITIES								
27 Jul 23	PUB SERVICE ENTERPRISE GROUP	120.000	-7,596.60	0.00	0.00	7,596.60	0.00	0.00	0.00
31 Jul 23	INC COM	63.30							
Settled	SEDOL : 2707677 /PEG PENSERRASECURITIES / 0.60 PUBLIC SERVICE ENT COM NPV PRICE: 63.3 BROKER COMMISSION: 0.60 BROKER: PENSERRASECURITIES								
15 Sep 23	PUB SERVICE ENTERPRISE GROUP	56.000	-3,435.88	0.00	0.00	3,435.88	0.00	0.00	0.00
19 Sep 23	INC COM	61.35							
Settled	SEDOL : 2707677 /PEG PENSERRASECURITIES / 0.28 PUBLIC SERVICE ENT COM NPV PRICE: 61.35 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
03 Jul 23	PUB STORAGE COM	55.000	-16,140.42	0.00	0.00	16,140.42	0.00	0.00	0.00
06 Jul 23	SEDOL : 2852533 /PSA	293.455							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 PUBLIC STORAGE COM USD0.10 PRICE: 293.4550909 BROKER COMMISSION: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	PUB STORAGE COM	500.000	-143,545.00	0.00	0.00	143,545.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2852533 /PSA	287.089996							
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

	PUBLIC STORAGE COM USD0.10 PRICE: 287.09 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	PUB STORAGE COM	500.000	-143,545.00	0.00	0.00	143,545.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2852533 /PSA	287.089996							
Settled	STATE STREET BANK AND TRUST CO. PUBLIC STORAGE COM USD0.10 PRICE: 287.09 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	PUB STORAGE COM	200.000	-57,418.00	0.00	0.00	57,418.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2852533 /PSA	287.089996							
Settled	NORTHERN TRUST CO LDN PUBLIC STORAGE COM USD0.10 PRICE: 287.09 NET BROKER: NORTHERN TRUST CO LDN								
07 Jul 23	PUB STORAGE COM	4,345.000	-1,247,416.91	0.00	0.00	1,247,416.91	0.00	0.00	0.00
11 Jul 23	SEDOL : 2852533 /PSA	287.09							
Settled	CABRERA CAPITAL MARKETS LLC / 10.86 PUBLIC STORAGE COM USD0.10 PRICE: 287.09 BROKER COMMISSION: 10.86 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Jul 23	PUB STORAGE COM	58.000	-16,552.01	0.00	0.00	16,552.01	0.00	0.00	0.00
12 Jul 23	SEDOL : 2852533 /PSA	285.3724							
Settled	CABRERA CAPITAL MARKETS LLC / 0.41 PUBLIC STORAGE COM USD0.10 PRICE: 285.3724137 BROKER COMMISSION: 0.41 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	PUB STORAGE COM	37.000	-10,142.16	0.00	0.00	10,142.16	0.00	0.00	0.00
19 Sep 23	SEDOL : 2852533 /PSA	274.11							
Settled	CABRERA CAPITAL MARKETS LLC / 0.09 PUBLIC STORAGE COM USD0.10 PRICE: 274.11 BROKER COMMISSION: 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								

Purchases

Equities

Common stock

United States - USD

15 Sep 23	PURE STORAGE INC CL A CL A	99.000	-3,589.25	0.00	0.00	3,589.25	0.00	0.00	0.00
19 Sep 23	SEDOL : BYZ62T3 /PSTG	36.25							
Settled	PENSERRASECURITIES / 0.50 PURE STORAGE INC COM USD0.0001 CL A PRICE: 36.25 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								
27 Jul 23	QUALCOMM INC COM	164.000	-20,640.22	0.00	0.00	20,640.22	0.00	0.00	0.00
31 Jul 23	SEDOL : 2714923 /QCOM	125.85							
Settled	PENSERRASECURITIES / 0.82 QUALCOMM INC COM USD0.0001 PRICE: 125.85 BROKER COMMISSION: 0.82 BROKER: PENSERRASECURITIES								
15 Sep 23	QUALCOMM INC COM	186.000	-21,044.97	0.00	0.00	21,044.97	0.00	0.00	0.00
19 Sep 23	SEDOL : 2714923 /QCOM	113.14							
Settled	PENSERRASECURITIES / 0.93 QUALCOMM INC COM USD0.0001 PRICE: 113.14 BROKER COMMISSION: 0.93 BROKER: PENSERRASECURITIES								
27 Jul 23	QUANTA SVCS INC COM	35.000	-7,057.23	0.00	0.00	7,057.23	0.00	0.00	0.00
31 Jul 23	SEDOL : 2150204 /PWR	201.63							
Settled	PENSERRASECURITIES / 0.18 QUANTA SERVICES COM USD0.00001 PRICE: 201.63 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
15 Sep 23	QUEST DIAGNOSTICS INC COM	40.000	-5,049.00	0.00	0.00	5,049.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2702791 /DGX	126.22							
Settled	PENSERRASECURITIES / 0.20 QUEST DIAGNOSTICS COM USD0.01 PRICE: 126.22 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
28 Sep 23	RADIAN GROUP INC COM	126.000	-3,194.73	0.00	0.00	3,194.73	0.00	0.00	0.00
02 Oct 23	SEDOL : 2173911 /RDN	25.35							
Pending	PENSERRASECURITIES / 0.63								

◆ 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								

Purchases

Equities

Common stock

United States - USD

	RADIAN GROUP INC COM USD0.001 PRICE: 25.35 BROKER COMMISSION: 0.63 BROKER: PENSERRASECURITIES								
05 Jul 23	RADNET INC COM STK	1,161.000	-35,869.10	0.00	0.00	35,869.10	0.00	0.00	0.00
07 Jul 23	SEDOL : B1JNG19 /RDNT	30.88							
Settled	PENSERRASECURITIES / 17.42 RADNET INC COM STK USD0.01 PRICE: 30.88 BROKER COMMISSION: 17.42 BROKER: PENSERRASECURITIES								
28 Sep 23	RADNET INC COM STK	105.000	-3,014.03	0.00	0.00	3,014.03	0.00	0.00	0.00
02 Oct 23	SEDOL : B1JNG19 /RDNT	28.70							
Pending	PENSERRASECURITIES / 0.53 RADNET INC COM STK USD0.01 PRICE: 28.7 BROKER COMMISSION: 0.53 BROKER: PENSERRASECURITIES								
02 Aug 23	RAMBUS INC DEL COM	128.000	-6,909.44	0.00	0.00	6,909.44	0.00	0.00	0.00
04 Aug 23	SEDOL : 2721967 /RMBS	53.965							
Settled	LOOP CAPITAL MARKETS LLC / 1.92 RAMBUS INC COM USD0.001 PRICE: 53.965 BROKER COMMISSION: 1.92 BROKER: LOOP CAPITAL MARKETS LLC								
28 Sep 23	RAMBUS INC DEL COM	87.000	-4,849.82	0.00	0.00	4,849.82	0.00	0.00	0.00
02 Oct 23	SEDOL : 2721967 /RMBS	55.74							
Pending	PENSERRASECURITIES / 0.44 RAMBUS INC COM USD0.001 PRICE: 55.74 BROKER COMMISSION: 0.44 BROKER: PENSERRASECURITIES								
27 Jul 23	RAYMOND JAMES FNCL INC COM	47.000	-5,098.80	0.00	0.00	5,098.80	0.00	0.00	0.00
31 Jul 23	STK	108.48							
Settled	SEDOL : 2718992 /RJF PENSERRASECURITIES / 0.24 RAYMOND JAMES FINL COM USD0.01 PRICE: 108.48 BROKER COMMISSION: 0.24 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									
07 Jul 23	REALTY INCOME CORP COM	23,200.000	-1,382,082.00	0.00	0.00	1,382,082.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2724193 /O	59.57							
Settled	CABRERA CAPITAL MARKETS LLC / 58.00 REALTY INCOME CORP COM USD1 PRICE: 59.57 BROKER COMMISSION: 58.00 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	REALTY INCOME CORP COM	400.000	-23,828.00	0.00	0.00	23,828.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2724193 /O	59.57							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 59.57 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Jul 23	REALTY INCOME CORP COM	332.000	-19,674.98	0.00	0.00	19,674.98	0.00	0.00	0.00
12 Jul 23	SEDOL : 2724193 /O	59.255							
Settled	INSTINET INVESTMENT SERVICES LIMITE / 2.32 REALTY INCOME CORP COM USD1 PRICE: 59.255 BROKER COMMISSION: 2.32 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
27 Jul 23	REALTY INCOME CORP COM	160.000	-9,951.20	0.00	0.00	9,951.20	0.00	0.00	0.00
31 Jul 23	SEDOL : 2724193 /O	62.19							
Settled	PENSERRASECURITIES / 0.80 REALTY INCOME CORP COM USD1 PRICE: 62.19 BROKER COMMISSION: 0.80 BROKER: PENSERRASECURITIES								
01 Sep 23	REALTY INCOME CORP COM	400.000	-22,480.00	0.00	0.00	22,480.00	0.00	0.00	0.00
05 Sep 23	SEDOL : 2724193 /O	56.200001							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 56.2 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

06 Sep 23	REALTY INCOME CORP COM	500.000	-27,429.10	0.00	0.00	27,429.10	0.00	0.00	0.00
08 Sep 23	SEDOL : 2724193 /O	54.8512							
Settled	PERSHING LLC / 3.50 REALTY INCOME CORP COM USD1 PRICE: 54.8512 BROKER COMMISSION: 3.50 BROKER: PERSHING LLC								
15 Sep 23	REALTY INCOME CORP COM	1,300.000	-70,333.25	0.00	0.00	70,333.25	0.00	0.00	0.00
19 Sep 23	SEDOL : 2724193 /O	54.10							
Settled	CABRERA CAPITAL MARKETS LLC / 3.25 REALTY INCOME CORP COM USD1 PRICE: 54.1 BROKER COMMISSION: 3.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	REALTY INCOME CORP COM	957.000	-51,778.49	0.00	0.00	51,778.49	0.00	0.00	0.00
19 Sep 23	SEDOL : 2724193 /O	54.10							
Settled	PENSERRASECURITIES / 4.79 REALTY INCOME CORP COM USD1 PRICE: 54.1 BROKER COMMISSION: 4.79 BROKER: PENSERRASECURITIES								
15 Sep 23	REGAL REXNORD CORPORATION	23.000	-3,480.94	0.00	0.00	3,480.94	0.00	0.00	0.00
19 Sep 23	COM STK USD0.01	151.34							
Settled	SEDOL : 2730082 /RRX PENSERRASECURITIES / 0.12 REGAL REXNORD CORP COM USD0.01 PRICE: 151.34 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
07 Jul 23	REGENCY CTRS CORP COM	5,400.000	-331,087.50	0.00	0.00	331,087.50	0.00	0.00	0.00
11 Jul 23	SEDOL : 2726177 /REG	61.31							
Settled	CABRERA CAPITAL MARKETS LLC / 13.50 REGENCY CENTERS COM USD0.01 PRICE: 61.31 BROKER COMMISSION: 13.50 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>								

Purchases

Equities

Common stock

United States - USD

07 Jul 23	REGENCY CTRS CORP COM	700.000	-42,917.00	0.00	0.00	42,917.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2726177 /REG	61.310001							
Settled	STATE STREET BANK AND TRUST CO. REGENCY CENTERS COM USD0.01 PRICE: 61.31 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	REGENCY CTRS CORP COM	785.000	-50,016.28	0.00	0.00	50,016.28	0.00	0.00	0.00
19 Sep 23	SEDOL : 2726177 /REG	63.71							
Settled	PENSERRASECURITIES / 3.93 REGENCY CENTERS COM USD0.01 PRICE: 63.71 BROKER COMMISSION: 3.93 BROKER: PENSERRASECURITIES								
15 Sep 23	REGENCY CTRS CORP COM	200.000	-12,742.00	0.00	0.00	12,742.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2726177 /REG	63.709999							
Settled	NORTHERN TRUST COMPANY, THE REGENCY CENTERS COM USD0.01 PRICE: 63.71 NET BROKER: NORTHERN TRUST COMPANY, THE								
07 Aug 23	REGENERON PHARMACEUTICALS	17.000	-13,218.61	0.00	0.00	13,218.61	0.00	0.00	0.00
09 Aug 23	INC COM	777.55							
Settled	SEDOL : 2730190 /REGN CABRERA CAPITAL MARKETS LLC / 0.26 REGENERON PHARMACE COM USD0.001 PRICE: 777.55 BROKER COMMISSION: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	REGIONS FINL CORP NEW COM	331.000	-5,946.42	0.00	0.00	5,946.42	0.00	0.00	0.00
19 Sep 23	SEDOL : B01R311 /RF	17.96							
Settled	PENSERRASECURITIES / 1.66 REGIONS FINL CORP COM STK USD0.01 PRICE: 17.96 BROKER COMMISSION: 1.66 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	REINSURANCE GROUP AMER INC	24.000	-3,447.00	0.00	0.00	3,447.00	0.00	0.00	0.00
19 Sep 23	COM NEW STK	143.62							
Settled	SEDOL : 2731193 /RGA PENSERRASECURITIES / 0.12 REINSURANCE GROUP COM USD0.01 PRICE: 143.62 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
15 Sep 23	RELIANCE INC COM NPV	21.000	-5,481.74	0.00	0.00	5,481.74	0.00	0.00	0.00
19 Sep 23	SEDOL : 2729068 /RS	261.03							
Settled	PENSERRASECURITIES / 0.11 RELIANCE STEEL&ALU COM NPV PRICE: 261.03 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
15 Sep 23	RENAISSANCE RE HLDGS LTD COM	95.000	-19,030.88	0.00	0.00	19,030.88	0.00	0.00	0.00
19 Sep 23	SEDOL : 2728429 /RNR	200.32							
Settled	PENSERRASECURITIES / 0.48 RENAISSANCE RE HLG COM USD1 PRICE: 200.32 BROKER COMMISSION: 0.48 BROKER: PENSERRASECURITIES								
27 Jul 23	REPUBLIC SVCS INC COM	50.000	-7,580.25	0.00	0.00	7,580.25	0.00	0.00	0.00
31 Jul 23	SEDOL : 2262530 /RSG	151.60							
Settled	PENSERRASECURITIES / 0.25 REPUBLIC SERVICES COM USD0.01 PRICE: 151.6 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
15 Sep 23	REPUBLIC SVCS INC COM	23.000	-3,453.34	0.00	0.00	3,453.34	0.00	0.00	0.00
19 Sep 23	SEDOL : 2262530 /RSG	150.14							
Settled	PENSERRASECURITIES / 0.12 REPUBLIC SERVICES COM USD0.01 PRICE: 150.14 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	RESMED INC COM	35.000	-7,752.68	0.00	0.00	7,752.68	0.00	0.00	0.00
31 Jul 23	SEDOL : 2732903 /RMD	221.50							
Settled	PENSERRASECURITIES / 0.18 RESMED INC COM USD0.004 PRICE: 221.5 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
07 Jul 23	RETAIL OPPORTUNITY INVTS CORP	4,900.000	-66,211.25	0.00	0.00	66,211.25	0.00	0.00	0.00
11 Jul 23	COM STK	13.51							
Settled	SEDOL : B28YD08 /ROIC CABRERA CAPITAL MARKETS LLC / 12.25 RETAIL OPPORTUNITY COM STK USD0.0001 PRICE: 13.51 BROKER COMMISSION: 12.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	REVVITY INC	45.000	-5,105.03	0.00	0.00	5,105.03	0.00	0.00	0.00
19 Sep 23	SEDOL : 2305844 /RVTY	113.44							
Settled	PENSERRASECURITIES / 0.23 REVVITY INC PRICE: 113.44 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
07 Jul 23	REXFORD INDL RLTY INC COM	1,800.000	-92,898.00	0.00	0.00	92,898.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BC9ZHL9 /REXR	51.610001							
Settled	STATE STREET BANK AND TRUST CO. REXFORD INDUSTRIAL COM USD0.01 PRICE: 51.61 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	REXFORD INDL RLTY INC COM	5,400.000	-278,707.50	0.00	0.00	278,707.50	0.00	0.00	0.00
11 Jul 23	SEDOL : BC9ZHL9 /REXR	51.61							
Settled	CABRERA CAPITAL MARKETS LLC / 13.50 REXFORD INDUSTRIAL COM USD0.01 PRICE: 51.61 BROKER COMMISSION: 13.50 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

10 Jul 23	REXFORD INDL RLTY INC COM	235.000	-12,117.19	0.00	0.00	12,117.19	0.00	0.00	0.00
12 Jul 23	SEDOL : BC9ZHL9 /REXR	51.5555							
Settled	CABRERA CAPITAL MARKETS LLC / 1.65 REXFORD INDUSTRIAL COM USD0.01 PRICE: 51.5554893 BROKER COMMISSION: 1.65 BROKER: CABRERA CAPITAL MARKETS LLC								
06 Sep 23	REXFORD INDL RLTY INC COM	700.000	-36,057.98	0.00	0.00	36,057.98	0.00	0.00	0.00
08 Sep 23	SEDOL : BC9ZHL9 /REXR	51.5044							
Settled	PERSHING LLC / 4.90 REXFORD INDUSTRIAL COM USD0.01 PRICE: 51.5044 BROKER COMMISSION: 4.90 BROKER: PERSHING LLC								
15 Sep 23	REXFORD INDL RLTY INC COM	454.000	-23,573.95	0.00	0.00	23,573.95	0.00	0.00	0.00
19 Sep 23	SEDOL : BC9ZHL9 /REXR	51.92							
Settled	PENSERRASECURITIES / 2.27 REXFORD INDUSTRIAL COM USD0.01 PRICE: 51.92 BROKER COMMISSION: 2.27 BROKER: PENSERRASECURITIES								
15 Sep 23	RH COM	75.000	-22,769.63	0.00	0.00	22,769.63	0.00	0.00	0.00
19 Sep 23	SEDOL : BYXR425 /RH	303.59							
Settled	PENSERRASECURITIES / 0.38 RH COM USD0.0001 PRICE: 303.59 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
15 Sep 23	RIVIAN AUTOMOTIVE INC	10,407.000	-251,693.30	0.00	0.00	251,693.30	0.00	0.00	0.00
19 Sep 23	SEDOL : BL98841 /RIVN	24.18							
Settled	PENSERRASECURITIES / 52.04 RIVIAN AUTOMOTIVE COM USD0.001 CLA PRICE: 24.18 BROKER COMMISSION: 52.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Jul 23	RLJ LODGING TR L P COM REIT	4,800.000	-50,064.00	0.00	0.00	50,064.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B3PY1N7 /RLJ	10.43							
Settled	STATE STREET BANK AND TRUST CO. RLJ LODGING TR COM USD0.01 PRICE: 10.43 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	RLJ LODGING TR L P COM REIT	900.000	-9,389.25	0.00	0.00	9,389.25	0.00	0.00	0.00
11 Jul 23	SEDOL : B3PY1N7 /RLJ	10.43							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 RLJ LODGING TR COM USD0.01 PRICE: 10.43 BROKER COMMISSION: 2.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	ROBLOX CORP COM USD0.0001 CL	163.000	-4,550.15	0.00	0.00	4,550.15	0.00	0.00	0.00
19 Sep 23	A	27.91							
Settled	SEDOL : BMWBC20 /RBLX PENSERRASECURITIES / 0.82 ROBLOX CORPORATION COM USD0.0001 CL A PRICE: 27.91 BROKER COMMISSION: 0.82 BROKER: PENSERRASECURITIES								
27 Jul 23	ROCKWELL AUTOMATION	28.000	-9,248.82	0.00	0.00	9,248.82	0.00	0.00	0.00
31 Jul 23	SEDOL : 2754060 /ROK	330.31							
Settled	PENSERRASECURITIES / 0.14 ROCKWELL AUTOMATIO COM USD1 PRICE: 330.31 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
15 Sep 23	ROCKWELL AUTOMATION	13.000	-3,707.67	0.00	0.00	3,707.67	0.00	0.00	0.00
19 Sep 23	SEDOL : 2754060 /ROK	285.20							
Settled	PENSERRASECURITIES / 0.07 ROCKWELL AUTOMATIO COM USD1 PRICE: 285.2 BROKER COMMISSION: 0.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	ROIVANT SCIENCES LTD COM	7,286.000	-82,295.37	0.00	0.00	82,295.37	0.00	0.00	0.00
19 Sep 23	0.0000000341740141	11.29							
Settled	SEDOL : BMW4NZ9 /ROIV PENSERRASECURITIES / 36.43 ROIVANT SCIENCES L COM 0.00000003 PRICE: 11.29 BROKER COMMISSION: 36.43 BROKER: PENSERRASECURITIES								
15 Sep 23	ROLLINS INC COM	2,457.000	-90,995.00	0.00	0.00	90,995.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2747305 /ROL	37.03							
Settled	PENSERRASECURITIES / 12.29 ROLLINS INC COM USD1 PRICE: 37.03 BROKER COMMISSION: 12.29 BROKER: PENSERRASECURITIES								
15 Sep 23	ROPER TECHNOLOGIES INC	33.000	-16,361.90	0.00	0.00	16,361.90	0.00	0.00	0.00
19 Sep 23	SEDOL : 2749602 /ROP	495.81							
Settled	PENSERRASECURITIES / 0.17 ROPER TECHNOLOGIES INC PRICE: 495.81 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
27 Jul 23	ROSS STORES INC COM	81.000	-9,192.29	0.00	0.00	9,192.29	0.00	0.00	0.00
31 Jul 23	SEDOL : 2746711 /ROST	113.48							
Settled	PENSERRASECURITIES / 0.41 ROSS STORES INC COM USD0.01 PRICE: 113.48 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES								
15 Sep 23	ROSS STORES INC COM	38.000	-4,490.65	0.00	0.00	4,490.65	0.00	0.00	0.00
19 Sep 23	SEDOL : 2746711 /ROST	118.17							
Settled	PENSERRASECURITIES / 0.19 ROSS STORES INC COM USD0.01 PRICE: 118.17 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
27 Jul 23	ROYAL CARIBBEAN GROUP COM	56.000	-6,142.36	0.00	0.00	6,142.36	0.00	0.00	0.00
31 Jul 23	STK	109.68							
Settled	SEDOL : 2754907 /RCL PENSERRASECURITIES / 0.28 ROYAL CARIBBEAN GR COM USD0.01 PRICE: 109.68 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
15 Sep 23	ROYALTY PHARMA PLC COM	132.000	-3,713.82	0.00	0.00	3,713.82	0.00	0.00	0.00
19 Sep 23	USD0.0001 CLASS A	28.13							
Settled	SEDOL : BMVP7Y0 /RPRX PENSERRASECURITIES / 0.66 ROYALTY PHARMA PLC COM USD0.0001 CLASS A PRICE: 28.13 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES								
15 Sep 23	RPM INTL INC	45.000	-4,264.88	0.00	0.00	4,264.88	0.00	0.00	0.00
19 Sep 23	SEDOL : 2756174 /RPM	94.77							
Settled	PENSERRASECURITIES / 0.23 RPM INC DEL PRICE: 94.77 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
07 Aug 23	RTX CORPORATION COMSTK	231.000	-19,753.76	0.00	0.00	19,753.76	0.00	0.00	0.00
09 Aug 23	SEDOL : BM5M5Y3 /RTX	85.4991							
Settled	CABRERA CAPITAL MARKETS LLC / 3.47 RTX CORPORATION COMSTK PRICE: 85.4990909 BROKER COMMISSION: 3.47 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	RTX CORPORATION COMSTK	227.000	-17,207.74	0.00	0.00	17,207.74	0.00	0.00	0.00
19 Sep 23	SEDOL : BM5M5Y3 /RTX	75.80							
Settled	PENSERRASECURITIES / 1.14 RTX CORPORATION COMSTK PRICE: 75.8 BROKER COMMISSION: 1.14 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
07 Jul 23	RYMAN HOSPITALITY PPTYS INC	500.000	-47,165.00	0.00	0.00	47,165.00	0.00	0.00	0.00
11 Jul 23	COM	94.330002							
Settled	SEDOL : B8QV5C9 /RHP STATE STREET BANK AND TRUST CO. RYMAN HOSPITALITY COM USD0.01 PRICE: 94.33 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	RYMAN HOSPITALITY PPTYS INC	1,500.000	-141,498.75	0.00	0.00	141,498.75	0.00	0.00	0.00
11 Jul 23	COM	94.33							
Settled	SEDOL : B8QV5C9 /RHP CABRERA CAPITAL MARKETS LLC / 3.75 RYMAN HOSPITALITY COM USD0.01 PRICE: 94.33 BROKER COMMISSION: 3.75 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	S&P GLOBAL INC COM	47.000	-18,597.20	0.00	0.00	18,597.20	0.00	0.00	0.00
31 Jul 23	SEDOL : BYV2325 /SPGI	395.68							
Settled	PENSERRASECURITIES / 0.24 S&P GLOBAL INC COM USD1 PRICE: 395.68 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
15 Sep 23	S&P GLOBAL INC COM	53.000	-20,578.05	0.00	0.00	20,578.05	0.00	0.00	0.00
19 Sep 23	SEDOL : BYV2325 /SPGI	388.26							
Settled	PENSERRASECURITIES / 0.27 S&P GLOBAL INC COM USD1 PRICE: 388.26 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
27 Jul 23	S.W. AIRL CO COM	143.000	-4,722.58	0.00	0.00	4,722.58	0.00	0.00	0.00
31 Jul 23	SEDOL : 2831543 /LUV	33.02							
Settled	PENSERRASECURITIES / 0.72 SOUTHWEST AIRLINES COM USD1 PRICE: 33.02 BROKER COMMISSION: 0.72 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

07 Jul 23	SABRA HEALTH CARE REIT INC	7,800.000	-92,449.50	0.00	0.00	92,449.50	0.00	0.00	0.00
11 Jul 23	COM	11.85							
Settled	SEDOL : B5NLBP6 /SBRA CABRERA CAPITAL MARKETS LLC / 19.50 SABRA HEALTH CARE COM USD0.01 PRICE: 11.85 BROKER COMMISSION: 19.50 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	SAFEHOLD INC NEW COM	1,100.000	-27,238.75	0.00	0.00	27,238.75	0.00	0.00	0.00
11 Jul 23	SEDOL : BMDBB99 /SAFE	24.76							
Settled	CABRERA CAPITAL MARKETS LLC / 2.75 SAFEHOLD INC COM USD0.01 PRICE: 24.76 BROKER COMMISSION: 2.75 BROKER: CABRERA CAPITAL MARKETS LLC								
06 Sep 23	SAFEHOLD INC NEW COM	1,800.000	-34,259.22	0.00	0.00	34,259.22	0.00	0.00	0.00
08 Sep 23	SEDOL : BMDBB99 /SAFE	19.0259							
Settled	PERSHING LLC / 12.60 SAFEHOLD INC COM USD0.01 PRICE: 19.0259 BROKER COMMISSION: 12.60 BROKER: PERSHING LLC								
15 Sep 23	SAFEHOLD INC NEW COM	364.000	-7,048.86	0.00	0.00	7,048.86	0.00	0.00	0.00
19 Sep 23	SEDOL : BMDBB99 /SAFE	19.36							
Settled	PENSERRASECURITIES / 1.82 SAFEHOLD INC COM USD0.01 PRICE: 19.36 BROKER COMMISSION: 1.82 BROKER: PENSERRASECURITIES								
15 Sep 23	SAFEHOLD INC NEW COM	500.000	-9,681.25	0.00	0.00	9,681.25	0.00	0.00	0.00
19 Sep 23	SEDOL : BMDBB99 /SAFE	19.36							
Settled	CABRERA CAPITAL MARKETS LLC / 1.25 SAFEHOLD INC COM USD0.01 PRICE: 19.36 BROKER COMMISSION: 1.25 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							

Purchases

Equities

Common stock

United States - USD

15 Sep 23	SAIA INC COM STK	9.000	-3,661.34	0.00	0.00	3,661.34	0.00	0.00	0.00
19 Sep 23	SEDOL : 2982399 /SAIA	406.81							
Settled	PENSERRASECURITIES / 0.05 SAIA INC COM PRICE: 406.81 BROKER COMMISSION: 0.05 BROKER: PENSERRASECURITIES								
27 Jul 23	SALESFORCE INC COM USD0.001	139.000	-31,296.55	0.00	0.00	31,296.55	0.00	0.00	0.00
31 Jul 23	SEDOL : 2310525 /CRM	225.15							
Settled	PENSERRASECURITIES / 0.70 SALESFORCE INC COM USD0.001 PRICE: 225.15 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								
07 Sep 23	SALESFORCE INC COM USD0.001	67.000	-14,872.42	0.00	0.00	14,872.42	0.00	0.00	0.00
11 Sep 23	SEDOL : 2310525 /CRM	221.9613							
Settled	PERSHING LLC / 1.01 SALESFORCE INC COM USD0.001 PRICE: 221.9613432 BROKER COMMISSION: 1.01 BROKER: PERSHING LLC								
15 Sep 23	SALESFORCE INC COM USD0.001	91.000	-19,529.97	0.00	0.00	19,529.97	0.00	0.00	0.00
19 Sep 23	SEDOL : 2310525 /CRM	214.61							
Settled	PENSERRASECURITIES / 0.46 SALESFORCE INC COM USD0.001 PRICE: 214.61 BROKER COMMISSION: 0.46 BROKER: PENSERRASECURITIES								
28 Sep 23	SANMINA CORP COM	46.000	-2,527.47	0.00	0.00	2,527.47	0.00	0.00	0.00
02 Oct 23	SEDOL : B92RRW2 /SANM	54.94							
Pending	PENSERRASECURITIES / 0.23 SANMINA CORP COM USD0.01 PRICE: 54.94 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
15 Sep 23	SAREPTA THERAPEUTICS INC COM	31.000	-3,670.56	0.00	0.00	3,670.56	0.00	0.00	0.00
19 Sep 23	SEDOL : B8DPDT7 /SRPT	118.40							
Settled	PENSERRASECURITIES / 0.16								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

SAREPTA THERA INC COM USD0.0001 PRICE: 118.4
 BROKER COMMISSION: 0.16 BROKER:
 PENSERRASECURITIES

10 Jul 23	SAUL CTRS INC COM	461.000	-16,811.24	0.00	0.00	16,811.24	0.00	0.00	0.00
12 Jul 23	SEDOL : 2777777 /BFS	36.4599							
Settled	J.P. MORGAN SECURITIES LLC / 3.23 SAUL CENTERS INC COM USD0.01 PRICE: 36.4598915 BROKER COMMISSION: 3.23 BROKER: J.P. MORGAN SECURITIES LLC								
27 Jul 23	SBA COMMUNICATIONS CORP COM	26.000	-5,782.53	0.00	0.00	5,782.53	0.00	0.00	0.00
31 Jul 23	USD0.01 CL A	222.40							
Settled	SEDOL : BZ6TS23 /SBAC PENSERRASECURITIES / 0.13 SBA COMMUNICATIONS COM USD0.01 CL A PRICE: 222.4 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
07 Aug 23	SCHLUMBERGER LTD COM COM	225.000	-13,046.72	0.00	0.00	13,046.72	0.00	0.00	0.00
09 Aug 23	SEDOL : 2779201 /SLB	57.9704							
Settled	CABRERA CAPITAL MARKETS LLC / 3.38 SCHLUMBERGER COM USD0.01 PRICE: 57.9704 BROKER COMMISSION: 3.38 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Aug 23	SCHWAB CHARLES CORP COM	235.000	-15,493.93	0.00	0.00	15,493.93	0.00	0.00	0.00
09 Aug 23	NEW	65.9166							
Settled	SEDOL : 2779397 /SCHW CABRERA CAPITAL MARKETS LLC / 3.53 SCHWAB(CHARLES)CP COM USD0.01 PRICE: 65.9165957 BROKER COMMISSION: 3.53 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23 19 Sep 23 Settled	SENSIENT TECHNOLOGIES CORP COM SEDOL : 2923741 /SXT PENSERRASECURITIES / 30.99 SENSIENT TECHS COM USD0.10 PRICE: 63.79 BROKER COMMISSION: 30.99 BROKER: PENSERRASECURITIES	6,197.000 63.79	-395,337.62	0.00	0.00	395,337.62	0.00	0.00	0.00
15 Sep 23 19 Sep 23 Settled	SENTINELONE INC CL A COM CL A COM SEDOL : BP7L1B8 /S PENSERRASECURITIES / 14.89 SENTINELONE INC COM USD0.0001 CL A PRICE: 16.8 BROKER COMMISSION: 14.89 BROKER: PENSERRASECURITIES	2,978.000 16.80	-50,045.29	0.00	0.00	50,045.29	0.00	0.00	0.00
07 Jul 23 11 Jul 23 Settled	SERVICE PROPERTIES TRUST COM SH BEN INT SEDOL : BKRT1C8 /SVC STATE STREET BANK AND TRUST CO. SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 8.75 NET BROKER: STATE STREET BANK AND TRUST CO.	5,200.000 8.75	-45,500.00	0.00	0.00	45,500.00	0.00	0.00	0.00
07 Jul 23 11 Jul 23 Settled	SERVICE PROPERTIES TRUST COM SH BEN INT SEDOL : BKRT1C8 /SVC CABRERA CAPITAL MARKETS LLC / 2.50 SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 8.75 BROKER COMMISSION: 2.50 BROKER: CABRERA CAPITAL MARKETS LLC	1,000.000 8.75	-8,752.50	0.00	0.00	8,752.50	0.00	0.00	0.00
07 Aug 23 09 Aug 23 Settled	SERVICENOW INC COM USD0.001 SEDOL : B80NXX8 /NOW CABRERA CAPITAL MARKETS LLC / 0.48	32.000 552.6713	-17,685.96	0.00	0.00	17,685.96	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

SERVICENOW INC COM USD0.001 PRICE:
552.67125 BROKER COMMISSION: 0.48 BROKER:
CABRERA CAPITAL MARKETS LLC

15 Sep 23	SERVICENOW INC COM USD0.001	32.000	-18,546.72	0.00	0.00	18,546.72	0.00	0.00	0.00
19 Sep 23	SEDOL : B80NXX8 /NOW	579.58							
Settled	PENSERRASECURITIES / 0.16 SERVICENOW INC COM USD0.001 PRICE: 579.58 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
07 Aug 23	SHERWIN-WILLIAMS CO COM	37.000	-10,111.79	0.00	0.00	10,111.79	0.00	0.00	0.00
09 Aug 23	SEDOL : 2804211 /SHW	273.2765							
Settled	CABRERA CAPITAL MARKETS LLC / 0.56 SHERWIN-WILLIAMS COM USD1 PRICE: 273.2764864 BROKER COMMISSION: 0.56 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Sep 23	SIGNET JEWELERS LTD ORD	36.000	-2,636.46	0.00	0.00	2,636.46	0.00	0.00	0.00
02 Oct 23	USD0.18	73.23							
Pending	SEDOL : B3CTNK6 /SIG PENSERRASECURITIES / 0.18 SIGNET JEWELERS LT ORD USD0.18 PRICE: 73.23 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
07 Jul 23	SIMON PROPERTY GROUP INC COM	10,152.000	-1,203,544.98	0.00	0.00	1,203,544.98	0.00	0.00	0.00
11 Jul 23	SEDOL : 2812452 /SPG	118.55							
Settled	CABRERA CAPITAL MARKETS LLC / 25.38 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 118.55 BROKER COMMISSION: 25.38 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	SIMON PROPERTY GROUP INC COM	1,200.000	-142,260.00	0.00	0.00	142,260.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2812452 /SPG	118.550003							
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

	SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 118.55 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	SIMON PROPERTY GROUP INC COM	100.000	-11,855.00	0.00	0.00	11,855.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2812452 /SPG	118.550003							
Settled	STATE STREET BANK AND TRUST CO.								
	SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 118.55 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Jul 23	SIMON PROPERTY GROUP INC COM	128.000	-15,286.94	0.00	0.00	15,286.94	0.00	0.00	0.00
12 Jul 23	SEDOL : 2812452 /SPG	119.4222							
Settled	INSTINET INVESTMENT SERVICES LIMITE / 0.90								
	SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 119.4221875 BROKER COMMISSION: 0.90 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
27 Jul 23	SIMON PROPERTY GROUP INC COM	78.000	-9,594.39	0.00	0.00	9,594.39	0.00	0.00	0.00
31 Jul 23	SEDOL : 2812452 /SPG	123.00							
Settled	PENSERRASECURITIES / 0.39								
	SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 123.0 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
15 Sep 23	SIMON PROPERTY GROUP INC COM	37.000	-4,307.36	0.00	0.00	4,307.36	0.00	0.00	0.00
19 Sep 23	SEDOL : 2812452 /SPG	116.41							
Settled	PENSERRASECURITIES / 0.19								
	SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 116.41 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								
15 Sep 23	SIMON PROPERTY GROUP INC COM	100.000	-11,641.00	0.00	0.00	11,641.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2812452 /SPG	116.410004							
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									
	SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 116.41 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Sep 23	SIMON PROPERTY GROUP INC COM	100.000	-10,819.00	0.00	0.00	10,819.00	0.00	0.00	0.00
29 Sep 23	SEDOL : 2812452 /SPG	108.190002							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 108.19 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	SIMPLY GOOD FOODS CO COM	313.000	-10,599.75	0.00	0.00	10,599.75	0.00	0.00	0.00
19 Sep 23	SEDOL : BF27XF9 /SMPL	33.86							
Settled	PENSERRASECURITIES / 1.57 SIMPLY GOOD FOODS COM USD0.01 PRICE: 33.86 BROKER COMMISSION: 1.57 BROKER: PENSERRASECURITIES								
28 Sep 23	SIMPLY GOOD FOODS CO COM	72.000	-2,526.84	0.00	0.00	2,526.84	0.00	0.00	0.00
02 Oct 23	SEDOL : BF27XF9 /SMPL	35.09							
Pending	PENSERRASECURITIES / 0.36 SIMPLY GOOD FOODS COM USD0.01 PRICE: 35.09 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								
15 Sep 23	SKYWORKS SOLUTIONS INC COM	56.000	-5,500.04	0.00	0.00	5,500.04	0.00	0.00	0.00
19 Sep 23	SEDOL : 2961053 /SWKS	98.21							
Settled	PENSERRASECURITIES / 0.28 SKYWORKS SOLUTIONS COM USD0.25 PRICE: 98.21 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
07 Jul 23	SL GREEN RLTY CORP COM	2,600.000	-81,828.50	0.00	0.00	81,828.50	0.00	0.00	0.00
11 Jul 23	SEDOL : BPGKM57 /SLG	31.47							
Settled	CABRERA CAPITAL MARKETS LLC / 6.50								

◆ 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									
	SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 31.47 BROKER COMMISSION: 6.50 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Sep 23	SM ENERGY CO COM	94.000	-3,766.11	0.00	0.00	3,766.11	0.00	0.00	0.00
02 Oct 23	SEDOL : 2764188 /SM	40.06							
Pending	PENSERRASECURITIES / 0.47 SM ENERGY COMPANY COM USD0.01 PRICE: 40.06 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES								
15 Sep 23	SNAP-ON INC COM	19.000	-4,948.08	0.00	0.00	4,948.08	0.00	0.00	0.00
19 Sep 23	SEDOL : 2818740 /SNA	260.42							
Settled	PENSERRASECURITIES / 0.10 SNAP-ON INC COM USD1 PRICE: 260.42 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
07 Aug 23	SOUTHERN CO COM STK	173.000	-11,782.05	0.00	0.00	11,782.05	0.00	0.00	0.00
09 Aug 23	SEDOL : 2829601 /SO	68.0893							
Settled	CABRERA CAPITAL MARKETS LLC / 2.60 SOUTHERN CO COM USD5 PRICE: 68.0893063 BROKER COMMISSION: 2.60 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Sep 23	SPS COMM INC COM	30.000	-5,128.95	0.00	0.00	5,128.95	0.00	0.00	0.00
02 Oct 23	SEDOL : B57VWJ3 /SPSC	170.96							
Pending	PENSERRASECURITIES / 0.15 SPS COMMERCE INC COM USD0.001 PRICE: 170.96 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
28 Sep 23	SPX TECHNOLOGIES INC COM	37.000	-3,073.78	0.00	0.00	3,073.78	0.00	0.00	0.00
02 Oct 23	SEDOL : BQ1L7V3 /SPXC	83.07							
Pending	PENSERRASECURITIES / 0.19 SPX TECHNOLOGIES COM USD0.01 PRICE: 83.07 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	SS&C TECHNOLOGIES HLDGS INC	77.000	-4,263.88	0.00	0.00	4,263.88	0.00	0.00	0.00
19 Sep 23	COM	55.37							
Settled	SEDOL : B58YSC6 /SSNC PENSERRASECURITIES / 0.39 SS&C TECH HLDGS COM USD0.01 PRICE: 55.37 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
28 Sep 23	ST JOE CO COM	58.000	-3,243.65	0.00	0.00	3,243.65	0.00	0.00	0.00
02 Oct 23	SEDOL : 2768663 /JOE	55.92							
Pending	PENSERRASECURITIES / 0.29 ST JOE COMPANY COM NPV PRICE: 55.92 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								
21 Aug 23	STAAR SURGICAL CO COM NEW	7,480.000	-315,843.00	0.00	0.00	315,843.00	0.00	0.00	0.00
23 Aug 23	PAR \$0.01 COM NEW PAR \$0.01	42.21							
Settled	SEDOL : 2836292 /STAA WILLIAMS CAPITAL GROUP L.P.,THE / 112.20 STAAR SURGICAL CO COM USD0.01 PRICE: 42.21 BROKER COMMISSION: 112.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	STAG INDL INC COM	3,900.000	-139,932.00	0.00	0.00	139,932.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B64BRQ5 /STAG	35.880001							
Settled	STATE STREET BANK AND TRUST CO. STAG INDL INC COM USD0.01 PRICE: 35.88 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	STAG INDL INC COM	2,400.000	-86,118.00	0.00	0.00	86,118.00	0.00	0.00	0.00
11 Jul 23	SEDOL : B64BRQ5 /STAG	35.88							
Settled	CABRERA CAPITAL MARKETS LLC / 6.00 STAG INDL INC COM USD0.01 PRICE: 35.88 BROKER COMMISSION: 6.00 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	STANLEY BLACK & DECKER INC	54.000	-4,750.65	0.00	0.00	4,750.65	0.00	0.00	0.00
19 Sep 23	COM	87.97							
Settled	SEDOL : B3Q2FJ4 /SWK PENSERRASECURITIES / 0.27 STANLEY BLACK & DECKER INC COM PRICE: 87.97 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
07 Aug 23	STARBUCKS CORP COM	178.000	-18,037.13	0.00	0.00	18,037.13	0.00	0.00	0.00
09 Aug 23	SEDOL : 2842255 /SBUX	101.3172							
Settled	CABRERA CAPITAL MARKETS LLC / 2.67 STARBUCKS CORP COM USD0.001 PRICE: 101.317191 BROKER COMMISSION: 2.67 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	STARBUCKS CORP COM	176.000	-16,937.36	0.00	0.00	16,937.36	0.00	0.00	0.00
19 Sep 23	SEDOL : 2842255 /SBUX	96.23							
Settled	PENSERRASECURITIES / 0.88 STARBUCKS CORP COM USD0.001 PRICE: 96.23 BROKER COMMISSION: 0.88 BROKER: PENSERRASECURITIES								
27 Jul 23	STATE STR CORP COM	80.000	-5,638.80	0.00	0.00	5,638.80	0.00	0.00	0.00
31 Jul 23	SEDOL : 2842040 /STT	70.48							
Settled	PENSERRASECURITIES / 0.40 STATE STREET CORP COM STK USD1 PRICE: 70.48 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								
15 Sep 23	STEEL DYNAMICS INC COM	57.000	-5,626.76	0.00	0.00	5,626.76	0.00	0.00	0.00
19 Sep 23	SEDOL : 2849472 /STLD	98.71							
Settled	PENSERRASECURITIES / 0.29 STEEL DYNAMICS INC COM STK USD0.01 PRICE: 98.71 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	STERIS PLC ORD USD0.001	24.000	-5,514.84	0.00	0.00	5,514.84	0.00	0.00	0.00
31 Jul 23	SEDOL : BFY8C75 /STE	229.78							
Settled	PENSERRASECURITIES / 0.12 STERIS PLC ORD USD0.001 PRICE: 229.78 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
07 Aug 23	STRYKER CORP	56.000	-16,038.94	0.00	0.00	16,038.94	0.00	0.00	0.00
09 Aug 23	SEDOL : 2853688 /SYK	286.3946							
Settled	CABRERA CAPITAL MARKETS LLC / 0.84 STRYKER CORP USD0.10 PRICE: 286.3946428 BROKER COMMISSION: 0.84 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	STRYKER CORP	55.000	-16,102.63	0.00	0.00	16,102.63	0.00	0.00	0.00
19 Sep 23	SEDOL : 2853688 /SYK	292.77							
Settled	PENSERRASECURITIES / 0.28 STRYKER CORP USD0.10 PRICE: 292.77 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
07 Jul 23	SUMMIT HOTEL PROPERTIES INC	3,900.000	-25,788.75	0.00	0.00	25,788.75	0.00	0.00	0.00
11 Jul 23	COM	6.61							
Settled	SEDOL : B3M7R64 /INN CABRERA CAPITAL MARKETS LLC / 9.75 SUMMIT HOTEL PROPE COM USD0.01 PRICE: 6.61 BROKER COMMISSION: 9.75 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	SUN COMMUNITIES INC COM	4,400.000	-579,975.00	0.00	0.00	579,975.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2860257 /SUI	131.81							
Settled	CABRERA CAPITAL MARKETS LLC / 11.00 SUN COMMUNITIES COM USD0.01 PRICE: 131.81 BROKER COMMISSION: 11.00 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Sep 23	SUN COMMUNITIES INC COM	43.000	-5,407.04	0.00	0.00	5,407.04	0.00	0.00	0.00
19 Sep 23	SEDOL : 2860257 /SUI	125.74							
Settled	PENSERRASECURITIES / 0.22 SUN COMMUNITIES COM USD0.01 PRICE: 125.74 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
15 Sep 23	SUN COMMUNITIES INC COM	100.000	-12,574.25	0.00	0.00	12,574.25	0.00	0.00	0.00
19 Sep 23	SEDOL : 2860257 /SUI	125.74							
Settled	CABRERA CAPITAL MARKETS LLC / 0.25 SUN COMMUNITIES COM USD0.01 PRICE: 125.74 BROKER COMMISSION: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
28 Sep 23	SUN CTRY AIRLS HLDGS INC COM	297.000	-4,477.28	0.00	0.00	4,477.28	0.00	0.00	0.00
02 Oct 23	SEDOL : BM8TFC9 /SNKY	15.07							
Pending	PENSERRASECURITIES / 1.49 SUN COUNTRY AIRLIN COM USD0.01 PRICE: 15.07 BROKER COMMISSION: 1.49 BROKER: PENSERRASECURITIES								
07 Jul 23	SUNSTONE HOTEL INVS INC NEW	7,400.000	-76,312.50	0.00	0.00	76,312.50	0.00	0.00	0.00
11 Jul 23	COM	10.31							
Settled	SEDOL : B034LG1 /SHO CABRERA CAPITAL MARKETS LLC / 18.50 SUNSTONE HOTEL INV COM USD0.01 PRICE: 10.31 BROKER COMMISSION: 18.50 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	SYLVAMO CORP COM	304.000	-13,003.60	0.00	0.00	13,003.60	0.00	0.00	0.00
19 Sep 23	SEDOL : BMW72C8 /SLVM	42.77							
Settled	PENSERRASECURITIES / 1.52 SYLVAMO CORPORATI COM USD1.00 PRICE: 42.77 BROKER COMMISSION: 1.52 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									
07 Aug 23	SYNOPSIS INC COM	24.000	-10,666.44	0.00	0.00	10,666.44	0.00	0.00	0.00
09 Aug 23	SEDOL : 2867719 /SNPS	444.42							
Settled	CABRERA CAPITAL MARKETS LLC / 0.36 SYNOPSIS INC COM USD0.01 PRICE: 444.42 BROKER COMMISSION: 0.36 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	T ROWE PRICE GROUP INC	53.000	-6,207.10	0.00	0.00	6,207.10	0.00	0.00	0.00
31 Jul 23	SEDOL : 2702337 /TROW	117.11							
Settled	PENSERRASECURITIES / 0.27 T ROWE PRICE GROUP INC PRICE: 117.11 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
27 Jul 23	TAKE-TWO INTERACTIVE SOFTWARE	40.000	-5,994.20	0.00	0.00	5,994.20	0.00	0.00	0.00
31 Jul 23	INC COM STK USD0.01	149.85							
Settled	SEDOL : 2122117 /TTWO PENSERRASECURITIES / 0.20 TAKE TWO INTERACTI COM USD0.01 PRICE: 149.85 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
07 Jul 23	TANGER INC	3,900.000	-85,224.75	0.00	0.00	85,224.75	0.00	0.00	0.00
11 Jul 23	SEDOL : 2874582 /SKT	21.85							
Settled	CABRERA CAPITAL MARKETS LLC / 9.75 TANGER FACTORY OUT COM USD0.01 PRICE: 21.85 BROKER COMMISSION: 9.75 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	TARGA RES CORP COM	79.000	-6,688.54	0.00	0.00	6,688.54	0.00	0.00	0.00
19 Sep 23	SEDOL : B55PZY3 /TRGP	84.66							
Settled	PENSERRASECURITIES / 0.40 TARGA RESOURCES INC COM PRICE: 84.66 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	TARGET CORP COM STK	144.000	-17,719.92	0.00	0.00	17,719.92	0.00	0.00	0.00
19 Sep 23	SEDOL : 2259101 /TGT	123.05							
Settled	PENSERRASECURITIES / 0.72 TARGET CORP COM STK USD0.0833 PRICE: 123.05 BROKER COMMISSION: 0.72 BROKER: PENSERRASECURITIES								
15 Sep 23	TELEDYNE TECHNOLOGIES INC	16.000	-6,640.72	0.00	0.00	6,640.72	0.00	0.00	0.00
19 Sep 23	COM	415.04							
Settled	SEDOL : 2503477 /TDY PENSERRASECURITIES / 0.08 TELEDYNE TECHNOLOG COM USD0.01 PRICE: 415.04 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES								
15 Sep 23	TELEFLEX INC COM	16.000	-3,415.28	0.00	0.00	3,415.28	0.00	0.00	0.00
19 Sep 23	SEDOL : 2881407 /TFX	213.45							
Settled	PENSERRASECURITIES / 0.08 TELEFLEX INC COM USD1 PRICE: 213.45 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES								
15 Sep 23	TERADYNE INC COM	55.000	-5,252.23	0.00	0.00	5,252.23	0.00	0.00	0.00
19 Sep 23	SEDOL : 2884183 /TER	95.49							
Settled	PENSERRASECURITIES / 0.28 TERADYNE INC COM USD0.125 PRICE: 95.49 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
07 Jul 23	TERRENO RLTY CORP	2,900.000	-169,338.25	0.00	0.00	169,338.25	0.00	0.00	0.00
11 Jul 23	SEDOL : B3N4753 /TRNO	58.39							
Settled	CABRERA CAPITAL MARKETS LLC / 7.25 TERRENO REALTY COR PRICE: 58.39 BROKER COMMISSION: 7.25 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	TESLA INC COM USD0.001	404.000	-103,308.86	0.00	0.00	103,308.86	0.00	0.00	0.00
31 Jul 23	SEDOL : B616C79 /TSLA	255.71							
Settled	PENSERRASECURITIES / 2.02 TESLA INC COM USD0.001 PRICE: 255.71 BROKER COMMISSION: 2.02 BROKER: PENSERRASECURITIES								
07 Sep 23	TESLA INC COM USD0.001	195.000	-49,220.93	0.00	0.00	49,220.93	0.00	0.00	0.00
11 Sep 23	SEDOL : B616C79 /TSLA	252.40							
Settled	PERSHING LLC / 2.93 TESLA INC COM USD0.001 PRICE: 252.4 BROKER COMMISSION: 2.93 BROKER: PERSHING LLC								
15 Sep 23	TESLA INC COM USD0.001	267.000	-73,263.47	0.00	0.00	73,263.47	0.00	0.00	0.00
19 Sep 23	SEDOL : B616C79 /TSLA	274.39							
Settled	PENSERRASECURITIES / 1.34 TESLA INC COM USD0.001 PRICE: 274.39 BROKER COMMISSION: 1.34 BROKER: PENSERRASECURITIES								
27 Jul 23	TEXAS INSTRUMENTS INC COM	133.000	-23,637.43	0.00	0.00	23,637.43	0.00	0.00	0.00
31 Jul 23	SEDOL : 2885409 /TXN	177.72							
Settled	PENSERRASECURITIES / 0.67 TEXAS INSTRUMENTS INC USD1 PRICE: 177.72 BROKER COMMISSION: 0.67 BROKER: PENSERRASECURITIES								
15 Sep 23	TEXAS INSTRUMENTS INC COM	152.000	-24,719.00	0.00	0.00	24,719.00	0.00	0.00	0.00
19 Sep 23	SEDOL : 2885409 /TXN	162.62							
Settled	PENSERRASECURITIES / 0.76 TEXAS INSTRUMENTS INC USD1 PRICE: 162.62 BROKER COMMISSION: 0.76 BROKER: PENSERRASECURITIES								
15 Sep 23	TEXAS PAC LD CORP COM USD0.01	2.000	-3,542.25	0.00	0.00	3,542.25	0.00	0.00	0.00
19 Sep 23	SEDOL : BM99VY2 /TPL	1,771.12							
Settled	PENSERRASECURITIES / 0.01								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

TEXAS PACIFIC LD COM USD0.01 PRICE: 1771.12
 BROKER COMMISSION: 0.01 BROKER:
 PENSERRASECURITIES

07 Aug 23	THE CIGNA GROUP	46.000	-13,346.03	0.00	0.00	13,346.03	0.00	0.00	0.00
09 Aug 23	SEDOL : BHJ0775 /CI	290.1161							
Settled	CABRERA CAPITAL MARKETS LLC / 0.69 THE CIGNA GROUP PRICE: 290.1160869 BROKER COMMISSION: 0.69 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	THE TRADE DESK INC COM CL A	106.000	-9,050.81	0.00	0.00	9,050.81	0.00	0.00	0.00
31 Jul 23	COM CL A	85.38							
Settled	SEDOL : BD8FDD1 /TTD PENSERRASECURITIES / 0.53 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 85.38 BROKER COMMISSION: 0.53 BROKER: PENSERRASECURITIES								
15 Sep 23	THE TRADE DESK INC COM CL A	51.000	-4,252.64	0.00	0.00	4,252.64	0.00	0.00	0.00
19 Sep 23	COM CL A	83.38							
Settled	SEDOL : BD8FDD1 /TTD PENSERRASECURITIES / 0.26 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 83.38 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
27 Jul 23	THERMO FISHER SCIENTIFIC INC	57.000	-31,921.43	0.00	0.00	31,921.43	0.00	0.00	0.00
31 Jul 23	COM USD1	560.02							
Settled	SEDOL : 2886907 /TMO PENSERRASECURITIES / 0.29 THERMO FISHER CORP PRICE: 560.02 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Sep 23	THERMO FISHER SCIENTIFIC INC	27.000	-14,410.31	0.00	0.00	14,410.31	0.00	0.00	0.00
11 Sep 23	COM USD1	533.70							
Settled	SEDOL : 2886907 /TMO PERSHING LLC / 0.41 THERMO FISHER CORP PRICE: 533.7 BROKER COMMISSION: 0.41 BROKER: PERSHING LLC								
15 Sep 23	THERMO FISHER SCIENTIFIC INC	37.000	-19,074.80	0.00	0.00	19,074.80	0.00	0.00	0.00
19 Sep 23	COM USD1	515.53							
Settled	SEDOL : 2886907 /TMO PENSERRASECURITIES / 0.19 THERMO FISHER CORP PRICE: 515.53 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								
07 Aug 23	TJX COS INC COM NEW	182.000	-15,730.46	0.00	0.00	15,730.46	0.00	0.00	0.00
09 Aug 23	SEDOL : 2989301 /TJX	86.4161							
Settled	CABRERA CAPITAL MARKETS LLC / 2.73 TJX COS INC COM USD1 PRICE: 86.4160989 BROKER COMMISSION: 2.73 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	TJX COS INC COM NEW	179.000	-16,547.66	0.00	0.00	16,547.66	0.00	0.00	0.00
19 Sep 23	SEDOL : 2989301 /TJX	92.44							
Settled	PENSERRASECURITIES / 0.90 TJX COS INC COM USD1 PRICE: 92.44 BROKER COMMISSION: 0.90 BROKER: PENSERRASECURITIES								
07 Aug 23	T-MOBILE US INC COM	85.000	-11,644.18	0.00	0.00	11,644.18	0.00	0.00	0.00
09 Aug 23	SEDOL : B94Q9V0 /TMUS	136.9753							
Settled	CABRERA CAPITAL MARKETS LLC / 1.28 T-MOBILE US INC COM USD0.00001 PRICE: 136.9752941 BROKER COMMISSION: 1.28 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								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
27 Jul 23	TRACTOR SUPPLY CO COM	26.000	-5,813.47	0.00	0.00	5,813.47	0.00	0.00	0.00
31 Jul 23	SEDOL : 2900335 /TSCO	223.59							
Settled	PENSERRASECURITIES / 0.13 TRACTOR SUPPLY CO COM USD0.008 PRICE: 223.59 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
27 Jul 23	TRANE TECHNOLOGIES PLC COM	55.000	-10,841.88	0.00	0.00	10,841.88	0.00	0.00	0.00
31 Jul 23	USD1	197.12							
Settled	SEDOL : BK9ZQ96 /TT PENSERRASECURITIES / 0.28 TRANE TECHNOLOGIES COM USD1 PRICE: 197.12 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
15 Sep 23	TRANE TECHNOLOGIES PLC COM	26.000	-5,264.87	0.00	0.00	5,264.87	0.00	0.00	0.00
19 Sep 23	USD1	202.49							
Settled	SEDOL : BK9ZQ96 /TT PENSERRASECURITIES / 0.13 TRANE TECHNOLOGIES COM USD1 PRICE: 202.49 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
27 Jul 23	TRANSDIGM GROUP INC COM	12.000	-10,711.50	0.00	0.00	10,711.50	0.00	0.00	0.00
31 Jul 23	SEDOL : B11FJK3 /TDG	892.62							
Settled	PENSERRASECURITIES / 0.06 TRANSDIGM GP INC COM USD0.01 PRICE: 892.62 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								
15 Sep 23	TRANSDIGM GROUP INC COM	6.000	-5,188.23	0.00	0.00	5,188.23	0.00	0.00	0.00
19 Sep 23	SEDOL : B11FJK3 /TDG	864.70							
Settled	PENSERRASECURITIES / 0.03 TRANSDIGM GP INC COM USD0.01 PRICE: 864.7 BROKER COMMISSION: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	TRANSUNION COM	68.000	-5,390.70	0.00	0.00	5,390.70	0.00	0.00	0.00
19 Sep 23	SEDOL : BYMWL86 /TRU	79.27							
Settled	PENSERRASECURITIES / 0.34 TRANSUNION COM USD0.01 PRICE: 79.27 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								
28 Sep 23	TRI POINTE HOMES INC	79.000	-2,198.18	0.00	0.00	2,198.18	0.00	0.00	0.00
02 Oct 23	SEDOL : B92CQF3 /TPH	27.82							
Pending	PENSERRASECURITIES / 0.40 TRI POINTE HOMES INC PRICE: 27.82 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								
15 Sep 23	TRIMBLE INC COM TRIMBLE INC	87.000	-4,467.02	0.00	0.00	4,467.02	0.00	0.00	0.00
19 Sep 23	SEDOL : 2903958 /TRMB	51.34							
Settled	PENSERRASECURITIES / 0.44 TRIMBLE INC COM NPV PRICE: 51.34 BROKER COMMISSION: 0.44 BROKER: PENSERRASECURITIES								
15 Sep 23	TRIPADVISOR INC COM USD0.001	15,791.000	-252,419.14	0.00	0.00	252,419.14	0.00	0.00	0.00
19 Sep 23	SEDOL : B6ZC3N6 /TRIP	15.98							
Settled	PENSERRASECURITIES / 78.96 TRIPADVISOR INC COM USD0.001 PRICE: 15.98 BROKER COMMISSION: 78.96 BROKER: PENSERRASECURITIES								
15 Sep 23	TRIUMPH GROUP INC NEW COM	1,205.000	-10,597.98	0.00	0.00	10,597.98	0.00	0.00	0.00
19 Sep 23	SEDOL : 2893071 /TGI	8.79							
Settled	PENSERRASECURITIES / 6.03 TRIUMPH GROUP INC COM USD0.001 PRICE: 8.79 BROKER COMMISSION: 6.03 BROKER: PENSERRASECURITIES								
15 Sep 23	TWILIO INC CLA CLA	60.000	-3,763.50	0.00	0.00	3,763.50	0.00	0.00	0.00
19 Sep 23	SEDOL : BD6P5Q0 /TWLO	62.72							
Settled	PENSERRASECURITIES / 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

	TWILIO INC COM USD0.001 CLA PRICE: 62.72 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
15 Sep 23	TYLER TECHNOLOGIES INC COM	15.000	-5,630.78	0.00	0.00	5,630.78	0.00	0.00	0.00
19 Sep 23	STK	375.38							
Settled	SEDOL : 2909644 /TYL PENSERRASECURITIES / 0.08 TYLER TECHNOLOGIES COM USD0.01 PRICE: 375.38 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES								
15 Sep 23	TYSON FOODS INC CL A COM	98.000	-5,345.41	0.00	0.00	5,345.41	0.00	0.00	0.00
19 Sep 23	(DELAWARE)	54.54							
Settled	SEDOL : 2909730 /TSN PENSERRASECURITIES / 0.49 TYSON FOODS INC CLASS'A'COM USD0.10 PRICE: 54.54 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
03 Jul 23	U M H PPTYS INC COM STK	794.000	-12,872.33	0.00	0.00	12,872.33	0.00	0.00	0.00
06 Jul 23	SEDOL : 2908191 /UMH	16.205							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.56 UMH PROP INC COM STK USD0.10 PRICE: 16.205 BROKER COMMISSION: 5.56 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	U M H PPTYS INC COM STK	1,700.000	-27,527.25	0.00	0.00	27,527.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2908191 /UMH	16.19							
Settled	CABRERA CAPITAL MARKETS LLC / 4.25 UMH PROP INC COM STK USD0.10 PRICE: 16.19 BROKER COMMISSION: 4.25 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
07 Aug 23	UBER TECHNOLOGIES INC COM	307.000	-13,876.47	0.00	0.00	13,876.47	0.00	0.00	0.00
09 Aug 23	USD0.00001	45.1852							
Settled	SEDOL : BK6N347 /UBER CABRERA CAPITAL MARKETS LLC / 4.61 UBER TECHNOLOGIES COM USD0.00001 PRICE: 45.1852117 BROKER COMMISSION: 4.61 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	UDR INC COM STK	11,500.000	-490,503.75	0.00	0.00	490,503.75	0.00	0.00	0.00
11 Jul 23	SEDOL : 2727910 /UDR	42.65							
Settled	CABRERA CAPITAL MARKETS LLC / 28.75 UDR INC COM USD0.01 PRICE: 42.65 BROKER COMMISSION: 28.75 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	UDR INC COM STK	116.000	-4,435.26	0.00	0.00	4,435.26	0.00	0.00	0.00
19 Sep 23	SEDOL : 2727910 /UDR	38.23							
Settled	PENSERRASECURITIES / 0.58 UDR INC COM USD0.01 PRICE: 38.23 BROKER COMMISSION: 0.58 BROKER: PENSERRASECURITIES								
15 Sep 23	U-HAUL HOLDING COMPANY	1,389.000	-75,304.64	0.00	0.00	75,304.64	0.00	0.00	0.00
19 Sep 23	SEDOL : BPOVMC3 /UHALB	54.21							
Settled	PENSERRASECURITIES / 6.95 U-HAUL HOLDING COMPANY PRICE: 54.21 BROKER COMMISSION: 6.95 BROKER: PENSERRASECURITIES								
27 Jul 23	ULTA BEAUTY INC COM STK	12.000	-5,381.46	0.00	0.00	5,381.46	0.00	0.00	0.00
31 Jul 23	USD0.01	448.45							
Settled	SEDOL : B28TS42 /ULTA PENSERRASECURITIES / 0.06 ULTA BEAUTY INC COM STK USD0.01 PRICE: 448.45 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	UNDER ARMOUR INC CL C COM	1,237.000	-8,306.46	0.00	0.00	8,306.46	0.00	0.00	0.00
19 Sep 23	SEDOL : BDF9YM2 /UA	6.71							
Settled	PENSERRASECURITIES / 6.19								
	UNDER ARMOUR INC COM STK USD0.0003333 CLC								
	PRICE: 6.71 BROKER COMMISSION: 6.19 BROKER:								
	PENSERRASECURITIES								
27 Jul 23	UNION PAC CORP COM	89.000	-20,657.35	0.00	0.00	20,657.35	0.00	0.00	0.00
31 Jul 23	SEDOL : 2914734 /UNP	232.10							
Settled	PENSERRASECURITIES / 0.45								
	UNION PACIFIC CORP COM USD2.50 PRICE: 232.1								
	BROKER COMMISSION: 0.45 BROKER:								
	PENSERRASECURITIES								
15 Sep 23	UNION PAC CORP COM	102.000	-21,759.15	0.00	0.00	21,759.15	0.00	0.00	0.00
19 Sep 23	SEDOL : 2914734 /UNP	213.32							
Settled	PENSERRASECURITIES / 0.51								
	UNION PACIFIC CORP COM USD2.50 PRICE: 213.32								
	BROKER COMMISSION: 0.51 BROKER:								
	PENSERRASECURITIES								
15 Sep 23	UNITED AIRLINES HOLDINGS INC	115.000	-5,256.08	0.00	0.00	5,256.08	0.00	0.00	0.00
19 Sep 23	COM USD0.01	45.70							
Settled	SEDOL : B4QG225 /UAL								
	PENSERRASECURITIES / 0.58								
	UNITED AIRLINES HOLDINGS INC COM USD0.01								
	PRICE: 45.7 BROKER COMMISSION: 0.58 BROKER:								
	PENSERRASECURITIES								
28 Sep 23	UNITED CMNTY BK BLAIRSVILLE GA	94.000	-2,352.35	0.00	0.00	2,352.35	0.00	0.00	0.00
02 Oct 23	COM	25.02							
Pending	SEDOL : 2862156 /UCB								
	PENSERRASECURITIES / 0.47								
	UNITED CMNTY BK BLAIRSVILLE GA COM PRICE:								
	25.02 BROKER COMMISSION: 0.47 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									
07 Aug 23	UNITED PARCEL SVC INC CL B	114.000	-20,787.12	0.00	0.00	20,787.12	0.00	0.00	0.00
09 Aug 23	SEDOL : 2517382 /UPS	182.3282							
Settled	CABRERA CAPITAL MARKETS LLC / 1.71 UTD PARCEL SERV CLASS'B'COM USD0.01 PRICE: 182.3281578 BROKER COMMISSION: 1.71 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	UNITED PARCEL SVC INC CL B	113.000	-18,135.94	0.00	0.00	18,135.94	0.00	0.00	0.00
19 Sep 23	SEDOL : 2517382 /UPS	160.49							
Settled	PENSERRASECURITIES / 0.57 UTD PARCEL SERV CLASS'B'COM USD0.01 PRICE: 160.49 BROKER COMMISSION: 0.57 BROKER: PENSERRASECURITIES								
27 Jul 23	UNITED RENTALS INC COM	17.000	-7,499.13	0.00	0.00	7,499.13	0.00	0.00	0.00
31 Jul 23	SEDOL : 2134781 /URI	441.12							
Settled	PENSERRASECURITIES / 0.09 UTD RENTALS INC COM USD0.01 PRICE: 441.12 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
15 Sep 23	UNITED THERAPEUTICS CORP DEL	16.000	-3,523.92	0.00	0.00	3,523.92	0.00	0.00	0.00
19 Sep 23	COM STK	220.24							
Settled	SEDOL : 2430412 /UTHR PENSERRASECURITIES / 0.08 UTD THERAPEUTIC COM USD0.01 PRICE: 220.24 BROKER COMMISSION: 0.08 BROKER: PENSERRASECURITIES								
27 Jul 23	UNITEDHEALTH GROUP INC COM	136.000	-68,711.96	0.00	0.00	68,711.96	0.00	0.00	0.00
31 Jul 23	SEDOL : 2917766 /UNH	505.23							
Settled	PENSERRASECURITIES / 0.68 UNITEDHEALTH GRP COM USD0.01 PRICE: 505.23 BROKER COMMISSION: 0.68 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Sep 23 11 Sep 23 Settled	UNITEDHEALTH GROUP INC COM SEDOL : 2917766 /UNH PERSHING LLC / 0.98 UNITEDHEALTH GRP COM USD0.01 PRICE: 486.9384615 BROKER COMMISSION: 0.98 BROKER: PERSHING LLC	65.000 486.9385	-31,651.98	0.00	0.00	31,651.98	0.00	0.00	0.00
15 Sep 23 19 Sep 23 Settled	UNITEDHEALTH GROUP INC COM SEDOL : 2917766 /UNH PENSERRASECURITIES / 0.45 UNITEDHEALTH GRP COM USD0.01 PRICE: 486.7 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES	90.000 486.70	-43,803.45	0.00	0.00	43,803.45	0.00	0.00	0.00
15 Sep 23 19 Sep 23 Settled	UNITY SOFTWARE INC COM SEDOL : BLFDXH8 /U PENSERRASECURITIES / 0.51 UNITY SOFTWARE INC COM USD0.000005 PRICE: 36.32 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES	102.000 36.32	-3,705.15	0.00	0.00	3,705.15	0.00	0.00	0.00
07 Jul 23 11 Jul 23 Settled	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT SEDOL : 2927497 /UHT CABRERA CAPITAL MARKETS LLC / 1.00 UNIVERSAL HLTH RLT SHS BEN INT USD0.01 PRICE: 47.58 BROKER COMMISSION: 1.00 BROKER: CABRERA CAPITAL MARKETS LLC	400.000 47.58	-19,033.00	0.00	0.00	19,033.00	0.00	0.00	0.00
07 Jul 23 11 Jul 23 Settled	URBAN EDGE PPTYS COM SEDOL : BTPSGQ9 /UE CABRERA CAPITAL MARKETS LLC / 10.75 URBAN EDGE PPTYS COM USD0.01 PRICE: 15.6 BROKER COMMISSION: 10.75 BROKER: CABRERA CAPITAL MARKETS LLC	4,300.000 15.60	-67,090.75	0.00	0.00	67,090.75	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Sep 23	US BANCORP	481.000	-16,909.56	0.00	0.00	16,909.56	0.00	0.00	0.00
19 Sep 23	SEDOL : 2736035 /USB	35.15							
Settled	PENSERRASECURITIES / 2.41								
	US BANCORP COM USD0.01 PRICE: 35.15 BROKER								
	COMMISSION: 2.41 BROKER:								
	PENSERRASECURITIES								
15 Sep 23	VEECO INSTRS INC DEL COM	305.000	-8,129.78	0.00	0.00	8,129.78	0.00	0.00	0.00
19 Sep 23	SEDOL : 2938422 /VECO	26.65							
Settled	PENSERRASECURITIES / 1.53								
	VEECO INSTRUMENTS COM USD0.01 PRICE: 26.65								
	BROKER COMMISSION: 1.53 BROKER:								
	PENSERRASECURITIES								
27 Jul 23	VEEVA SYS INC CL A COM CL A	35.000	-6,952.23	0.00	0.00	6,952.23	0.00	0.00	0.00
31 Jul 23	COM	198.63							
Settled	SEDOL : BFH3N85 /VEEV								
	PENSERRASECURITIES / 0.18								
	VEEVA SYSTEMS INC COM USD0.00001 CL 'A'								
	PRICE: 198.63 BROKER COMMISSION: 0.18								
	BROKER: PENSERRASECURITIES								
15 Sep 23	VEEVA SYS INC CL A COM CL A	17.000	-3,553.26	0.00	0.00	3,553.26	0.00	0.00	0.00
19 Sep 23	COM	209.01							
Settled	SEDOL : BFH3N85 /VEEV								
	PENSERRASECURITIES / 0.09								
	VEEVA SYSTEMS INC COM USD0.00001 CL 'A'								
	PRICE: 209.01 BROKER COMMISSION: 0.09								
	BROKER: PENSERRASECURITIES								
07 Jul 23	VENTAS INC REIT	13,900.000	-665,844.75	0.00	0.00	665,844.75	0.00	0.00	0.00
11 Jul 23	SEDOL : 2927925 /VTR	47.90							
Settled	CABRERA CAPITAL MARKETS LLC /								
	34.75								
	VENTAS INC REIT USD0.25 PRICE: 47.9 BROKER								
	COMMISSION: 34.75 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>								

Purchases

Equities

Common stock

United States - USD

07 Jul 23	VENTAS INC REIT	500.000	-23,950.00	0.00	0.00	23,950.00	0.00	0.00	0.00
11 Jul 23	SEDOL : 2927925 /VTR	47.900002							
Settled	STATE STREET BANK AND TRUST CO. VENTAS INC REIT USD0.25 PRICE: 47.9 NET BROKER: STATE STREET BANK AND TRUST CO.								
31 Jul 23	VENTAS INC REIT	300.000	-14,556.00	0.00	0.00	14,556.00	0.00	0.00	0.00
01 Aug 23	SEDOL : 2927925 /VTR	48.52							
Settled	STATE STREET BANK AND TRUST CO. VENTAS INC REIT USD0.25 PRICE: 48.52 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	VENTAS INC REIT	142.000	-6,336.75	0.00	0.00	6,336.75	0.00	0.00	0.00
19 Sep 23	SEDOL : 2927925 /VTR	44.62							
Settled	PENSERRASECURITIES / 0.71 VENTAS INC REIT USD0.25 PRICE: 44.62 BROKER COMMISSION: 0.71 BROKER: PENSERRASECURITIES								
07 Jul 23	VERIS RESIDENTIAL INC COM STK	2,800.000	-45,731.00	0.00	0.00	45,731.00	0.00	0.00	0.00
11 Jul 23	USD0.01	16.33							
Settled	SEDOL : 2192314 /VRE CABRERA CAPITAL MARKETS LLC / 7.00 VERIS RESIDENTIAL INC COM STK USD0.01 PRICE: 16.33 BROKER COMMISSION: 7.00 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	VERISIGN INC COM	32.000	-6,423.20	0.00	0.00	6,423.20	0.00	0.00	0.00
19 Sep 23	SEDOL : 2142922 /VRSN	200.72							
Settled	PENSERRASECURITIES / 0.16 VERISIGN COM USD0.001 PRICE: 200.72 BROKER COMMISSION: 0.16 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

27 Jul 23	VERISK ANALYTICS INC COM	34.000	-7,869.81	0.00	0.00	7,869.81	0.00	0.00	0.00
31 Jul 23	USD0.001	231.46							
Settled	SEDOL : B4P9W92 /VRSK PENSERRASECURITIES / 0.17 VERISK ANALYTICS I COM USD0.001 PRICE: 231.46 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
15 Sep 23	VERISK ANALYTICS INC COM	17.000	-4,176.14	0.00	0.00	4,176.14	0.00	0.00	0.00
19 Sep 23	USD0.001	245.65							
Settled	SEDOL : B4P9W92 /VRSK PENSERRASECURITIES / 0.09 VERISK ANALYTICS I COM USD0.001 PRICE: 245.65 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
27 Jul 23	VERIZON COMMUNICATIONS COM	616.000	-20,669.88	0.00	0.00	20,669.88	0.00	0.00	0.00
31 Jul 23	SEDOL : 2090571 /VZ	33.55							
Settled	PENSERRASECURITIES / 3.08 VERIZON COMMUN COM USD0.10 PRICE: 33.55 BROKER COMMISSION: 3.08 BROKER: PENSERRASECURITIES								
15 Sep 23	VERIZON COMMUNICATIONS COM	705.000	-23,825.48	0.00	0.00	23,825.48	0.00	0.00	0.00
19 Sep 23	SEDOL : 2090571 /VZ	33.79							
Settled	PENSERRASECURITIES / 3.53 VERIZON COMMUN COM USD0.10 PRICE: 33.79 BROKER COMMISSION: 3.53 BROKER: PENSERRASECURITIES								
15 Sep 23	VERRA MOBILITY CORP	3,441.000	-64,604.78	0.00	0.00	64,604.78	0.00	0.00	0.00
19 Sep 23	SEDOL : BFX5X8 /VRRM	18.77							
Settled	PENSERRASECURITIES / 17.21 VERRA MOBILITY COR COM USD0.0001 PRICE: 18.77 BROKER COMMISSION: 17.21 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 Sep 23	VERRA MOBILITY CORP	136.000	-2,554.76	0.00	0.00	2,554.76	0.00	0.00	0.00
02 Oct 23	SEDOL : BFX5X8 /VRRM	18.78							
Pending	PENSERRASECURITIES / 0.68 VERRA MOBILITY COR COM USD0.0001 PRICE: 18.78 BROKER COMMISSION: 0.68 BROKER: PENSERRASECURITIES								
07 Aug 23	VERTEX PHARMACEUTICALS INC	41.000	-14,191.13	0.00	0.00	14,191.13	0.00	0.00	0.00
09 Aug 23	COM	346.11							
Settled	SEDOL : 2931034 /VRTX CABRERA CAPITAL MARKETS LLC / 0.62 VERTEX PHARMACEUTI COM USD0.01 PRICE: 346.11 BROKER COMMISSION: 0.62 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	VERTIV HOLDINGS LLC COM	1,508.000	-57,567.90	0.00	0.00	57,567.90	0.00	0.00	0.00
19 Sep 23	USD0.0001	38.17							
Settled	SEDOL : BL3LWS8 /VRT PENSERRASECURITIES / 7.54 VERTIV HOLDINGS CO COM USD0.0001 PRICE: 38.17 BROKER COMMISSION: 7.54 BROKER: PENSERRASECURITIES								
15 Sep 23	VIASAT INC COM	3,148.000	-75,315.90	0.00	0.00	75,315.90	0.00	0.00	0.00
19 Sep 23	SEDOL : 2946243 /VSAT	23.92							
Settled	PENSERRASECURITIES / 15.74 VIASAT INC COM USD0.0001 PRICE: 23.92 BROKER COMMISSION: 15.74 BROKER: PENSERRASECURITIES								
15 Sep 23	VIATRIS INC	424.000	-4,144.60	0.00	0.00	4,144.60	0.00	0.00	0.00
19 Sep 23	SEDOL : BMWS3X9 /VTRS	9.77							
Settled	PENSERRASECURITIES / 2.12 VIATRIS INC COM USD0.01 PRICE: 9.77 BROKER COMMISSION: 2.12 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

03 Jul 23	VICI PPTYS INC COM	638.000	-20,422.64	0.00	0.00	20,422.64	0.00	0.00	0.00
06 Jul 23	SEDOL : BYWH073 /VICI	32.0034							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.47 VICI PPTYS INC COM USD0.01 PRICE: 32.0034012 BROKER COMMISSION: 4.47 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	VICI PPTYS INC COM	1,200.000	-37,356.00	0.00	0.00	37,356.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BYWH073 /VICI	31.129999							
Settled	STATE STREET BANK AND TRUST CO. VICI PPTYS INC COM USD0.01 PRICE: 31.13 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	VICI PPTYS INC COM	33,600.000	-1,046,052.00	0.00	0.00	1,046,052.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BYWH073 /VICI	31.13							
Settled	CABRERA CAPITAL MARKETS LLC / 84.00 VICI PPTYS INC COM USD0.01 PRICE: 31.13 BROKER COMMISSION: 84.00 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Jul 23	VICI PPTYS INC COM	700.000	-21,791.00	0.00	0.00	21,791.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BYWH073 /VICI	31.129999							
Settled	STATE STREET BANK AND TRUST CO. VICI PPTYS INC COM USD0.01 PRICE: 31.13 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Jul 23	VICI PPTYS INC COM	465.000	-14,529.21	0.00	0.00	14,529.21	0.00	0.00	0.00
12 Jul 23	SEDOL : BYWH073 /VICI	31.2386							
Settled	CABRERA CAPITAL MARKETS LLC / 3.26 VICI PPTYS INC COM USD0.01 PRICE: 31.2386021 BROKER COMMISSION: 3.26 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
27 Jul 23	VICI PPTYS INC COM	242.000	-7,728.27	0.00	0.00	7,728.27	0.00	0.00	0.00
31 Jul 23	SEDOL : BYWH073 /VICI	31.93							
Settled	PENSERRASECURITIES / 1.21 VICI PPTYS INC COM USD0.01 PRICE: 31.93 BROKER COMMISSION: 1.21 BROKER: PENSERRASECURITIES								
15 Sep 23	VICI PPTYS INC COM	114.000	-3,577.89	0.00	0.00	3,577.89	0.00	0.00	0.00
19 Sep 23	SEDOL : BYWH073 /VICI	31.38							
Settled	PENSERRASECURITIES / 0.57 VICI PPTYS INC COM USD0.01 PRICE: 31.38 BROKER COMMISSION: 0.57 BROKER: PENSERRASECURITIES								
27 Sep 23	VICI PPTYS INC COM	800.000	-23,104.00	0.00	0.00	23,104.00	0.00	0.00	0.00
29 Sep 23	SEDOL : BYWH073 /VICI	28.879999							
Settled	STATE STREET BANK AND TRUST CO. VICI PPTYS INC COM USD0.01 PRICE: 28.88 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	VIR BIOTECHNOLOGY INC COM	844.000	-8,292.30	0.00	0.00	8,292.30	0.00	0.00	0.00
19 Sep 23	SEDOL : BK4PZ38 /VIR	9.82							
Settled	PENSERRASECURITIES / 4.22 VIR BIOTECHNOLOGY COM USD0.0001 PRICE: 9.82 BROKER COMMISSION: 4.22 BROKER: PENSERRASECURITIES								
27 Jul 23	VISA INC COM CL A STK	236.000	-55,329.02	0.00	0.00	55,329.02	0.00	0.00	0.00
31 Jul 23	SEDOL : B2PZN04 /V	234.44							
Settled	PENSERRASECURITIES / 1.18 VISA INC COM STK USD0.0001 PRICE: 234.44 BROKER COMMISSION: 1.18 BROKER: PENSERRASECURITIES								
07 Sep 23	VISA INC COM CL A STK	115.000	-28,340.03	0.00	0.00	28,340.03	0.00	0.00	0.00
11 Sep 23	SEDOL : B2PZN04 /V	246.42							
Settled	PERSHING LLC / 1.73								

◆ 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								

Purchases

Equities

Common stock

United States - USD

	VISA INC COM STK USD0.0001 PRICE: 246.42 BROKER COMMISSION: 1.73 BROKER: PERSHING LLC								
15 Sep 23	VISA INC COM CL A STK	157.000	-37,848.78	0.00	0.00	37,848.78	0.00	0.00	0.00
19 Sep 23	SEDOL : B2PZN04 /V	241.07							
Settled	PENSERRASECURITIES / 0.79 VISA INC COM STK USD0.0001 PRICE: 241.07 BROKER COMMISSION: 0.79 BROKER: PENSERRASECURITIES								
07 Jul 23	VORNADO RLTY TR COM	6,100.000	-112,865.25	0.00	0.00	112,865.25	0.00	0.00	0.00
11 Jul 23	SEDOL : 2933632 /VNO	18.50							
Settled	CABRERA CAPITAL MARKETS LLC / 15.25 VORNADO REALTY TR COM SHS OF BEN INT USD0.04 PRICE: 18.5 BROKER COMMISSION: 15.25 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Jul 23	VULCAN MATERIALS CO COM	32.000	-6,985.44	0.00	0.00	6,985.44	0.00	0.00	0.00
31 Jul 23	SEDOL : 2931205 /VMC	218.29							
Settled	PENSERRASECURITIES / 0.16 VULCAN MATERIALS COM STK USD1 PRICE: 218.29 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
03 Jul 23	W P CAREY INC COM	204.000	-14,017.25	0.00	0.00	14,017.25	0.00	0.00	0.00
06 Jul 23	SEDOL : B826YT8 /WPC	68.705							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.43 W P CAREY INC COM PRICE: 68.705 BROKER COMMISSION: 1.43 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Jul 23	W P CAREY INC COM	7,500.000	-507,393.75	0.00	0.00	507,393.75	0.00	0.00	0.00
11 Jul 23	SEDOL : B826YT8 /WPC	67.65							
Settled	CABRERA CAPITAL MARKETS LLC / 18.75								

◆ 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								

Purchases

Equities

Common stock

United States - USD

W P CAREY INC COM PRICE: 67.65 BROKER
COMMISSION: 18.75 BROKER: CABRERA CAPITAL
MARKETS LLC

15 Sep 23	W P CAREY INC COM	75.000	-4,806.38	0.00	0.00	4,806.38	0.00	0.00	0.00
19 Sep 23	SEDOL : B826YT8 /WPC	64.08							
Settled	PENSERRASECURITIES / 0.38 W P CAREY INC COM PRICE: 64.08 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
15 Sep 23	WABTEC CORP COM	63.000	-6,784.79	0.00	0.00	6,784.79	0.00	0.00	0.00
19 Sep 23	SEDOL : 2955733 /WAB	107.69							
Settled	PENSERRASECURITIES / 0.32 WABTEC CORP COM USD0.01 PRICE: 107.69 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
27 Jul 23	WALGREENS BOOTS ALLIANCE INC	173.000	-5,299.86	0.00	0.00	5,299.86	0.00	0.00	0.00
31 Jul 23	COM	30.63							
Settled	SEDOL : BTN1Y44 /WBA PENSERRASECURITIES / 0.87 WALGREENS BOOTS AL COM USD0.01 PRICE: 30.63 BROKER COMMISSION: 0.87 BROKER: PENSERRASECURITIES								
15 Sep 23	WALKER & DUNLOP INC COM .	137.000	-11,284.01	0.00	0.00	11,284.01	0.00	0.00	0.00
19 Sep 23	SEDOL : B4TZV44 /WD	82.36							
Settled	PENSERRASECURITIES / 0.69 WALKER AND DUNLOP COM PRICE: 82.36 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES								
27 Jul 23	WALMART INC COM	209.000	-33,265.49	0.00	0.00	33,265.49	0.00	0.00	0.00
31 Jul 23	SEDOL : 2936921 /WMT	159.16							
Settled	PENSERRASECURITIES / 1.05 WALMART INC COM USD0.10 PRICE: 159.16 BROKER COMMISSION: 1.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

07 Sep 23	WALMART INC COM	101.000	-16,458.46	0.00	0.00	16,458.46	0.00	0.00	0.00
11 Sep 23	SEDOL : 2936921 /WMT	162.94							
Settled	PERSHING LLC / 1.52 WALMART INC COM USD0.10 PRICE: 162.94 BROKER COMMISSION: 1.52 BROKER: PERSHING LLC								
15 Sep 23	WALMART INC COM	138.000	-22,721.01	0.00	0.00	22,721.01	0.00	0.00	0.00
19 Sep 23	SEDOL : 2936921 /WMT	164.64							
Settled	PENSERRASECURIITIES / 0.69 WALMART INC COM USD0.10 PRICE: 164.64 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURIITIES								
27 Jul 23	WALT DISNEY CO	268.000	-22,877.82	0.00	0.00	22,877.82	0.00	0.00	0.00
31 Jul 23	SEDOL : 2270726 /DIS	85.36							
Settled	PENSERRASECURIITIES / 1.34 WALT DISNEY CO PRICE: 85.36 BROKER COMMISSION: 1.34 BROKER: PENSERRASECURIITIES								
15 Sep 23	WALT DISNEY CO	306.000	-26,189.01	0.00	0.00	26,189.01	0.00	0.00	0.00
19 Sep 23	SEDOL : 2270726 /DIS	85.58							
Settled	PENSERRASECURIITIES / 1.53 WALT DISNEY CO PRICE: 85.58 BROKER COMMISSION: 1.53 BROKER: PENSERRASECURIITIES								
27 Jul 23	WARNER BROS DISCOVERY INC	531.000	-6,528.65	0.00	0.00	6,528.65	0.00	0.00	0.00
31 Jul 23	SEDOL : BM8JYX3 /WBD	12.29							
Settled	PENSERRASECURIITIES / 2.66 WARNER BROS DISCOV COM USD0.01 SER A PRICE: 12.29 BROKER COMMISSION: 2.66 BROKER: PENSERRASECURIITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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									
07 Aug 23	WASTE MGMT INC DEL COM STK	64.000	-10,314.56	0.00	0.00	10,314.56	0.00	0.00	0.00
09 Aug 23	SEDOL : 2937667 /W/M	161.15							
Settled	CABRERA CAPITAL MARKETS LLC / 0.96 WASTE MANAGEMENT COM USD0.01 PRICE: 161.15 BROKER COMMISSION: 0.96 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	WATERS CORP COM	21.000	-5,791.91	0.00	0.00	5,791.91	0.00	0.00	0.00
19 Sep 23	SEDOL : 2937689 /WAT	275.80							
Settled	PENSERRASECURITIES / 0.11 WATERS CORP COM USD0.01 PRICE: 275.8 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
15 Sep 23	WATSCO INC COM	12.000	-4,231.98	0.00	0.00	4,231.98	0.00	0.00	0.00
19 Sep 23	SEDOL : 2943039 /WSO	352.66							
Settled	PENSERRASECURITIES / 0.06 WATSCO INC COM USD0.50 PRICE: 352.66 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								
28 Sep 23	WD 40 CO COM STK	11.000	-2,238.89	0.00	0.00	2,238.89	0.00	0.00	0.00
02 Oct 23	SEDOL : 2944742 /WDFC	203.53							
Pending	PENSERRASECURITIES / 0.06 WD-40 CO COM USD0.001 PRICE: 203.53 BROKER COMMISSION: 0.06 BROKER: PENSERRASECURITIES								
27 Jul 23	WEC ENERGY GROUP INC COM	76.000	-6,884.46	0.00	0.00	6,884.46	0.00	0.00	0.00
31 Jul 23	SEDOL : BYY8XK8 /WEC	90.58							
Settled	PENSERRASECURITIES / 0.38 WEC ENERGY GROUP COM USD0.01 PRICE: 90.58 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
27 Jul 23	WELLS FARGO & CO NEW COM STK	553.000	-25,313.58	0.00	0.00	25,313.58	0.00	0.00	0.00
31 Jul 23	SEDOL : 2649100 /WFC	45.77							
Settled	PENSERRASECURITIES / 2.77								

◆ 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

Equities

Common stock

United States - USD

WELLS FARGO & CO COM USD1.666 PRICE: 45.77
 BROKER COMMISSION: 2.77 BROKER:
 PENSERRASECURITIES

07 Jul 23	WELLTOWER INC COM REIT	400.000	-31,924.00	0.00	0.00	31,924.00	0.00	0.00	0.00
11 Jul 23	SEDOL : BYVYHH4 /WELL	79.809998							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 79.81 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	WELLTOWER INC COM REIT	17,300.000	-1,380,756.25	0.00	0.00	1,380,756.25	0.00	0.00	0.00
11 Jul 23	SEDOL : BYVYHH4 /WELL	79.81							
Settled	CABRERA CAPITAL MARKETS LLC / 43.25 WELLTOWER OP LLC COM USD1 PRICE: 79.81 BROKER COMMISSION: 43.25 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Jul 23	WELLTOWER INC COM REIT	187.000	-14,681.80	0.00	0.00	14,681.80	0.00	0.00	0.00
12 Jul 23	SEDOL : BYVYHH4 /WELL	78.5053							
Settled	GOLDMAN, SACHS AND CO. / 1.31 WELLTOWER OP LLC COM USD1 PRICE: 78.5052941 BROKER COMMISSION: 1.31 BROKER: GOLDMAN, SACHS AND CO.								
27 Jul 23	WELLTOWER INC COM REIT	119.000	-9,665.78	0.00	0.00	9,665.78	0.00	0.00	0.00
31 Jul 23	SEDOL : BYVYHH4 /WELL	81.22							
Settled	PENSERRASECURITIES / 0.60 WELLTOWER OP LLC COM USD1 PRICE: 81.22 BROKER COMMISSION: 0.60 BROKER: PENSERRASECURITIES								
15 Sep 23	WELLTOWER INC COM REIT	57.000	-4,809.38	0.00	0.00	4,809.38	0.00	0.00	0.00
19 Sep 23	SEDOL : BYVYHH4 /WELL	84.37							
Settled	PENSERRASECURITIES / 0.29 WELLTOWER OP LLC COM USD1 PRICE: 84.37 BROKER COMMISSION: 0.29 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

27 Jul 23	WEST PHARMACEUTICAL SVCS INC	18.000	-6,388.29	0.00	0.00	6,388.29	0.00	0.00	0.00
31 Jul 23	COM	354.90							
Settled	SEDOL : 2950482 /WST PENSERRASECURITIES / 0.09 WEST PHARMACEUTICA COM USD0.25 PRICE: 354.9 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
15 Sep 23	WEST PHARMACEUTICAL SVCS INC	9.000	-3,547.67	0.00	0.00	3,547.67	0.00	0.00	0.00
19 Sep 23	COM	394.18							
Settled	SEDOL : 2950482 /WST PENSERRASECURITIES / 0.05 WEST PHARMACEUTICA COM USD0.25 PRICE: 394.18 BROKER COMMISSION: 0.05 BROKER: PENSERRASECURITIES								
15 Sep 23	WESTN DIGITAL CORP COM	113.000	-4,927.37	0.00	0.00	4,927.37	0.00	0.00	0.00
19 Sep 23	COM	43.60							
Settled	SEDOL : 2954699 /WDC PENSERRASECURITIES / 0.57 WESTN DIGITAL CORP COM USD0.01 PRICE: 43.6 BROKER COMMISSION: 0.57 BROKER: PENSERRASECURITIES								
27 Jul 23	WEYERHAEUSER CO COM	176.000	-6,004.24	0.00	0.00	6,004.24	0.00	0.00	0.00
31 Jul 23	COM	34.11							
Settled	SEDOL : 2958936 /WY PENSERRASECURITIES / 0.88 WEYERHAEUSER CO COM USD1.25 PRICE: 34.11 BROKER COMMISSION: 0.88 BROKER: PENSERRASECURITIES								
07 Jul 23	WHITESTONE REIT COMMON	1,700.000	-16,477.25	0.00	0.00	16,477.25	0.00	0.00	0.00
11 Jul 23	SHARES	9.69							
Settled	SEDOL : B6452T5 /WSR CABRERA CAPITAL MARKETS LLC / 4.25 WHITESTONE REIT COMMON SHARES PRICE: 9.69 BROKER COMMISSION: 4.25 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	WILLIAMS CO INC COM	293.000	-9,978.12	0.00	0.00	9,978.12	0.00	0.00	0.00
31 Jul 23	SEDOL : 2967181 /WMB	34.05							
Settled	PENSERRASECURITIES / 1.47 WILLIAMS COS INC COM USD1.00 PRICE: 34.05 BROKER COMMISSION: 1.47 BROKER: PENSERRASECURITIES								
15 Sep 23	WILLIAMS CO INC COM	139.000	-4,773.96	0.00	0.00	4,773.96	0.00	0.00	0.00
19 Sep 23	SEDOL : 2967181 /WMB	34.34							
Settled	PENSERRASECURITIES / 0.70 WILLIAMS COS INC COM USD1.00 PRICE: 34.34 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								
27 Jul 23	WILLIS TOWERS WATSON PLC COM	25.000	-5,306.38	0.00	0.00	5,306.38	0.00	0.00	0.00
31 Jul 23	USD0.000115	212.25							
Settled	SEDOL : BDB6Q21 /WTW PENSERRASECURITIES / 0.13 WILLIS TOWERS WATS COM USD0.000304635 PRICE: 212.25 BROKER COMMISSION: 0.13 BROKER: PENSERRASECURITIES								
02 Aug 23	WINNEBAGO INDS INC COM	109.000	-7,490.62	0.00	0.00	7,490.62	0.00	0.00	0.00
04 Aug 23	SEDOL : 2972721 /WGO	68.7062							
Settled	LOOP CAPITAL MARKETS LLC / 1.64 WINNEBAGO INDS INC COM USD0.50 PRICE: 68.7062385 BROKER COMMISSION: 1.64 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	WYNN RESORTS LTD COM	36.000	-3,493.62	0.00	0.00	3,493.62	0.00	0.00	0.00
19 Sep 23	SEDOL : 2963811 /WYNN	97.04							
Settled	PENSERRASECURITIES / 0.18 WYNN RESORTS LTD COM USD0.01 PRICE: 97.04 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

27 Jul 23	XCEL ENERGY INC COM	133.000	-8,362.38	0.00	0.00	8,362.38	0.00	0.00	0.00
31 Jul 23	SEDOL : 2614807 /XEL	62.87							
Settled	PENSERRASECURITIES / 0.67 XCEL ENERGY INC COM USD2.5 PRICE: 62.87 BROKER COMMISSION: 0.67 BROKER: PENSERRASECURITIES								
15 Sep 23	XCEL ENERGY INC COM	62.000	-3,594.45	0.00	0.00	3,594.45	0.00	0.00	0.00
19 Sep 23	SEDOL : 2614807 /XEL	57.97							
Settled	PENSERRASECURITIES / 0.31 XCEL ENERGY INC COM USD2.5 PRICE: 57.97 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
07 Jul 23	XENIA HOTELS & RESORTS INC	2,300.000	-29,647.00	0.00	0.00	29,647.00	0.00	0.00	0.00
11 Jul 23	COM	12.89							
Settled	SEDOL : BVV6CY1 /XHR STATE STREET BANK AND TRUST CO. XENIA HOTELS & RES COM USD0.01 PRICE: 12.89 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Jul 23	XENIA HOTELS & RESORTS INC	1,500.000	-19,335.00	0.00	0.00	19,335.00	0.00	0.00	0.00
11 Jul 23	COM	12.89							
Settled	SEDOL : BVV6CY1 /XHR STATE STREET BANK AND TRUST CO. XENIA HOTELS & RES COM USD0.01 PRICE: 12.89 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Sep 23	XEROX HLDGS CORP COM NEW	16,593.000	-266,566.55	0.00	0.00	266,566.55	0.00	0.00	0.00
19 Sep 23	COM NEW	16.06							
Settled	SEDOL : BJD5G3 /XRX PENSERRASECURITIES / 82.97								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	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

XEROX HLDGS CORP COM USD1.00 PRICE: 16.06
 BROKER COMMISSION: 82.97 BROKER:
 PENSERRASECURITIES

15 Sep 23	XPEL INC COM	100.000	-7,779.50	0.00	0.00	7,779.50	0.00	0.00	0.00
19 Sep 23	SEDOL : BJV2ZZ7 /XPEL	77.79							
Settled	PENSERRASECURITIES / 0.50								
	XPEL INC COM USD0.001 PRICE: 77.79 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								
27 Jul 23	XYLEM INC COM	57.000	-6,435.59	0.00	0.00	6,435.59	0.00	0.00	0.00
31 Jul 23	SEDOL : B3P2CN8 /XYL	112.90							
Settled	PENSERRASECURITIES / 0.29								
	XYLEM INC COM USD0.01 PRICE: 112.9 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								
28 Sep 23	YELP INC COM	54.000	-2,242.35	0.00	0.00	2,242.35	0.00	0.00	0.00
02 Oct 23	SEDOL : B7KCD72 /YELP	41.52							
Pending	PENSERRASECURITIES / 0.27								
	YELP INC COM USD0.000001 PRICE: 41.52 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
27 Jul 23	YUM BRANDS INC COM	67.000	-9,127.75	0.00	0.00	9,127.75	0.00	0.00	0.00
31 Jul 23	SEDOL : 2098876 /YUM	136.23							
Settled	PENSERRASECURITIES / 0.34								
	YUM BRANDS INC COM NPV PRICE: 136.23 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								
15 Sep 23	YUM BRANDS INC COM	32.000	-4,095.84	0.00	0.00	4,095.84	0.00	0.00	0.00
19 Sep 23	SEDOL : 2098876 /YUM	127.99							
Settled	PENSERRASECURITIES / 0.16								
	YUM BRANDS INC COM NPV PRICE: 127.99 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Sep 23	ZEBRA TECHNOLOGIES CORP CL A	18.000	-4,524.93	0.00	0.00	4,524.93	0.00	0.00	0.00
19 Sep 23	SEDOL : 2989356 /ZBRA	251.38							
Settled	PENSERRASECURITIES / 0.09 ZEBRA TECHNOLOGIES 'A'COM USD0.01 PRICE: 251.38 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
27 Jul 23	ZIMMER BIOMET HLDGS INC COM	51.000	-7,133.12	0.00	0.00	7,133.12	0.00	0.00	0.00
31 Jul 23	SEDOL : 2783815 /ZBH	139.86							
Settled	PENSERRASECURITIES / 0.26 ZIMMER BIOMET COM USD0.01 PRICE: 139.86 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
07 Aug 23	ZOETIS INC COM USD0.01 CL 'A'	74.000	-13,405.45	0.00	0.00	13,405.45	0.00	0.00	0.00
09 Aug 23	SEDOL : B95WG16 /ZTS	181.1397							
Settled	CABRERA CAPITAL MARKETS LLC / 1.11 ZOETIS INC COM USD0.01 CL 'A' PRICE: 181.1397297 BROKER COMMISSION: 1.11 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	ZOOM COMMUNICATIONS INC	346.000	-24,605.79	0.00	0.00	24,605.79	0.00	0.00	0.00
19 Sep 23	SEDOL : BGSP7M9 /ZM	71.11							
Settled	PENSERRASECURITIES / 1.73 ZOOM VIDEO COMMUNI COM USD0.001 CL A PRICE: 71.11 BROKER COMMISSION: 1.73 BROKER: PENSERRASECURITIES								
15 Sep 23	ZSCALER INC COM	31.000	-4,839.26	0.00	0.00	4,839.26	0.00	0.00	0.00
19 Sep 23	SEDOL : BZ00V34 /ZS	156.10							
Settled	PENSERRASECURITIES / 0.16 ZSCALER INC COM USD0.001 PRICE: 156.1 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
Total United States - USD			-65,515,699.80	0.00	0.00	65,515,699.80	0.00	0.00	0.00
Total common stock			-65,550,262.15	0.00	0.00	65,550,262.15	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Equities

Funds - common stock

International Region - USD

28 Jul 23	CF SSGA MSCI CAD INDX SL FUND	2.350	-330.56	0.00	0.00	330.56	0.00	0.00	0.00	
28 Jul 23	ZV1E2	140.6638297								
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 140.6638297 NET BROKER: SPECIAL ASSET - CHICAGO									
28 Aug 23	CF SSGA MSCI CAD INDX SL FUND	3.773	-503.86	0.00	0.00	503.86	0.00	0.00	0.00	
28 Aug 23	ZV1E2	133.5435992								
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 133.5435992 NET BROKER: SPECIAL ASSET - CHICAGO									
25 Sep 23	CF SSGA MSCI CAD INDX SL FUND	6.541	-876.45	0.00	0.00	876.45	0.00	0.00	0.00	
25 Sep 23	ZV1E2	133.9932731								
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 133.9932731 NET BROKER: SPECIAL ASSET - CHICAGO									
28 Jul 23	CF SSGA MSCI CAD SMALL CAP	157.935	-2,371.71	0.00	0.00	2,371.71	0.00	0.00	0.00	
28 Jul 23	INDX SL FUND ZVCB2	15.0170006								
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 15.0170006 NET BROKER: SPECIAL ASSET - CHICAGO									
28 Aug 23	CF SSGA MSCI CAD SMALL CAP	112.263	-1,627.59	0.00	0.00	1,627.59	0.00	0.00	0.00	
28 Aug 23	INDX SL FUND ZVCB2	14.4980091								
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Equities

Funds - common stock

International Region - USD

	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 14.4980091 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Sep 23	CF SSGA MSCI CAD SMALL CAP	114.943	-1,639.32	0.00	0.00	1,639.32	0.00	0.00	0.00
25 Sep 23	INDX SL FUND ZVCB2	14.2620255							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 14.2620255 NET BROKER: SPECIAL ASSET - CHICAGO								
28 Jul 23	CF SSGA MSCI EAFE SMALL CAP	798.767	-15,202.93	0.00	0.00	15,202.93	0.00	0.00	0.00
28 Jul 23	INDX SL FUND ZVYO2	19.0329971							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 19.0329971 NET BROKER: SPECIAL ASSET - CHICAGO								
28 Aug 23	CF SSGA MSCI EAFE SMALL CAP	720.373	-13,023.63	0.00	0.00	13,023.63	0.00	0.00	0.00
28 Aug 23	INDX SL FUND ZVYO2	18.079009							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 18.079009 NET BROKER: SPECIAL ASSET - CHICAGO								
31 Aug 23	CF SSGA MSCI EAFE SMALL CAP	23,202.700	-428,089.82	0.00	0.00	428,089.82	0.00	0.00	0.00
31 Aug 23	INDX SL FUND ZVYO2	18.4500002							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 18.4500002 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

31 Aug 23	CF SSGA MSCI EAFE SMALL CAP	49.276	-910.18	0.00	0.00	910.18	0.00	0.00	0.00
31 Aug 23	INDX SL FUND ZVYO2	18.4710609							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 18.4710609 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Sep 23	CF SSGA MSCI EAFE SMALL CAP	568.035	-10,072.39	0.00	0.00	10,072.39	0.00	0.00	0.00
25 Sep 23	INDX SL FUND ZVYO2	17.7319883							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 17.7319883 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			-474,648.44	0.00	0.00	474,648.44	0.00	0.00	0.00

United States - USD

28 Jul 23	CF DAILY MSCI EMG MKTS INDX SL	213.137	-8,347.94	0.00	0.00	8,347.94	0.00	0.00	0.00
28 Jul 23	FUND ZV862	39.1670146							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 39.1670146 NET BROKER: SPECIAL ASSET - CHICAGO								
28 Aug 23	CF DAILY MSCI EMG MKTS INDX SL	244.561	-8,998.87	0.00	0.00	8,998.87	0.00	0.00	0.00
28 Aug 23	FUND ZV862	36.796014							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 36.796014 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									
United States - USD									
25 Sep 23	CF DAILY MSCI EMG MKTS INDX SL	271.348	-9,783.46	0.00	0.00	9,783.46	0.00	0.00	0.00
25 Sep 23	FUND ZV862	36.0550289							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 36.0550289 NET BROKER: SPECIAL ASSET - CHICAGO								
28 Jul 23	CF MSCI EMG MKTS SMALL CAP	1,355.887	-25,378.14	0.00	0.00	25,378.14	0.00	0.00	0.00
28 Jul 23	INDX SL FUND ZVY92	18.7170022							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 18.7170022 NET BROKER: SPECIAL ASSET - CHICAGO								
28 Aug 23	CF MSCI EMG MKTS SMALL CAP	1,591.829	-29,181.41	0.00	0.00	29,181.41	0.00	0.00	0.00
28 Aug 23	INDX SL FUND ZVY92	18.3320004							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 18.3320004 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Sep 23	CF MSCI EMG MKTS SMALL CAP	1,811.707	-32,918.71	0.00	0.00	32,918.71	0.00	0.00	0.00
25 Sep 23	INDX SL FUND ZVY92	18.1699965							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 18.1699965 NET BROKER: SPECIAL ASSET - CHICAGO								
28 Jul 23	CF SSGA MSCI EAFE INDX SL FUND	131.851	-16,777.81	0.00	0.00	16,777.81	0.00	0.00	0.00
28 Jul 23	(FD12SL)	127.2482575							
Settled	CUSIP : 8ST999O80 / 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

United States - USD

CF SSGA MSCI EAFE INDX SL FUND (FD12SL)
 PRICE: 127.2482575 NET BROKER: SPECIAL ASSET
 - CHICAGO

28 Aug 23	CF SSGA MSCI EAFE INDX SL FUND (FD12SL)	24.797	-2,994.05	0.00	0.00	2,994.05	0.00	0.00	0.00
28 Aug 23	Settled	120.7424285							
	CUSIP : 8ST999080 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 120.7424285 NET BROKER: SPECIAL ASSET - CHICAGO								

25 Sep 23	CF SSGA MSCI EAFE INDX SL FUND (FD12SL)	42.087	-5,001.99	0.00	0.00	5,001.99	0.00	0.00	0.00
25 Sep 23	Settled	118.8488131							
	CUSIP : 8ST999080 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 118.8488131 NET BROKER: SPECIAL ASSET - CHICAGO								

Total United States - USD			-139,382.38	0.00	0.00	139,382.38	0.00	0.00	0.00
Total funds - common stock			-614,030.82	0.00	0.00	614,030.82	0.00	0.00	0.00

Funds - equities etf

United States - USD

02 Aug 23	MFC ISHARES TR CORE S&P SMALL-CAP ETF	3,650.000	-378,833.50	0.00	0.00	378,833.50	0.00	0.00	0.00
04 Aug 23	Settled	103.775							
	SEDOL : 2678869 / IJR LOOP CAPITAL MARKETS LLC / 54.75 ISHARES CORE S&P SMALL-CAP ETF PRICE: 103.775 BROKER COMMISSION: 54.75 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

Funds - equities etf

United States - USD

21 Aug 23	MFC ISHARES TR CORE S&P	1,400.000	-137,557.00	0.00	0.00	137,557.00	0.00	0.00	0.00
23 Aug 23	SMALL-CAP ETF	98.24							
Settled	SEDOL : 2678869 /IJR WILLIAMS CAPITAL GROUP L.P.,THE / 21.00 ISHARES CORE S&P SMALL-CAP ETF PRICE: 98.24 BROKER COMMISSION: 21.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
22 Aug 23	MFC ISHARES TR CORE S&P	1,151.000	-113,136.05	0.00	0.00	113,136.05	0.00	0.00	0.00
24 Aug 23	SMALL-CAP ETF	98.2787							
Settled	SEDOL : 2678869 /IJR PENSERRASECURITIES / 17.27 ISHARES CORE S&P SMALL-CAP ETF PRICE: 98.2786967 BROKER COMMISSION: 17.27 BROKER: PENSERRASECURITIES								
07 Sep 23	MFC ISHARES TR CORE S&P	3,835.000	-374,763.49	0.00	0.00	374,763.49	0.00	0.00	0.00
11 Sep 23	SMALL-CAP ETF	97.7069							
Settled	SEDOL : 2678869 /IJR PERSHING LLC / 57.53 ISHARES CORE S&P SMALL-CAP ETF PRICE: 97.7068996 BROKER COMMISSION: 57.53 BROKER: PERSHING LLC								
28 Sep 23	MFC ISHARES TR CORE S&P	5,100.000	-484,423.50	0.00	0.00	484,423.50	0.00	0.00	0.00
02 Oct 23	SMALL-CAP ETF	94.98							
Pending	SEDOL : 2678869 /IJR PENSERRASECURITIES / 25.50 ISHARES CORE S&P SMALL-CAP ETF PRICE: 94.98 BROKER COMMISSION: 25.50 BROKER: PENSERRASECURITIES								
27 Jul 23	MFC ISHARES TR RUSSELL	3,150.000	-236,076.75	0.00	0.00	236,076.75	0.00	0.00	0.00
31 Jul 23	MID-CAP ETF	74.94							
Settled	SEDOL : B4ZD2Y9 /IWR PENSERRASECURITIES / 15.75								

◆ 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								

Purchases

Equities

Funds - equities etf

United States - USD

ISHARES TRUST RUSSELL MID CAP ETF PRICE:
74.94 BROKER COMMISSION: 15.75 BROKER:
PENSERRASECURIITIES

09 Aug 23	MFC ISHARES TR RUSSELL	12,644.000	-932,684.66	0.00	0.00	932,684.66	0.00	0.00	0.00
11 Aug 23	MID-CAP ETF	73.75							
Settled	SEDOL : B4ZD2Y9 /IWR ACADEMY SECURITIES INC / 189.66 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 73.75 BROKER COMMISSION: 189.66 BROKER: ACADEMY SECURITIES INC								
07 Sep 23	MFC ISHARES TR RUSSELL	10,114.000	-730,537.25	0.00	0.00	730,537.25	0.00	0.00	0.00
11 Sep 23	MID-CAP ETF	72.2153							
Settled	SEDOL : B4ZD2Y9 /IWR PERSHING LLC / 151.71 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 72.2152995 BROKER COMMISSION: 151.71 BROKER: PERSHING LLC								
21 Sep 23	MFC ISHARES TR RUSSELL	9,206.000	-642,624.83	0.00	0.00	642,624.83	0.00	0.00	0.00
25 Sep 23	MID-CAP ETF	69.79							
Settled	SEDOL : B4ZD2Y9 /IWR LOOP CAPITAL MARKETS LLC / 138.09 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 69.79 BROKER COMMISSION: 138.09 BROKER: LOOP CAPITAL MARKETS LLC								
Total United States - USD			-4,030,637.03	0.00	0.00	4,030,637.03	0.00	0.00	0.00
Total funds - equities etf			-4,030,637.03	0.00	0.00	4,030,637.03	0.00	0.00	0.00
Total equities			-70,194,930.00	0.00	0.00	70,194,930.00	0.00	0.00	0.00

Fixed Income

Government bonds

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								

Purchases

Fixed Income

Government bonds

Bahrain - USD

01 Aug 23	BAHRAIN (KINGDOM) 7.75% SNR	400,000.000	-414,600.00	-9,041.67	0.00	414,600.00	0.00	0.00	0.00
03 Aug 23	MTN 18/04/35USD	103.65							
Settled	SEDOL : BNQNDZ9 / SCBLGB2L KINGDOM OF BAHRAIN 7.75% 7.75% 18/04/2035 PRICE: 103.65 NET BROKER: SCBLGB2L								
01 Aug 23	CBB INTL SUKUK PROGRAMME CO	200,000.000	-203,100.00	-3,645.83	0.00	203,100.00	0.00	0.00	0.00
03 Aug 23	WLL 6.25% 18/10/2030	101.55							
Settled	SEDOL : BNQNF86 / SCBLGB2L CBB INTL SUKUK PROGRAMME CO WLL 6.25% 18/10/2030 PRICE: 101.55 NET BROKER: SCBLGB2L								
30 Aug 23	KINGDOM OF BAHRAIN BHRAIN 7	200,000.000	-207,712.00	-5,405.56	0.00	207,712.00	0.00	0.00	0.00
01 Sep 23	10/12/28 7.0% 12/10/2028	103.856							
Settled	SEDOL : 5AXETTU / HSBC SECURITIES (USA) INC. KINGDOM OF BAHRAIN BHRAIN 7 10/12/28 7.0% 12/10 PRICE: 103.856 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Bahrain - USD			-825,412.00	-18,093.06	0.00	825,412.00	0.00	0.00	0.00

Chile - USD

01 Aug 23	CHILE(REPUBLIC OF) TBOND 3.5%	250,000.000	-217,875.00	-72.92	0.00	217,875.00	0.00	0.00	0.00
03 Aug 23	01-31-2034	87.15							
Settled	CUSIP : 168863DV7 / BARCLAYS BANK PLC CHILE(REP OF) NTS 31/01/2034 USD PRICE: 87.15 NET BROKER: BARCLAYS BANK PLC								
29 Sep 23	REPUBLIC OF CHILE 2.55% DUE	200,000.000	-154,980.00	-935.00	0.00	154,980.00	0.00	0.00	0.00
03 Oct 23	07-27-2033 REG	77.49							
Pending	SEDOL : BN76658 / GOLDMAN, SACHS AND CO. CHILE(REP OF) 2.55% SNR 27/07/2033 USD PRICE: 77.49 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							
	Narrative								

Purchases

Fixed Income

Government bonds

Chile - USD

30 Aug 23	REPUBLIC OF CHILE 5.33%	300,000.000	-288,750.00	-2,487.33	0.00	288,750.00	0.00	0.00	0.00
01 Sep 23	01-05-2054	96.25							
Settled	CUSIP : 168863EA2 / BNP PARIBAS SECURITIES CORPORATION REPUBLIC OF CHILE 5.33% 5.33% 05/01/2054 PRICE: 96.25 NET BROKER: BNP PARIBAS SECURITIES CORPORATION								
Total Chile - USD			-661,605.00	-3,495.25	0.00	661,605.00	0.00	0.00	0.00

Colombia - USD

11 Jul 23	COLOMBIA REP 7.5% 02-02-2034	300,000.000	-291,375.00	-10,062.50	0.00	291,375.00	0.00	0.00	0.00
13 Jul 23	CUSIP : 195325EG6 /	97.125							
Settled	MORGAN STANLEY AND CO., LLC COLOMBIA REP GLOBAL BD 7.5% 02/02/2034 PRICE: 97.125 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total Colombia - USD			-291,375.00	-10,062.50	0.00	291,375.00	0.00	0.00	0.00

Dominican Republic - USD

28 Sep 23	DOMINICAN REPUBLIC 7.05%	200,000.000	-192,932.00	-2,310.83	0.00	192,932.00	0.00	0.00	0.00
02 Oct 23	02-03-2031	96.466							
Pending	CUSIP : P3579ECR6 / GOLDMAN, SACHS AND CO. DOMINICAN REPUBLIC 7.05% 03/02/2031 PRICE: 96.466 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Dominican Republic - USD			-192,932.00	-2,310.83	0.00	192,932.00	0.00	0.00	0.00

Egypt - USD

16 Aug 23	EGYPT(ARAB REP OF 6.588% SNR	250,000.000	-166,125.00	-8,097.75	0.00	166,125.00	0.00	0.00	0.00
18 Aug 23	MTN 21/02/28 USD	66.45							
Settled	SEDOL : BF0VM34 / SUSQUEHANNA FINANCIAL GROUP LLLP								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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									
	EGYPT(ARAB REP OF 6.588% SNR MTN 21/02/28 U PRICE: 66.45 NET BROKER: SUSQUEHANNA FINANCIAL GROUP LLLP								
Total Egypt - USD			-166,125.00	-8,097.75	0.00	166,125.00	0.00	0.00	0.00
Gabon - USD									
17 Aug 23	GABONESE REPUBLIC 7% SNR								
21 Aug 23	24/11/2031 USD1000								
Settled	SEDOL : BPDWT66 / GOLDMAN, SACHS AND CO. GABONESE REPUBLIC 7% SNR 24/11/2031 USD1000 PRICE: 80.49 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Gabon - USD			-321,960.00	-6,766.67	0.00	321,960.00	0.00	0.00	0.00
Guatemala - USD									
30 Aug 23	REPUBLIC OF GUATEMALA 5.25%								
01 Sep 23	08-10-2029								
Settled	CUSIP : P5015VAP1 / HSBC SECURITIES (USA) INC. REP OF GUATEMALA 5.25% 10/08/2029 PRICE: 95.627 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Guatemala - USD			-191,254.00	-612.50	0.00	191,254.00	0.00	0.00	0.00
Hungary - USD									
17 Jul 23	HUNGARY REP NT 7.625% DUE								
19 Jul 23	03-29-2041 REG								
Settled	SEDOL : B7KFVM2 / GOLDMAN, SACHS AND CO. HUNGARY(REP OF) 7.625% SNR 29/03/41 USD2000 PRICE: 113.7 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									
Fixed Income									
Government bonds									
Hungary - USD									
24 Jul 23	HUNGARY REP OF 6.125%	300,000.000	-305,663.99	-9,953.13	0.00	305,663.99	0.00	0.00	0.00
26 Jul 23	22/05/2028	101.888							
Settled	SEDOL : BNNT8Q6 / BNP PARIBAS SECURITIES POLAND BRANC HUNGARY REP OF 6.125% 22/05/2028 PRICE: 101.888 BROKER: BNP PARIBAS SECURITIES POLAND BRANC								
01 Aug 23	HUNGARY REP OF 6.125%	200,000.000	-203,900.00	-6,873.61	0.00	203,900.00	0.00	0.00	0.00
03 Aug 23	22/05/2028	101.95							
Settled	SEDOL : BNNT8Q6 / JEFFERIES INTERNATIONAL LTD HUNGARY REP OF 6.125% 22/05/2028 PRICE: 101.95 NET BROKER: JEFFERIES INTERNATIONAL LTD								
Total Hungary - USD			-736,963.99	-21,486.46	0.00	736,963.99	0.00	0.00	0.00
Kuwait - USD									
12 Sep 23	KUWAIT INTL BOND 3.5% 20/03/2027	200,000.000	-191,270.00	-3,383.33	0.00	191,270.00	0.00	0.00	0.00
14 Sep 23	SEDOL : 5A76UTU /	95.635							
Settled	UBS SECURITIES LLC KUWAIT INTL BOND 3.5% 20/03/2027 PRICE: 95.635 NET BROKER: UBS SECURITIES LLC								
Total Kuwait - USD			-191,270.00	-3,383.33	0.00	191,270.00	0.00	0.00	0.00
Mexico - USD									
18 Sep 23	UNITED MEXICAN STATES 6.338%	300,000.000	-286,290.00	-7,499.97	0.00	286,290.00	0.00	0.00	0.00
20 Sep 23	DUE 05-04-2053	95.43							
Settled	CUSIP : 91087BAX8 / SANTANDER INVESTMENT SECURITIES INC MEXICO(UTD MEX ST) 6.338% SNR 04/05/2053USD PRICE: 95.43 NET BROKER: SANTANDER INVESTMENT SECURITIES INC								
Total Mexico - USD			-286,290.00	-7,499.97	0.00	286,290.00	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									
Oman - USD									
17 Aug 23	OMAN 4.875% 01/02/2025	200,000.000	-196,750.11	-541.67	0.00	196,750.11	0.00	0.00	0.00
21 Aug 23	SEDOL : BHNV3B0 /	98.375							
Settled	J.P. MORGAN SECURITIES LLC OMAN 4.875% 01/02/2025 PRICE: 98.375 OTHER CHARGES: 0.11 BROKER: J.P. MORGAN SECURITIES LLC								
Total Oman - USD			-196,750.11	-541.67	0.00	196,750.11	0.00	0.00	0.00
Qatar - USD									
17 Jul 23	QATAR 4.817% 14/03/2049	300,000.000	-289,410.00	-5,017.71	0.00	289,410.00	0.00	0.00	0.00
19 Jul 23	SEDOL : 7A8KMEU /	96.47							
Settled	ING FINANCIAL MARKETS LLC QATAR 4.817% 14/03/2049 PRICE: 96.47 NET BROKER: ING FINANCIAL MARKETS LLC								
Total Qatar - USD			-289,410.00	-5,017.71	0.00	289,410.00	0.00	0.00	0.00
Saudi Arabia - USD									
18 Aug 23	SAUDI ARABIA 4.75% SNR MTN	200,000.000	-196,770.00	-897.22	0.00	196,770.00	0.00	0.00	0.00
22 Aug 23	18/01/28 USD	98.385							
Settled	SEDOL : BQFKWX3 / CITIGROUP GLOBAL MARKETS INC. SAUDI ARABIA 4.75% SNR MTN 18/01/28 USD PRICE: 98.385 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Saudi Arabia - USD			-196,770.00	-897.22	0.00	196,770.00	0.00	0.00	0.00
South Africa - USD									
22 Aug 23	REPUBLIC OF SOUTH AFRICA	200,000.000	-173,030.00	-4,047.22	0.00	173,030.00	0.00	0.00	0.00
24 Aug 23	5.875% DUE 04-20-2032 REG	86.515							
Settled	CUSIP : 836205BC7 / GOLDMAN, SACHS AND CO. REPUBLIC OF SOUTH AFRICA 5.875% 20/ PRICE: 86.515 NET BROKER: GOLDMAN, SACHS AND CO.								
Total South Africa - USD			-173,030.00	-4,047.22	0.00	173,030.00	0.00	0.00	0.00

◆ 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>Price</u>	<u>Principal</u>	<u>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

Sri Lanka - USD

08 Sep 23	REPUBLIC OF SRI LANKA 6.2% DUE		300,000.000	-137,550.00	0.00	0.00	137,550.00	0.00	0.00	0.00
12 Sep 23	05-11-2027 REG		45.85							
Settled	CUSIP : Y8137FAH1 / JEFFERIES LLC. REP OF SRI LANKA T-BOND 0.0% 11/05/2027 PRICE: 45.85 NET BROKER: JEFFERIES LLC.									
Total Sri Lanka - USD				-137,550.00	0.00	0.00	137,550.00	0.00	0.00	0.00

Ukraine - USD

17 Aug 23	UKRAINE(REP OF) 8.994% SNR		600,000.000	-188,784.00	0.00	0.00	188,784.00	0.00	0.00	0.00
21 Aug 23	01/02/26 USD1000		31.464							
Settled	SEDOL : BG1Y381 / BARCLAYS CAPITAL UKRAINE(REP OF) 8.994% SNR 01/02/26 USD1000 PRICE: 31.464 NET BROKER: BARCLAYS CAPITAL									
Total Ukraine - USD				-188,784.00	0.00	0.00	188,784.00	0.00	0.00	0.00

United Arab Emirates - USD

05 Sep 23	EMIRATE OF ABU DHA 1.875% SNR		300,000.000	-244,800.00	-2,687.50	0.00	244,800.00	0.00	0.00	0.00
07 Sep 23	MTN 15/09/31 USD		81.60							
Settled	SEDOL : BNLXM79 / SUSQUEHANNA FINANCIAL GROUP LLLP EMIRATE OF ABU DHA 1.875% SNR MTN 15/09/31 U PRICE: 81.6 NET BROKER: SUSQUEHANNA FINANCIAL GROUP LLLP									
05 Sep 23	UTD ARAB EMIRATES 2% SNR MTN		200,000.000	-164,420.00	-1,533.33	0.00	164,420.00	0.00	0.00	0.00
07 Sep 23	19/10/31 USD1000		82.21							
Settled	SEDOL : BN4LK09 / SCBLGB2L UTD ARAB EMIRATES 2% SNR MTN 19/10/31 USD1000 PRICE: 82.21 NET BROKER: SCBLGB2L									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Arab Emirates - USD									
29 Sep 23	UTD ARAB EMIRATES 4.05% SNR	200,000.000	-186,498.00	-1,935.00	0.00	186,498.00	0.00	0.00	0.00
03 Oct 23	MTN 07/07/32USD	93.249							
Pending	SEDOL : BP6CL45 / J.P. MORGAN SECURITIES LLC UTD ARAB EMIRATES 4.05% SNR MTN 07/07/32USD PRICE: 93.249 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total United Arab Emirates - USD			-595,718.00	-6,155.83	0.00	595,718.00	0.00	0.00	0.00
United States - USD									
07 Jul 23	UNITED STATES OF AMER TREAS	4,500,000.000	-3,382,734.38	-45,372.93	0.00	3,382,734.38	0.00	0.00	0.00
11 Jul 23	BONDS DTD 02/15/2015 2.5% DUE	75.171875							
Settled	02-15-2045 REG SEDOL : BVVT273 / MFR SECURITIES INC. USA TREASURY BDS 2.5% BDS 15/02/2045 PRICE: 75.17187 NET BROKER: MFR SECURITIES INC.								
07 Jul 23	UNITED STATES OF AMER TREAS	6,500,000.000	-4,850,371.09	-25,169.84	0.00	4,850,371.09	0.00	0.00	0.00
11 Jul 23	BONDS DTD 05/15/2016 2.5% DUE	74.621093							
Settled	05-15-2046 REG SEDOL : BYZ2TS9 / MFR SECURITIES INC. USA TREASURY BDS 2.5% BDS 15/05/2046 USD1000 PRICE: 74.62109 NET BROKER: MFR SECURITIES INC.								
27 Jul 23	UNITED STATES OF AMER TREAS	3,500,000.000	-3,117,734.38	0.00	0.00	3,117,734.38	0.00	0.00	0.00
31 Jul 23	NOTES .625% 07-31-2026	89.078125							
Settled	SEDOL : BMD9ZB3 / PERSHING LLC USA TREASURY NTS 0.625% NTS 31/07/26 USD1000 PRICE: 89.07812 NET BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
United States - USD									
29 Aug 23	UNITED STATES OF AMER TREAS	3,500,000.000	-3,131,132.82	0.00	0.00	3,131,132.82	0.00	0.00	0.00
31 Aug 23	NOTES .75% 08-31-2026	89.4609375							
Settled	SEDOL : BN4FTY8 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 0.75% NTS 31/08/26 USD1000 PRICE: 89.46093 OTHER CHARGES: 0.01 BROKER: MORGAN STANLEY AND CO., LLC								
27 Sep 23	UNITED STATES OF AMER TREAS	3,000,000.000	-2,669,882.82	-13,053.28	0.00	2,669,882.82	0.00	0.00	0.00
29 Sep 23	NOTES .875% 09-30-2026	88.9960937							
Settled	SEDOL : BMCV833 / KCG AMERICAS LLC USA TREASURY NTS 0.875% NTS 30/09/26 USD1000 PRICE: 88.99609 OTHER CHARGES: 0.01 BROKER: KCG AMERICAS LLC								
18 Sep 23	UNITED STATES OF AMER TREAS	5,000,000.000	-4,983,203.13	-11,418.27	0.00	4,983,203.13	0.00	0.00	0.00
19 Sep 23	NOTES 4.375%08-31-2028	99.664063							
Settled	SEDOL : BMGC3Q0 / J.P. MORGAN SECURITIES LLC USA TREASURY NTS 4.375% NTS 31/08/28 USD1000 PRICE: 99.66406 NET BROKER: J.P. MORGAN SECURITIES LLC								
21 Sep 23	UNITED STATES OF AMER TREAS	7,000,000.000	-6,928,085.94	-21,033.65	0.00	6,928,085.94	0.00	0.00	0.00
25 Sep 23	NOTES 4.375%08-31-2028	98.972656							
Settled	SEDOL : BMGC3Q0 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 4.375% NTS 31/08/28 USD1000 PRICE: 98.97265 NET BROKER: MORGAN STANLEY AND CO., LLC								
27 Sep 23	UNITED STATES OF AMER TREAS	2,500,000.000	-2,493,554.68	-683.06	0.00	2,493,554.68	0.00	0.00	0.00
02 Oct 23	NOTES 5% NTS 09-30-2025	99.7421875							
Pending	SEDOL : BMX7M61 / 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

	USA TREASURY NTS 5% NTS 30/09/25 USD'BH-202 PRICE: 99.74218 BROKER: NOMURA SECURITIES NEW YORK									
29 Aug 23	UNITED STATES OF AMER TREAS	3,500,000.000	-3,507,929.69	0.00	0.00	3,507,929.69	0.00	0.00	0.00	
31 Aug 23	NOTES 5.0% 08-31-2025	100.2265625								
Settled	SEDOL : BMGC3P9 / CITIGROUP GLOBAL MARKETS INC USA TREASURY NTS 5% NTS 31/08/25 USD'BG-202 PRICE: 100.22656 NET BROKER: CITIGROUP GLOBAL MARKETS INC									
27 Jul 23	UNITED STATES OF AMER TREAS	945,100.000	-942,035.80	0.00	0.00	942,035.80	0.00	0.00	0.00	
31 Jul 23	NOTES DTD 07/31/2023 4.75%	99.6757812								
Settled	07-31-2025 SEDOL : BNTDWY8 / ACADEMY SECURITIES, INC WI TREAS. NT/BD 31/07/2025 4.75% 31/07/2025 PRICE: 99.67578 NET BROKER: ACADEMY SECURITIES, INC									
27 Jul 23	UNITED STATES OF AMER TREAS	1,054,900.000	-1,051,521.02	0.00	0.00	1,051,521.02	0.00	0.00	0.00	
31 Jul 23	NOTES DTD 07/31/2023 4.75%	99.6796875								
Settled	07-31-2025 SEDOL : BNTDWY8 / MORGAN STANLEY AND CO., LLC WI TREAS. NT/BD 31/07/2025 4.75% 31/07/2025 PRICE: 99.67968 NET BROKER: MORGAN STANLEY AND CO., LLC									
27 Sep 23	UNITED STATES OF AMER TREAS	1,500,000.000	-1,365,644.53	-12,120.90	0.00	1,365,644.53	0.00	0.00	0.00	
29 Sep 23	NOTES T-NOTE 1.625% 09-30-2026	91.0429687								
Settled	SEDOL : BJYQBG9 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 1.625% NTS 30/09/26 USD1000 PRICE: 91.04296 NET BROKER: MORGAN STANLEY AND CO., LLC									

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

United States - USD

29 Aug 23 31 Aug 23 Settled	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG SEDOL : BZ56W78 / GOLDMAN, SACHS AND CO. UNITED STATES OF AMER TREAS NOTES 1.5% 15/08 PRICE: 91.60546 NET BROKER: GOLDMAN, SACHS AND CO.	3,000,000.000 91.6054687	-2,748,164.07	-1,956.52	0.00	2,748,164.07	0.00	0.00	0.00
29 Aug 23 31 Aug 23 Settled	UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG SEDOL : 2942434 / DEUTSCHE BANK AG USA TREASURY BDS 6.75% BDS 15/08/2026 USD100 PRICE: 106.23046 NET BROKER: DEUTSCHE BANK AG	500,000.000 106.2304687	-531,152.34	-1,467.39	0.00	531,152.34	0.00	0.00	0.00
20 Sep 23 22 Sep 23 Settled	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL : BMDNWD6 / MORGAN STANLEY AND CO., LLC USA TREASURY BDS 1.375% BDS 15/08/50 USD1000 PRICE: 52.03125 NET BROKER: MORGAN STANLEY AND CO., LLC	3,410,000.000 52.03125	-1,774,265.63	-4,841.64	0.00	1,774,265.63	0.00	0.00	0.00
31 Jul 23 01 Aug 23 Settled	UNITED STATES TREAS NTS 1.875% NTS 07/31/2026 SEDOL : BJVN8R3 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 1.875% NTS 31/07/26 USD1000 PRICE: 92.69921 NET BROKER: NOMURA SECURITIES NEW YORK	1,550,000.000 92.6992188	-1,436,837.89	-78.97	0.00	1,436,837.89	0.00	0.00	0.00
07 Jul 23 11 Jul 23 Settled	UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL : BQHM4D1 / WILLIAMS CAPITAL GROUP L.P.,THE	13,800,000.000 90.15625	-12,441,562.50	-153,058.01	0.00	12,441,562.50	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

	USA TREASURY NTS 2.75% NTS 15/08/32 USD1000 PRICE: 90.15625 NET BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Aug 23	UNITED STATES TREAS NTS 4.375%	3,000,000.000	-2,984,414.08	-5,706.52	0.00	2,984,414.08	0.00	0.00	0.00
31 Aug 23	08-15-2026	99.4804687							
Settled	SEDOL : BRT3QF5 / BARCLAYS BANK PLC USA TREASURY NTS 0% NTS 15/08/26 USD'AR-202 PRICE: 99.48046 NET BROKER: BARCLAYS BANK PLC								
27 Sep 23	UNITED STATES TREAS NTS 4.625%	2,750,000.000	-2,729,589.84	-4,891.83	0.00	2,729,589.84	0.00	0.00	0.00
29 Sep 23	09-15-2026	99.2578125							
Settled	SEDOL : BP5X257 / BNP PARIBAS U.S.A - NEW YORK BRANCH USA TREASURY NTS 4.625% NTS 15/09/26 USD1000 PRICE: 99.25781 NET BROKER: BNP PARIBAS U.S.A - NEW YORK BRANCH								
27 Jul 23	UNITED STATES TREAS NTS DTD	2,500,000.000	-2,494,433.59	-4,891.30	0.00	2,494,433.59	0.00	0.00	0.00
31 Jul 23	07/15/2023 4.5% 07-15-2026	99.7773437							
Settled	SEDOL : BRBP392 / PERSHING LLC USA TREASURY NTS 4.5% NTS 15/07/2026 USD1000 PRICE: 99.77734 NET BROKER: PERSHING LLC								
26 Jul 23	US TREASURY N/B 2.375%	2,310,000.000	-2,105,709.38	-11,032.14	0.00	2,105,709.38	0.00	0.00	0.00
28 Jul 23	05-15-2029	91.15625							
Settled	SEDOL : BK1WV0 / PERSHING LLC USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 91.15625 NET BROKER: PERSHING LLC								
16 Aug 23	US TREASURY N/B 2.375%	3,545,000.000	-3,192,715.63	-21,734.80	0.00	3,192,715.63	0.00	0.00	0.00
18 Aug 23	05-15-2029	90.0625							
Settled	SEDOL : BK1WV0 / GREAT PACIFIC SECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
United States - USD									
	USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 90.0625 NET BROKER: GREAT PACIFIC SECURITIES								
28 Aug 23	US TREASURY N/B 2.375%	3,525,000.000	-3,170,021.48	-24,342.14	0.00	3,170,021.48	0.00	0.00	0.00
30 Aug 23	05-15-2029	89.929687							
Settled	SEDOL : BK1WV0 / PERSHING LLC USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 89.92968 NET BROKER: PERSHING LLC								
25 Sep 23	US TREASURY N/B 2.375%	2,400,000.000	-2,132,625.00	-20,910.33	0.00	2,132,625.00	0.00	0.00	0.00
27 Sep 23	05-15-2029	88.859375							
Settled	SEDOL : BK1WV0 / CASTLEOAK SECURITIES LP USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 88.85937 NET BROKER: CASTLEOAK SECURITIES LP								
31 Aug 23	UTD STATES TREAS 1.375% DUE	1,500,000.000	-1,368,867.19	-56.66	0.00	1,368,867.19	0.00	0.00	0.00
01 Sep 23	08-31-2026	91.2578125							
Settled	SEDOL : BKVBKD4 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 1.375% NTS 31/08/26 USD1000 PRICE: 91.25781 NET BROKER: NOMURA SECURITIES NEW YORK								
26 Jul 23	WI TREASURY SEC 3.375%	7,500,000.000	-7,184,472.66	-50,212.30	0.00	7,184,472.66	0.00	0.00	0.00
27 Jul 23	05-15-2033	95.792969							
Settled	SEDOL : BQYLTK3 / BARCLAYS BANK PLC USA TREASURY NTS 3.375% NTS 15/05/33 USD1000 PRICE: 95.79296 NET BROKER: BARCLAYS BANK PLC								
Total United States - USD			-84,718,661.56	-434,032.48	0.00	84,718,661.56	0.00	0.00	0.00
Total government bonds			-90,361,860.66	-532,500.45	0.00	90,361,860.66	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

China - USD

16 Aug 23	EXP-IMP BANK CHINA 3.875% SNR	200,000.000	-195,480.00	-1,980.56	0.00	195,480.00	0.00	0.00	0.00
18 Aug 23	MTN 16/05/26 USD	97.74							
Settled	SEDOL : BRSDG3 / HSBC SECURITIES (USA) INC. EXP-IMP BANK CHINA 3.875% SNR MTN 16/05/26 U PRICE: 97.74 NET BROKER: HSBC SECURITIES (USA) INC.								
Total China - USD			-195,480.00	-1,980.56	0.00	195,480.00	0.00	0.00	0.00

Malaysia - USD

01 Aug 23	PETRONAS CAP LTD FIXED 4.5%	200,000.000	-180,380.00	-3,375.00	0.00	180,380.00	0.00	0.00	0.00
03 Aug 23	DUE 03-18-2045	90.19							
Settled	CUSIP : Y68856AQ9 / GOLDMAN, SACHS AND CO. PETRONAS CAP LTD 4.5% 18/03/2045 PRICE: 90.19 NET BROKER: GOLDMAN, SACHS AND CO.								
01 Sep 23	PETRONAS CAP LTD FIXED 4.5%	300,000.000	-262,476.00	-6,300.00	0.00	262,476.00	0.00	0.00	0.00
06 Sep 23	DUE 03-18-2045	87.492							
Settled	CUSIP : Y68856AQ9 / SCBLGB2L PETRONAS CAP LTD 4.5% 18/03/2045 PRICE: 87.492 NET BROKER: SCBLGB2L								
Total Malaysia - USD			-442,856.00	-9,675.00	0.00	442,856.00	0.00	0.00	0.00

United Arab Emirates - USD

03 Aug 23	MDGH GMTN RSC LTD 4.375% GTD	200,000.000	-191,000.00	-1,822.92	0.00	191,000.00	0.00	0.00	0.00
07 Aug 23	SNR 22/11/33 USD	95.50							
Settled	SEDOL : BMCNB41 / HSBC SECURITIES (USA) INC. MDGH GMTN RSC LTD 4.375% GTD SNR 22/11/33 U PRICE: 95.5 NET BROKER: HSBC SECURITIES (USA) INC.								
Total United Arab Emirates - USD			-191,000.00	-1,822.92	0.00	191,000.00	0.00	0.00	0.00
Total government agencies			-829,336.00	-13,478.48	0.00	829,336.00	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									
Corporate bonds									
China - USD									
11 Jul 23	ST GRID OVERSEAS FIXED 3.5%	300,000.000	-286,389.00	-2,012.50	0.00	286,389.00	0.00	0.00	0.00
13 Jul 23	DUE 05-04-2027	95.463							
Settled	CUSIP : G8450LAJ3 / MIZUHO SECURITIES USA INC. ST GRID OVERSEAS 3.5% 04/05/2027 PRICE: 95.463 NET BROKER: MIZUHO SECURITIES USA INC.								
Total China - USD			-286,389.00	-2,012.50	0.00	286,389.00	0.00	0.00	0.00
United Kingdom - USD									
07 Aug 23	HSBC HLDGS PLC FLTG RT 5.887%	4,580,000.000	-4,580,000.00	0.00	0.00	4,580,000.00	0.00	0.00	0.00
14 Aug 23	DUE 08-14-2027	100.00							
Settled	SEDOL : BLGYS97 / PERSHING LLC HSBC HLDGS PLC SR NT FXD 5.887% 14/08/2027 PRICE: 100.0 NET BROKER: PERSHING LLC								
Total United Kingdom - USD			-4,580,000.00	0.00	0.00	4,580,000.00	0.00	0.00	0.00
United States - USD									
16 Aug 23	APOLLO GLOBAL MANAGEMENT INC	212,000.000	-5,300,000.00	0.00	0.00	5,300,000.00	0.00	0.00	0.00
23 Aug 23	7.625% 09-15-2053	25.00							
Settled	SEDOL : BQC5ZW1 / MORGAN STANLEY AND CO., LLC APOLLO GLOBAL MANAGEMENT INC 7.625% 15/ PRICE: 25.0 NET BROKER: MORGAN STANLEY AND CO., LLC								
19 Sep 23	EDISON INTERNATIONAL 5.375%	2,500,000.000	-2,237,500.00	-2,239.58	0.00	2,237,500.00	0.00	0.00	0.00
21 Sep 23	12-31-2049	89.50							
Settled	SEDOL : BMCDH43 / PERSHING LLC EDISON INTL 5.375%-FRN SUB PERP USD1000 PRICE: 89.5 NET BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Corporate bonds

United States - USD

20 Jul 23	STARWOOD PPTY TR INC SR NT	600,000.000	-532,272.00	-656.25	0.00	532,272.00	0.00	0.00	0.00
24 Jul 23	144A 4.375% 01-15-2027	88.712							
Settled	SEDOL : BP2CW35 / BANK OF AMERICA MERRILL LYNCH-BAML STARWOOD PROPERTY 4.375% SNR 15/01/27 USD1000 PRICE: 88.712 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
21 Jul 23	STARWOOD PPTY TR INC SR NT	600,000.000	-532,362.00	-729.17	0.00	532,362.00	0.00	0.00	0.00
25 Jul 23	144A 4.375% 01-15-2027	88.727							
Settled	SEDOL : BP2CW35 / J.P. MORGAN SECURITIES LLC STARWOOD PROPERTY 4.375% SNR 15/01/27 USD1000 PRICE: 88.727 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total United States - USD			-8,602,134.00	-3,625.00	0.00	8,602,134.00	0.00	0.00	0.00
Total corporate bonds			-13,468,523.00	-5,637.50	0.00	13,468,523.00	0.00	0.00	0.00

Bank loans

United States - USD

14 Apr 23	REVERSAL: AL NGPL HOLDINGS,	-1,982,961.270	1,975,525.17	0.00	0.00	-1,975,525.17	0.00	0.00	0.00
16 Oct 23	LLC INITIAL TERM LOAN 04-14-2028	99.625							
NA	CUSIP : 01021AAB6 / BARCLAYS BANK PLC AL NGPL HOLDINGS, INITIAL 14/04/2028 PRICE: 99.625 NET BROKER: BARCLAYS BANK PLC								
14 Apr 23	AL NGPL HOLDINGS, LLC INITIAL	1,978,920.300	-1,971,439.30	0.00	0.00	1,971,439.30	0.00	0.00	0.00
28 Jul 23	TERM LOAN 04-14-2028	99.625							
Settled	CUSIP : 01021AAB6 / BARCLAYS BANK PLC AL NGPL HOLDINGS, INITIAL 14/04/2028 PRICE: 99.62196 NET BROKER: BARCLAYS BANK 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

Bank loans

United States - USD

18 May 23	REVERSAL: AL NGPL HOLDINGS, LLC INITIAL TERM LOAN 04-14-2028	-1,343,415.950	1,335,019.60	0.00	0.00	-1,335,019.60	0.00	0.00	0.00
15 Nov 23	LLC INITIAL TERM LOAN 04-14-2028	99.375							
NA	CUSIP : 01021AAB6 / BARCLAYS BANK PLC AL NGPL HOLDINGS, INITIAL 14/04/2028 PRICE: 99.37499 NET BROKER: BARCLAYS BANK PLC								
18 May 23	AL NGPL HOLDINGS, LLC INITIAL TERM LOAN 04-14-2028	1,340,678.270	-1,332,228.77	0.00	0.00	1,332,228.77	0.00	0.00	0.00
17 Aug 23	TERM LOAN 04-14-2028	99.375							
Settled	CUSIP : 01021AAB6 / BARCLAYS BANK PLC AL NGPL HOLDINGS, INITIAL 14/04/2028 PRICE: 99.36975 NET BROKER: BARCLAYS BANK PLC								
02 Aug 23	CDK GLOBAL INC TERM LOAN 06-08-2029	4,488,693.470	-4,488,693.47	0.00	0.00	4,488,693.47	0.00	0.00	0.00
30 Jan 24	06-08-2029	100.00							
Pending	CUSIP : 15477BAB3 / MORGAN STANLEY AND CO., LLC CDK GLOBAL INC TERM LOAN 06/07/2029 PRICE: 100.0 NET BROKER: MORGAN STANLEY AND CO., LLC								
20 Jul 23	GEON PERFORMANCE SOLUTIONS, LLC (FKA. , LLC) TERM LOAN 08-18-2028	3,000,000.000	-2,992,519.00	0.00	0.00	2,992,519.00	0.00	0.00	0.00
12 Sep 23	LLC (FKA. , LLC) TERM LOAN 08-18-2028	99.75							
Settled	CUSIP : 37254YAB6 / HSBC BANK USA, N.A. GEON PERFORMANCE SOLUTIONS, LLC (FKA. , LLC) TERM LOAN PRICE: 99.75063 NET BROKER: HSBC BANK USA, N.A.								
06 Sep 23	GEON PERFORMANCE SOLUTIONS, LLC (FKA. , LLC) TERM LOAN 08-18-2028	2,000,000.000	-1,990,019.00	0.00	0.00	1,990,019.00	0.00	0.00	0.00
15 Sep 23	LLC (FKA. , LLC) TERM LOAN 08-18-2028	99.50							
Settled	CUSIP : 37254YAB6 / HSBC BANK USA, N.A.								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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

Bank loans

United States - USD

GEON PERFORMANCE SOLUTIONS, LLC (FKA.
 TERM LOAN PRICE: 99.50095 NET BROKER: HSBC
 BANK USA, N.A.

23 Jun 23	REVERSAL: INEOS ENTERPRISES	-2,110,000.000		2,078,350.00	0.00	0.00	-2,078,350.00	0.00	0.00	0.00
26 Dec 23	HOLDINGS US FINCO LLC TERM LN	98.50								
NA	B USD SR SECD TERM LN									
	06-23-2030									
	CUSIP : LX2113814 /									
	BARCLAYS BANK PLC									
	INEOS ENTERPRISES HOLDINGS US FINCO LLC									
	TERM LN B PRICE: 98.5 NET BROKER: BARCLAYS									
	BANK PLC									
23 Jun 23	INEOS ENTERPRISES HOLDINGS US	2,110,000.000		-2,078,368.33	0.00	0.00	2,078,368.33	0.00	0.00	0.00
12 Jul 23	FINCO LLC TERM LN B USD SR	98.50								
Settled	SECD TERM LN 06-23-2030									
	CUSIP : LX2113814 /									
	BARCLAYS BANK PLC									
	INEOS ENTERPRISES HOLDINGS US FINCO LLC									
	TERM LN B PRICE: 98.50086 NET BROKER:									
	BARCLAYS BANK PLC									
20 Jul 23	INEOS ENTERPRISES HOLDINGS US	2,500,000.000		-2,500,019.00	0.00	0.00	2,500,019.00	0.00	0.00	0.00
31 Jul 23	FINCO LLC TERM LN B USD SR	100.00								
Settled	SECD TERM LN 06-23-2030									
	CUSIP : LX2113814 /									
	BARCLAYS BANK PLC									
	INEOS ENTERPRISES HOLDINGS US FINCO LLC									
	TERM LN B PRICE: 100.00076 NET BROKER:									
	BARCLAYS BANK PLC									
25 Jul 23	IQVIA INC IQVIA INC TLA2 DUE	9,280,000.000		-9,117,619.00	0.00	0.00	9,117,619.00	0.00	0.00	0.00
05 Sep 23	06-16-2027	98.25								
Settled	CUSIP : LX2057953 /									
	HSBC BANK USA, N.A.									
	IQVIA INC IQVIA INC TLA2 16/06/2027 PRICE:									
	98.2502 NET BROKER: HSBC BANK USA, 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

Bank loans

United States - USD

23 May 23	REVERSAL: IRIDIUM SATELLITE LLC	-2,228,855.800	2,231,641.87	0.00	0.00	-2,231,641.87	0.00	0.00	0.00
20 Nov 23	TERM LOAN B DUE 11-04-2026 BEO	100.125							
NA	CUSIP : 46269KAL8 / DEUTSCHE BANK AG IRIDIUM SATELLITE TERM LN B 04/11/2026 PRICE: 100.125 NET BROKER: DEUTSCHE BANK AG								
23 May 23	IRIDIUM SATELLITE LLC TERM LOAN	2,228,855.800	-2,231,668.55	0.00	0.00	2,231,668.55	0.00	0.00	0.00
01 Aug 23	B DUE 11-04-2026 BEO	100.125							
Settled	CUSIP : 46269KAL8 / DEUTSCHE BANK AG IRIDIUM SATELLITE TERM LN B 04/11/2026 PRICE: 100.12619 NET BROKER: DEUTSCHE BANK AG								
24 May 23	REVERSAL: IRIDIUM SATELLITE LLC	-2,178,993.250	2,178,993.25	0.00	0.00	-2,178,993.25	0.00	0.00	0.00
21 Nov 23	TERM LOAN B DUE 11-04-2026 BEO	100.00							
NA	CUSIP : 46269KAL8 / DEUTSCHE BANK AG IRIDIUM SATELLITE TERM LN B 04/11/2026 PRICE: 100.0 NET BROKER: DEUTSCHE BANK AG								
24 May 23	IRIDIUM SATELLITE LLC TERM LOAN	2,178,993.250	-2,179,012.25	0.00	0.00	2,179,012.25	0.00	0.00	0.00
01 Aug 23	B DUE 11-04-2026 BEO	100.00							
Settled	CUSIP : 46269KAL8 / DEUTSCHE BANK AG IRIDIUM SATELLITE TERM LN B 04/11/2026 PRICE: 100.00087 NET BROKER: DEUTSCHE BANK AG								
Total United States - USD			-21,082,056.78	0.00	0.00	21,082,056.78	0.00	0.00	0.00
Total bank loans			-21,082,056.78	0.00	0.00	21,082,056.78	0.00	0.00	0.00

Government mortgage backed securities

United States - USD

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government mortgage backed securities

United States - USD

21 Sep 23	FED HOME LN MTG 2.5% DUE	861,895.220	-695,576.38	-1,436.49	0.00	695,576.38	0.00	0.00	0.00
25 Sep 23	04-01-2052	80.703125							
Settled	CUSIP : 3132DWDJ9 /CMO1 MFR SECURITIES INC. FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 80.70312 NET BROKER: MFR SECURITIES INC.								
25 Sep 23	FHLMC POOL #SD-8221 3.5%	385,806.510	-334,687.14	-937.72	0.00	334,687.14	0.00	0.00	0.00
26 Sep 23	05-01-2052	86.75							
Settled	CUSIP : 3132DWD26 / GX CLARKE NEW YORK FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 86.74999 NET BROKER: GX CLARKE NEW YORK								
Total United States - USD			-1,030,263.52	-2,374.21	0.00	1,030,263.52	0.00	0.00	0.00
Total government mortgage backed securities			-1,030,263.52	-2,374.21	0.00	1,030,263.52	0.00	0.00	0.00

Commercial mortgage-backed

United States - USD

22 Aug 23	DC COML MTG TR 6.3143% DUE	3,980,000.000	-3,979,987.26	-20,244.35	0.00	3,979,987.26	0.00	0.00	0.00
30 Aug 23	09-12-2040	99.99968							
Settled	SEDOL : BRC47F2 /SPCL1 CITIGROUP GLOBAL MARKETS INC. DC COMMERCIAL MORT 0% MBS 12/09/2040 USD144A PRICE: 99.99967 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
19 Jul 23	PVTPL ADAMS OUTDOOR	3,190,000.000	-3,189,872.08	0.00	0.00	3,189,872.08	0.00	0.00	0.00
31 Jul 23	ADVERTISING LP SR 23-1 CL A2	99.99599							
Settled	6.97% 07-15-2053 CUSIP : 006346AW0 /SPCL1 BARCLAYS BANK PLC ADAMS OUTDOOR SR 23-1 CL A2 6.97% 15/07/2053 PRICE: 99.99598 NET BROKER: BARCLAYS BANK 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							

Purchases

Fixed Income

Commercial mortgage-backed

Total United States - USD			-7,169,859.34	-20,244.35	0.00	7,169,859.34	0.00	0.00	0.00
Total commercial mortgage-backed			-7,169,859.34	-20,244.35	0.00	7,169,859.34	0.00	0.00	0.00

Asset backed securities

United States - USD

12 Sep 23 20 Sep 23 Settled	NAVISTAR FINL 6.18% DUE 08-25-2028 CUSIP : 63938PBU2 /SPCL1 BANK OF AMERICA MERRILL LYNCH-BAML NAVISTAR FINL 2023-1 AST 6.18% 25/08/2028 PRICE: 99.98578 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML	2,660,000.000 99.98579	-2,659,622.01	0.00	0.00	2,659,622.01	0.00	0.00	0.00
20 Jul 23 27 Jul 23 Settled	ONDECK ASSET SECURITIZATION IV LLC 8.25%08-19-2030 SEDOL : BP6TH04 / JEFFERIES LLC. ONDECK AST 8.25% 19/08/2030 PRICE: 99.8313 NET BROKER: JEFFERIES LLC.	3,880,000.000 99.8313	-3,873,454.44	0.00	0.00	3,873,454.44	0.00	0.00	0.00
15 Aug 23 22 Aug 23 Settled	ONEMAIN FINL 6.17% DUE 09-15-2036 CUSIP : 68269HAB1 /SPCL1 CITIGROUP GLOBAL MARKETS INC. ONEMAIN FINL AST BACKED 0.0% 14/09/2036 PRICE: 99.98475 NET BROKER: CITIGROUP GLOBAL MARKETS INC.	7,680,000.000 99.98475	-7,678,828.80	0.00	0.00	7,678,828.80	0.00	0.00	0.00
10 Aug 23 17 Aug 23 Settled	PVTPL ALIGNED DATA CENTERS ISSUER LLC SER 23-1A CL A2 6.0% 08-17-2048 CUSIP : 01627AAD0 /SPCL1 PERSHING LLC ALIGNED DATA CENTE 6% MBS 17/08/2048 USD144A PRICE: 97.6954 NET BROKER: PERSHING LLC	3,750,000.000 97.6954	-3,663,577.50	0.00	0.00	3,663,577.50	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Asset backed securities

United States - USD

12 Jul 23	PVTPL CFG INVTS LTD SER 23-1 CL	3,430,000.000	-3,429,791.80	0.00	0.00	3,429,791.80	0.00	0.00	0.00
20 Jul 23	A 8.56% 07-25-2034	99.99393							
Settled	CUSIP : 12528GAH5 /SPCL1 PERSHING LLC CFG INVTS LTD AST BACKED 8.56% 25/07/2034 PRICE: 99.99393 NET BROKER: PERSHING LLC								
Total United States - USD			-21,305,274.55	0.00	0.00	21,305,274.55	0.00	0.00	0.00
Total asset backed securities			-21,305,274.55	0.00	0.00	21,305,274.55	0.00	0.00	0.00

Non-government backed c.m.o.s

United States - USD

14 Sep 23	CARS-DB4 LP / 6.5% DUE 09-15-2053	3,830,000.000	-3,703,292.88	0.00	0.00	3,703,292.88	0.00	0.00	0.00
25 Sep 23	CUSIP : 12510HAT7 /SPCL1	96.69172							
Settled	PERSHING LLC CARS-DB4 LP / NET LEASE 0.0% 15/09/2053 PRICE: 96.69172 NET BROKER: PERSHING LLC								
07 Jul 23	PVTPL CRSO TR 2023-BRND FRN	5,560,000.000	-5,566,945.00	-19,795.55	0.00	5,566,945.00	0.00	0.00	0.00
19 Jul 23	07-10-2040	100.12491							
Settled	SEDOL : BM9K7Q9 /SPCL1 MORGAN STANLEY AND CO., LLC CRSO TR 2023-BRND COML MTG 7.1207% 10/07/2028 PRICE: 100.12491 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total United States - USD			-9,270,237.88	-19,795.55	0.00	9,270,237.88	0.00	0.00	0.00
Total non-government backed c.m.o.s			-9,270,237.88	-19,795.55	0.00	9,270,237.88	0.00	0.00	0.00
Total fixed income			-164,517,411.73	-594,030.54	0.00	164,517,411.73	0.00	0.00	0.00

Sukuk

Sukuk

Malaysia - USD

◆ Investment Transaction Detail

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

Purchases

Sukuk

Sukuk

Malaysia - USD

24 Jul 23	MALAYSIA SUKUK GLOBAL BERHAD	300,000.000	-231,846.00	-2,255.00	0.00	231,846.00	0.00	0.00	0.00
26 Jul 23	3.075% SUK SNR 04-28-2051 USD	77.282							
Settled	CUSIP : Y57542AB1 / MARKETAXESS CORPORATION MALAYSIA SUKUK GLOBAL BERHAD 3.075% SUK SNR 28/04/ PRICE: 77.282 NET BROKER: MARKETAXESS CORPORATION								

01 Aug 23	MALAYSIA SUKUK GLOBAL BERHAD	300,000.000	-223,350.01	-2,434.37	0.00	223,350.01	0.00	0.00	0.00
03 Aug 23	3.075% SUK SNR 04-28-2051 USD	74.45							
Settled	CUSIP : Y57542AB1 / SUSQUEHANNA FINANCIAL GROUP LLLP MALAYSIA SUKUK GLOBAL BERHAD 3.075% SUK SNR 28/04/ PRICE: 74.45 OTHER CHARGES: 0.01 BROKER: SUSQUEHANNA FINANCIAL GROUP LLLP								

Total Malaysia - USD			-455,196.01	-4,689.37	0.00	455,196.01	0.00	0.00	0.00
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Saudi Arabia - USD

11 Jul 23	KSA SUKUK LTD TBOND 4.511%	300,000.000	-292,200.00	-1,917.18	0.00	292,200.00	0.00	0.00	0.00
13 Jul 23	22/05/2033	97.40							
Settled	SEDOL : BNDT833 / MARKETAXESS CORPORATION KSA SUKUK LTD TBOND 4.511% 22/05/2033 PRICE: 97.4 NET BROKER: MARKETAXESS CORPORATION								

Total Saudi Arabia - USD			-292,200.00	-1,917.18	0.00	292,200.00	0.00	0.00	0.00
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Total sukuk			-747,396.01	-6,606.55	0.00	747,396.01	0.00	0.00	0.00
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Total sukuk			-747,396.01	-6,606.55	0.00	747,396.01	0.00	0.00	0.00
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Cash and Cash Equivalents

Funds - short term investment

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

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Jul 23	NT COLLECTIVE GOVT SHORT TERM	21,666.000	-21,666.00	0.00	0.00	21,666.00	0.00	0.00	0.00
03 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jul 23	NT COLLECTIVE GOVT SHORT TERM	7,192.070	-7,192.07	0.00	0.00	7,192.07	0.00	0.00	0.00
03 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jul 23	NT COLLECTIVE GOVT SHORT TERM	55,194.600	-55,194.60	0.00	0.00	55,194.60	0.00	0.00	0.00
03 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3,050,000.000	-3,050,000.00	0.00	0.00	3,050,000.00	0.00	0.00	0.00
03 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jul 23	NT COLLECTIVE GOVT SHORT TERM	127,710.540	-127,710.54	0.00	0.00	127,710.54	0.00	0.00	0.00
03 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 23	NT COLLECTIVE GOVT SHORT TERM	732.280	-732.28	0.00	0.00	732.28	0.00	0.00	0.00
03 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Jul 23	NT COLLECTIVE GOVT SHORT TERM	188,428.950	-188,428.95	0.00	0.00	188,428.95	0.00	0.00	0.00
03 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM	149,916.890	-149,916.89	0.00	0.00	149,916.89	0.00	0.00	0.00
05 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM	6,915.990	-6,915.99	0.00	0.00	6,915.99	0.00	0.00	0.00
05 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	6,289,519.660	-6,289,519.66	0.00	0.00	6,289,519.66	0.00	0.00	0.00
05 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM	23,000.000	-23,000.00	0.00	0.00	23,000.00	0.00	0.00	0.00
05 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,289,202.340	-1,289,202.34	0.00	0.00	1,289,202.34	0.00	0.00	0.00
05 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM	32,217.730	-32,217.73	0.00	0.00	32,217.73	0.00	0.00	0.00
05 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3,050,000.000	-3,050,000.00	0.00	0.00	3,050,000.00	0.00	0.00	0.00
05 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 23	NT COLLECTIVE GOVT SHORT TERM		10,268.900	-10,268.90	0.00	0.00	10,268.90	0.00	0.00	0.00
05 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM		69,121.650	-69,121.65	0.00	0.00	69,121.65	0.00	0.00	0.00
05 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM		26,286.180	-26,286.18	0.00	0.00	26,286.18	0.00	0.00	0.00
05 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM		274,000.000	-274,000.00	0.00	0.00	274,000.00	0.00	0.00	0.00
05 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3.320	-3.32	0.00	0.00	3.32	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	243.070	-243.07	0.00	0.00	243.07	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	130,436.320	-130,436.32	0.00	0.00	130,436.32	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	16.460	-16.46	0.00	0.00	16.46	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	243,493.400	-243,493.40	0.00	0.00	243,493.40	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3.600	-3.60	0.00	0.00	3.60	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3,183.990	-3,183.99	0.00	0.00	3,183.99	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	529,109.390	-529,109.39	0.00	0.00	529,109.39	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	74.500	-74.50	0.00	0.00	74.50	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	68.860	-68.86	0.00	0.00	68.86	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	68,311.840	-68,311.84	0.00	0.00	68,311.84	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	10.530	-10.53	0.00	0.00	10.53	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	463.550	-463.55	0.00	0.00	463.55	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	87.050	-87.05	0.00	0.00	87.05	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	197.650	-197.65	0.00	0.00	197.65	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	7.130	-7.13	0.00	0.00	7.13	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	576.680	-576.68	0.00	0.00	576.68	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	10,663.620	-10,663.62	0.00	0.00	10,663.62	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4.820	-4.82	0.00	0.00	4.82	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	13.800	-13.80	0.00	0.00	13.80	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	73,372.490	-73,372.49	0.00	0.00	73,372.49	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	96,936.370	-96,936.37	0.00	0.00	96,936.37	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	175,429.070	-175,429.07	0.00	0.00	175,429.07	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	19,980.710	-19,980.71	0.00	0.00	19,980.71	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	112.460	-112.46	0.00	0.00	112.46	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	72.670	-72.67	0.00	0.00	72.67	0.00	0.00	0.00	
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	619,739.820	-619,739.82	0.00	0.00	619,739.82	0.00	0.00	0.00	
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	137.720	-137.72	0.00	0.00	137.72	0.00	0.00	0.00	
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	529,232.600	-529,232.60	0.00	0.00	529,232.60	0.00	0.00	0.00	
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	177.010	-177.01	0.00	0.00	177.01	0.00	0.00	0.00	
06 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	259.830	-259.83	0.00	0.00	259.83	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	106,549.320	-106,549.32	0.00	0.00	106,549.32	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,832.750	-1,832.75	0.00	0.00	1,832.75	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.220	-0.22	0.00	0.00	0.22	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,605.930	-1,605.93	0.00	0.00	1,605.93	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	17.970	-17.97	0.00	0.00	17.97	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,925.860	-1,925.86	0.00	0.00	1,925.86	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	17.300	-17.30	0.00	0.00	17.30	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	165.260	-165.26	0.00	0.00	165.26	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	63,240.970	-63,240.97	0.00	0.00	63,240.97	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	9.100	-9.10	0.00	0.00	9.10	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	21.900	-21.90	0.00	0.00	21.90	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	17,315.000	-17,315.00	0.00	0.00	17,315.00	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	360,699.190	-360,699.19	0.00	0.00	360,699.19	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.140	-0.14	0.00	0.00	0.14	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	613.770	-613.77	0.00	0.00	613.77	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	127,907.920	-127,907.92	0.00	0.00	127,907.92	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	13.780	-13.78	0.00	0.00	13.78	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	113,006.150	-113,006.15	0.00	0.00	113,006.15	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	16.740	-16.74	0.00	0.00	16.74	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	14.340	-14.34	0.00	0.00	14.34	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	13.440	-13.44	0.00	0.00	13.44	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	477.660	-477.66	0.00	0.00	477.66	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	354.690	-354.69	0.00	0.00	354.69	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	156.400	-156.40	0.00	0.00	156.40	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	205.430	-205.43	0.00	0.00	205.43	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2.860	-2.86	0.00	0.00	2.86	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3.300	-3.30	0.00	0.00	3.30	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	48.160	-48.16	0.00	0.00	48.16	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	207.530	-207.53	0.00	0.00	207.53	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	110.660	-110.66	0.00	0.00	110.66	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	33.060	-33.06	0.00	0.00	33.06	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	564.900	-564.90	0.00	0.00	564.90	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.100	-0.10	0.00	0.00	0.10	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4.920	-4.92	0.00	0.00	4.92	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	7.160	-7.16	0.00	0.00	7.16	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	887.320	-887.32	0.00	0.00	887.32	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3.780	-3.78	0.00	0.00	3.78	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2,501.540	-2,501.54	0.00	0.00	2,501.54	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	660.450	-660.45	0.00	0.00	660.45	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2.340	-2.34	0.00	0.00	2.34	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2.790	-2.79	0.00	0.00	2.79	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	117.720	-117.72	0.00	0.00	117.72	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	145.120	-145.12	0.00	0.00	145.12	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.960	-0.96	0.00	0.00	0.96	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	122.400	-122.40	0.00	0.00	122.40	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	15.840	-15.84	0.00	0.00	15.84	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	25.310	-25.31	0.00	0.00	25.31	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	116.470	-116.47	0.00	0.00	116.47	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	140.870	-140.87	0.00	0.00	140.87	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	17.310	-17.31	0.00	0.00	17.31	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	15.160	-15.16	0.00	0.00	15.16	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	32.980	-32.98	0.00	0.00	32.98	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	97.290	-97.29	0.00	0.00	97.29	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	280.650	-280.65	0.00	0.00	280.65	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3.070	-3.07	0.00	0.00	3.07	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4.160	-4.16	0.00	0.00	4.16	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	27.200	-27.20	0.00	0.00	27.20	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	190.920	-190.92	0.00	0.00	190.92	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	833.420	-833.42	0.00	0.00	833.42	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	360.380	-360.38	0.00	0.00	360.38	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	12.510	-12.51	0.00	0.00	12.51	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.660	-0.66	0.00	0.00	0.66	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	25.200	-25.20	0.00	0.00	25.20	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	83,892.600	-83,892.60	0.00	0.00	83,892.60	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	253.710	-253.71	0.00	0.00	253.71	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	787.420	-787.42	0.00	0.00	787.42	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	56,732.030	-56,732.03	0.00	0.00	56,732.03	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	417.380	-417.38	0.00	0.00	417.38	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	94.880	-94.88	0.00	0.00	94.88	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	35.000	-35.00	0.00	0.00	35.00	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	65.550	-65.55	0.00	0.00	65.55	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4.380	-4.38	0.00	0.00	4.38	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	36.850	-36.85	0.00	0.00	36.85	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	606.540	-606.54	0.00	0.00	606.54	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	10,708.730	-10,708.73	0.00	0.00	10,708.73	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	64.070	-64.07	0.00	0.00	64.07	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	14.670	-14.67	0.00	0.00	14.67	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	128.540	-128.54	0.00	0.00	128.54	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2,512.970	-2,512.97	0.00	0.00	2,512.97	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	84.520	-84.52	0.00	0.00	84.52	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	64.240	-64.24	0.00	0.00	64.24	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	74.850	-74.85	0.00	0.00	74.85	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	222.170	-222.17	0.00	0.00	222.17	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	174.800	-174.80	0.00	0.00	174.80	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	109.310	-109.31	0.00	0.00	109.31	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,390.910	-1,390.91	0.00	0.00	1,390.91	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	102.090	-102.09	0.00	0.00	102.09	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	34.760	-34.76	0.00	0.00	34.76	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	226.410	-226.41	0.00	0.00	226.41	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	25.050	-25.05	0.00	0.00	25.05	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	25,218.350	-25,218.35	0.00	0.00	25,218.35	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	19.400	-19.40	0.00	0.00	19.40	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.120	-0.12	0.00	0.00	0.12	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	133.160	-133.16	0.00	0.00	133.16	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	84.350	-84.35	0.00	0.00	84.35	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	616.970	-616.97	0.00	0.00	616.97	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	99.320	-99.32	0.00	0.00	99.32	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	97.560	-97.56	0.00	0.00	97.56	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	7.400	-7.40	0.00	0.00	7.40	0.00	0.00	0.00
06 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	434.530	-434.53	0.00	0.00	434.53	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Jul 23	NT COLLECTIVE GOVT SHORT TERM	468.880	-468.88	0.00	0.00	468.88	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	20,000,000.000	-20,000,000.00	0.00	0.00	20,000,000.00	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	11,641.680	-11,641.68	0.00	0.00	11,641.68	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	32,331.250	-32,331.25	0.00	0.00	32,331.25	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	19,475.150	-19,475.15	0.00	0.00	19,475.15	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	63,999.780	-63,999.78	0.00	0.00	63,999.78	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	23,730.840	-23,730.84	0.00	0.00	23,730.84	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	35,996,562.750	-35,996,562.75	0.00	0.00	35,996,562.75	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	57,254.100	-57,254.10	0.00	0.00	57,254.10	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4,000,000.000	-4,000,000.00	0.00	0.00	4,000,000.00	0.00	0.00	0.00
07 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	31,751.620	-31,751.62	0.00	0.00	31,751.62	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	265,629.750	-265,629.75	0.00	0.00	265,629.75	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	73,088.350	-73,088.35	0.00	0.00	73,088.35	0.00	0.00	0.00
10 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	28,364.450	-28,364.45	0.00	0.00	28,364.45	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	243,814.620	-243,814.62	0.00	0.00	243,814.62	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	249,000.000	-249,000.00	0.00	0.00	249,000.00	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	87,650.120	-87,650.12	0.00	0.00	87,650.12	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	30,865.970	-30,865.97	0.00	0.00	30,865.97	0.00	0.00	0.00
10 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

10 Jul 23	NT COLLECTIVE GOVT SHORT TERM	23,916.610	-23,916.61	0.00	0.00	23,916.61	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4,660,000.000	-4,660,000.00	0.00	0.00	4,660,000.00	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	10,640.490	-10,640.49	0.00	0.00	10,640.49	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	184,846.670	-184,846.67	0.00	0.00	184,846.67	0.00	0.00	0.00
10 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

10 Jul 23	NT COLLECTIVE GOVT SHORT TERM	177,891.500	-177,891.50	0.00	0.00	177,891.50	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	213,450.310	-213,450.31	0.00	0.00	213,450.31	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	283,258.230	-283,258.23	0.00	0.00	283,258.23	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	124,052.660	-124,052.66	0.00	0.00	124,052.66	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3,451,543.100	-3,451,543.10	0.00	0.00	3,451,543.10	0.00	0.00	0.00
11 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Jul 23	NT COLLECTIVE GOVT SHORT TERM	6,513.420	-6,513.42	0.00	0.00	6,513.42	0.00	0.00	0.00
11 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	131,066.540	-131,066.54	0.00	0.00	131,066.54	0.00	0.00	0.00
11 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	48,112.500	-48,112.50	0.00	0.00	48,112.50	0.00	0.00	0.00
11 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	15,119.050	-15,119.05	0.00	0.00	15,119.05	0.00	0.00	0.00
11 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

11 Jul 23	NT COLLECTIVE GOVT SHORT TERM	5,390.760	-5,390.76	0.00	0.00	5,390.76	0.00	0.00	0.00
11 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	33,051.060	-33,051.06	0.00	0.00	33,051.06	0.00	0.00	0.00
12 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	33,562.500	-33,562.50	0.00	0.00	33,562.50	0.00	0.00	0.00
12 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	980.300	-980.30	0.00	0.00	980.30	0.00	0.00	0.00
12 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	49,770.510	-49,770.51	0.00	0.00	49,770.51	0.00	0.00	0.00
13 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 Jul 23	NT COLLECTIVE GOVT SHORT TERM	50,825.090	-50,825.09	0.00	0.00	50,825.09	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	38,780.210	-38,780.21	0.00	0.00	38,780.21	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	101,966.160	-101,966.16	0.00	0.00	101,966.16	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	139,300.000	-139,300.00	0.00	0.00	139,300.00	0.00	0.00	0.00
13 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

13 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4,517,549.180	-4,517,549.18	0.00	0.00	4,517,549.18	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	144,345.960	-144,345.96	0.00	0.00	144,345.96	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2,943.440	-2,943.44	0.00	0.00	2,943.44	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	88,515.520	-88,515.52	0.00	0.00	88,515.52	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	231,195.910	-231,195.91	0.00	0.00	231,195.91	0.00	0.00	0.00
13 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 Jul 23	NT COLLECTIVE GOVT SHORT TERM		124,564.050	-124,564.05	0.00	0.00	124,564.05	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		8,455.950	-8,455.95	0.00	0.00	8,455.95	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		41,096.790	-41,096.79	0.00	0.00	41,096.79	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	210,348.010	-210,348.01	0.00	0.00	210,348.01	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	45,484.110	-45,484.11	0.00	0.00	45,484.11	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	169,525.760	-169,525.76	0.00	0.00	169,525.76	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	70,680.000	-70,680.00	0.00	0.00	70,680.00	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	196,424.390	-196,424.39	0.00	0.00	196,424.39	0.00	0.00	0.00
14 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Jul 23	NT COLLECTIVE GOVT SHORT TERM	378,950.000	-378,950.00	0.00	0.00	378,950.00	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	88,500.000	-88,500.00	0.00	0.00	88,500.00	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	120,127.510	-120,127.51	0.00	0.00	120,127.51	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	118,907.500	-118,907.50	0.00	0.00	118,907.50	0.00	0.00	0.00
17 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,205,724.550	-1,205,724.55	0.00	0.00	1,205,724.55	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2.010	-2.01	0.00	0.00	2.01	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	24,269.000	-24,269.00	0.00	0.00	24,269.00	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	65,407.190	-65,407.19	0.00	0.00	65,407.19	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	182,500.000	-182,500.00	0.00	0.00	182,500.00	0.00	0.00	0.00
17 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

17 Jul 23	NT COLLECTIVE GOVT SHORT TERM		140,138.460	-140,138.46	0.00	0.00	140,138.46	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		22,990.370	-22,990.37	0.00	0.00	22,990.37	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		171,320.950	-171,320.95	0.00	0.00	171,320.95	0.00	0.00	0.00
17 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		82,328.540	-82,328.54	0.00	0.00	82,328.54	0.00	0.00	0.00
17 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 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

18 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2,157,050.170	-2,157,050.17	0.00	0.00	2,157,050.17	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	10.000	-10.00	0.00	0.00	10.00	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	14,121.120	-14,121.12	0.00	0.00	14,121.12	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	686,409.080	-686,409.08	0.00	0.00	686,409.08	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	675,000.000	-675,000.00	0.00	0.00	675,000.00	0.00	0.00	0.00
18 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Jul 23	NT COLLECTIVE GOVT SHORT TERM	5,010.870	-5,010.87	0.00	0.00	5,010.87	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	6,434.870	-6,434.87	0.00	0.00	6,434.87	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,300,000.000	-1,300,000.00	0.00	0.00	1,300,000.00	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	80,000.000	-80,000.00	0.00	0.00	80,000.00	0.00	0.00	0.00
18 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

19 Jul 23	NT COLLECTIVE GOVT SHORT TERM	5.000	-5.00	0.00	0.00	5.00	0.00	0.00	0.00
19 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	29,540.040	-29,540.04	0.00	0.00	29,540.04	0.00	0.00	0.00
19 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	26,073.680	-26,073.68	0.00	0.00	26,073.68	0.00	0.00	0.00
19 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	583.280	-583.28	0.00	0.00	583.28	0.00	0.00	0.00
19 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	11,506.310	-11,506.31	0.00	0.00	11,506.31	0.00	0.00	0.00
20 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

20 Jul 23	NT COLLECTIVE GOVT SHORT TERM	11,334.490	-11,334.49	0.00	0.00	11,334.49	0.00	0.00	0.00
20 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	24,574.460	-24,574.46	0.00	0.00	24,574.46	0.00	0.00	0.00
20 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	13.850	-13.85	0.00	0.00	13.85	0.00	0.00	0.00
20 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,075,000.000	-1,075,000.00	0.00	0.00	1,075,000.00	0.00	0.00	0.00
20 Jul 23	INVT FD	1.00							
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

20 Jul 23	NT COLLECTIVE GOVT SHORT TERM	25,512.500	-25,512.50	0.00	0.00	25,512.50	0.00	0.00	0.00	
20 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3,005.620	-3,005.62	0.00	0.00	3,005.62	0.00	0.00	0.00	
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	16,089.910	-16,089.91	0.00	0.00	16,089.91	0.00	0.00	0.00	
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4,014.390	-4,014.39	0.00	0.00	4,014.39	0.00	0.00	0.00	
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	9,121,318.380	-9,121,318.38	0.00	0.00	9,121,318.38	0.00	0.00	0.00	
21 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Jul 23	NT COLLECTIVE GOVT SHORT TERM	91,006.250	-91,006.25	0.00	0.00	91,006.25	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	10,022.320	-10,022.32	0.00	0.00	10,022.32	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4,177,100.270	-4,177,100.27	0.00	0.00	4,177,100.27	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	52,931.900	-52,931.90	0.00	0.00	52,931.90	0.00	0.00	0.00
21 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

24 Jul 23	NT COLLECTIVE GOVT SHORT TERM	871,100.000	-871,100.00	0.00	0.00	871,100.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	79,150.250	-79,150.25	0.00	0.00	79,150.25	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	16,031.080	-16,031.08	0.00	0.00	16,031.08	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	15,900.000	-15,900.00	0.00	0.00	15,900.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	9,570,127.630	-9,570,127.63	0.00	0.00	9,570,127.63	0.00	0.00	0.00
24 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Jul 23	NT COLLECTIVE GOVT SHORT TERM	21,500.000	-21,500.00	0.00	0.00	21,500.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	191,744.500	-191,744.50	0.00	0.00	191,744.50	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	57,230.520	-57,230.52	0.00	0.00	57,230.52	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	94,900.000	-94,900.00	0.00	0.00	94,900.00	0.00	0.00	0.00
24 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3,360.000	-3,360.00	0.00	0.00	3,360.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,131,200.000	-1,131,200.00	0.00	0.00	1,131,200.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2,163.780	-2,163.78	0.00	0.00	2,163.78	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,068,991.360	-1,068,991.36	0.00	0.00	1,068,991.36	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	6,780.150	-6,780.15	0.00	0.00	6,780.15	0.00	0.00	0.00
24 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,647,831.370	-1,647,831.37	0.00	0.00	1,647,831.37	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	150,000.000	-150,000.00	0.00	0.00	150,000.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	27,300.000	-27,300.00	0.00	0.00	27,300.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	52,190.130	-52,190.13	0.00	0.00	52,190.13	0.00	0.00	0.00
24 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	630,000.000	-630,000.00	0.00	0.00	630,000.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	24,500.000	-24,500.00	0.00	0.00	24,500.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	73,800.000	-73,800.00	0.00	0.00	73,800.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	197,000.000	-197,000.00	0.00	0.00	197,000.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	51,024.960	-51,024.96	0.00	0.00	51,024.96	0.00	0.00	0.00
24 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Jul 23	NT COLLECTIVE GOVT SHORT TERM	9,800.000	-9,800.00	0.00	0.00	9,800.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	4,779.550	-4,779.55	0.00	0.00	4,779.55	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	62,600.000	-62,600.00	0.00	0.00	62,600.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	98,468.510	-98,468.51	0.00	0.00	98,468.51	0.00	0.00	0.00
24 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	54,600.000	-54,600.00	0.00	0.00	54,600.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	84,900.000	-84,900.00	0.00	0.00	84,900.00	0.00	0.00	0.00
24 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	3,552,863.540	-3,552,863.54	0.00	0.00	3,552,863.54	0.00	0.00	0.00
25 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	6,090.000	-6,090.00	0.00	0.00	6,090.00	0.00	0.00	0.00
25 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	336,421.030	-336,421.03	0.00	0.00	336,421.03	0.00	0.00	0.00
25 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 23	NT COLLECTIVE GOVT SHORT TERM	84,601.500	-84,601.50	0.00	0.00	84,601.50	0.00	0.00	0.00
25 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	22,638.720	-22,638.72	0.00	0.00	22,638.72	0.00	0.00	0.00
25 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2,886.870	-2,886.87	0.00	0.00	2,886.87	0.00	0.00	0.00
25 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	14,417.250	-14,417.25	0.00	0.00	14,417.25	0.00	0.00	0.00
25 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2,185.520	-2,185.52	0.00	0.00	2,185.52	0.00	0.00	0.00
25 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	6,174,901.990	-6,174,901.99	0.00	0.00	6,174,901.99	0.00	0.00	0.00
26 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	17,558.780	-17,558.78	0.00	0.00	17,558.78	0.00	0.00	0.00
26 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	225,759.130	-225,759.13	0.00	0.00	225,759.13	0.00	0.00	0.00
26 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	7,150.000	-7,150.00	0.00	0.00	7,150.00	0.00	0.00	0.00
26 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 23	NT COLLECTIVE GOVT SHORT TERM	6,566.250	-6,566.25	0.00	0.00	6,566.25	0.00	0.00	0.00
26 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	70,000.000	-70,000.00	0.00	0.00	70,000.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	269,900.000	-269,900.00	0.00	0.00	269,900.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	2,940.000	-2,940.00	0.00	0.00	2,940.00	0.00	0.00	0.00
27 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	103,726.580	-103,726.58	0.00	0.00	103,726.58	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	193,800.000	-193,800.00	0.00	0.00	193,800.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	112,104.070	-112,104.07	0.00	0.00	112,104.07	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	42,300.000	-42,300.00	0.00	0.00	42,300.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	54,531.170	-54,531.17	0.00	0.00	54,531.17	0.00	0.00	0.00
27 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jul 23	NT COLLECTIVE GOVT SHORT TERM	23,100.000	-23,100.00	0.00	0.00	23,100.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	29,200.000	-29,200.00	0.00	0.00	29,200.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	1,228.370	-1,228.37	0.00	0.00	1,228.37	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	54,000.000	-54,000.00	0.00	0.00	54,000.00	0.00	0.00	0.00
27 Jul 23	INVT FD	1.00							
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

27 Jul 23	NT COLLECTIVE GOVT SHORT TERM	30,200.000	-30,200.00	0.00	0.00	30,200.00	0.00	0.00	0.00	
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	40,900.000	-40,900.00	0.00	0.00	40,900.00	0.00	0.00	0.00	
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	74,200.000	-74,200.00	0.00	0.00	74,200.00	0.00	0.00	0.00	
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	36,075.000	-36,075.00	0.00	0.00	36,075.00	0.00	0.00	0.00	
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	610,000.000	-610,000.00	0.00	0.00	610,000.00	0.00	0.00	0.00	
27 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jul 23	NT COLLECTIVE GOVT SHORT TERM	11,800.000	-11,800.00	0.00	0.00	11,800.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	17,400.000	-17,400.00	0.00	0.00	17,400.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	597,400.000	-597,400.00	0.00	0.00	597,400.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	5,243.180	-5,243.18	0.00	0.00	5,243.18	0.00	0.00	0.00
27 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 23	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 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	8,541.220	-8,541.22	0.00	0.00	8,541.22	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	103,900.000	-103,900.00	0.00	0.00	103,900.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	28,300.000	-28,300.00	0.00	0.00	28,300.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	125,106.310	-125,106.31	0.00	0.00	125,106.31	0.00	0.00	0.00
27 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Jul 23	NT COLLECTIVE GOVT SHORT TERM	33,000.000	-33,000.00	0.00	0.00	33,000.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	33,600.000	-33,600.00	0.00	0.00	33,600.00	0.00	0.00	0.00
27 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	187,800.000	-187,800.00	0.00	0.00	187,800.00	0.00	0.00	0.00
27 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	187,000.000	-187,000.00	0.00	0.00	187,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	78,000.000	-78,000.00	0.00	0.00	78,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	10,700.000	-10,700.00	0.00	0.00	10,700.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	18,300.000	-18,300.00	0.00	0.00	18,300.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	35,911.890	-35,911.89	0.00	0.00	35,911.89	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	18,299,774.570	-18,299,774.57	0.00	0.00	18,299,774.57	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	53,000.000	-53,000.00	0.00	0.00	53,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	99,330.000	-99,330.00	0.00	0.00	99,330.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	400,000.000	-400,000.00	0.00	0.00	400,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	5,544,391.900		-5,544,391.90	0.00	0.00	5,544,391.90	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	57,300.000		-57,300.00	0.00	0.00	57,300.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	24,386.450		-24,386.45	0.00	0.00	24,386.45	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	20,213.650		-20,213.65	0.00	0.00	20,213.65	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	20,796.510		-20,796.51	0.00	0.00	20,796.51	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	77,241.180	-77,241.18	0.00	0.00	77,241.18	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	88,000.000	-88,000.00	0.00	0.00	88,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	44,200.000	-44,200.00	0.00	0.00	44,200.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
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
Trade Status	<u>Broker/Commission</u>	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	279,200.000	-279,200.00	0.00	0.00	279,200.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	379,000.000	-379,000.00	0.00	0.00	379,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	221,700.000	-221,700.00	0.00	0.00	221,700.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	188,700.000	-188,700.00	0.00	0.00	188,700.00	0.00	0.00	0.00
28 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	66,401.390	-66,401.39	0.00	0.00	66,401.39	0.00	0.00	0.00
31 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 23	NT COLLECTIVE GOVT SHORT TERM		27,189.870	-27,189.87	0.00	0.00	27,189.87	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		92,590.750	-92,590.75	0.00	0.00	92,590.75	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		1,090,705.470	-1,090,705.47	0.00	0.00	1,090,705.47	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM		9,701,796.540	-9,701,796.54	0.00	0.00	9,701,796.54	0.00	0.00	0.00
31 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Aug 23	NT COLLECTIVE GOVT SHORT TERM	204,060.750	-204,060.75	0.00	0.00	204,060.75	0.00	0.00	0.00
01 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	481,550.080	-481,550.08	0.00	0.00	481,550.08	0.00	0.00	0.00
01 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	800,000.000	-800,000.00	0.00	0.00	800,000.00	0.00	0.00	0.00
01 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	3,300,000.000	-3,300,000.00	0.00	0.00	3,300,000.00	0.00	0.00	0.00
01 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	3,263.960	-3,263.96	0.00	0.00	3,263.96	0.00	0.00	0.00
01 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Aug 23	NT COLLECTIVE GOVT SHORT TERM	17,865.020	-17,865.02	0.00	0.00	17,865.02	0.00	0.00	0.00
01 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,289,080.640	-1,289,080.64	0.00	0.00	1,289,080.64	0.00	0.00	0.00
02 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	532,330.880	-532,330.88	0.00	0.00	532,330.88	0.00	0.00	0.00
02 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	3,300,000.000	-3,300,000.00	0.00	0.00	3,300,000.00	0.00	0.00	0.00
02 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	391,469.750	-391,469.75	0.00	0.00	391,469.75	0.00	0.00	0.00
02 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	675,900.000	-675,900.00	0.00	0.00	675,900.00	0.00	0.00	0.00
02 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	12.290	-12.29	0.00	0.00	12.29	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	252.690	-252.69	0.00	0.00	252.69	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	20.030	-20.03	0.00	0.00	20.03	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	53.270	-53.27	0.00	0.00	53.27	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	120,259.680	-120,259.68	0.00	0.00	120,259.68	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	7.980	-7.98	0.00	0.00	7.98	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	17.290	-17.29	0.00	0.00	17.29	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.940	-0.94	0.00	0.00	0.94	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	86.200	-86.20	0.00	0.00	86.20	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	33.310	-33.31	0.00	0.00	33.31	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	14.990	-14.99	0.00	0.00	14.99	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	76.230	-76.23	0.00	0.00	76.23	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	11.690	-11.69	0.00	0.00	11.69	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	138.230	-138.23	0.00	0.00	138.23	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	12.890	-12.89	0.00	0.00	12.89	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	5.600	-5.60	0.00	0.00	5.60	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	285.950	-285.95	0.00	0.00	285.95	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.070	-0.07	0.00	0.00	0.07	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	116,621.750	-116,621.75	0.00	0.00	116,621.75	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	32,422.480	-32,422.48	0.00	0.00	32,422.48	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	6.400	-6.40	0.00	0.00	6.40	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	190,071.080	-190,071.08	0.00	0.00	190,071.08	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	12.070	-12.07	0.00	0.00	12.07	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	4.680	-4.68	0.00	0.00	4.68	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	358.650	-358.65	0.00	0.00	358.65	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2,587.420	-2,587.42	0.00	0.00	2,587.42	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	18.120	-18.12	0.00	0.00	18.12	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	286,873.600	-286,873.60	0.00	0.00	286,873.60	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	30.650	-30.65	0.00	0.00	30.65	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	5,335.290	-5,335.29	0.00	0.00	5,335.29	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	87.990	-87.99	0.00	0.00	87.99	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	29.680	-29.68	0.00	0.00	29.68	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	25.950	-25.95	0.00	0.00	25.95	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	10.710	-10.71	0.00	0.00	10.71	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	3.770	-3.77	0.00	0.00	3.77	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	62,040.190	-62,040.19	0.00	0.00	62,040.19	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	82.680	-82.68	0.00	0.00	82.68	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	38,787.110	-38,787.11	0.00	0.00	38,787.11	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	3,705,454.510	-3,705,454.51	0.00	0.00	3,705,454.51	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	5.920	-5.92	0.00	0.00	5.92	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	150.740	-150.74	0.00	0.00	150.74	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	14.850	-14.85	0.00	0.00	14.85	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	218.250	-218.25	0.00	0.00	218.25	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	34.030	-34.03	0.00	0.00	34.03	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	35.140	-35.14	0.00	0.00	35.14	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	24.100	-24.10	0.00	0.00	24.10	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.340	-0.34	0.00	0.00	0.34	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	5,372.610	-5,372.61	0.00	0.00	5,372.61	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	14.160	-14.16	0.00	0.00	14.16	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	85,000.000	-85,000.00	0.00	0.00	85,000.00	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	18,371.980	-18,371.98	0.00	0.00	18,371.98	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2,140.160	-2,140.16	0.00	0.00	2,140.16	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	165.330	-165.33	0.00	0.00	165.33	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	36.340	-36.34	0.00	0.00	36.34	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2.180	-2.18	0.00	0.00	2.18	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	81.550	-81.55	0.00	0.00	81.55	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	41.760	-41.76	0.00	0.00	41.76	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	13.770	-13.77	0.00	0.00	13.77	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	78,951.990	-78,951.99	0.00	0.00	78,951.99	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2.410	-2.41	0.00	0.00	2.41	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2.510	-2.51	0.00	0.00	2.51	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2,552.310	-2,552.31	0.00	0.00	2,552.31	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,039.620	-1,039.62	0.00	0.00	1,039.62	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.280	-0.28	0.00	0.00	0.28	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	27.990	-27.99	0.00	0.00	27.99	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	489.040	-489.04	0.00	0.00	489.04	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	174.440	-174.44	0.00	0.00	174.44	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.230	-0.23	0.00	0.00	0.23	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	4.240	-4.24	0.00	0.00	4.24	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	82.330	-82.33	0.00	0.00	82.33	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	541.480	-541.48	0.00	0.00	541.48	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	7.860	-7.86	0.00	0.00	7.86	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	19.270	-19.27	0.00	0.00	19.27	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2.400	-2.40	0.00	0.00	2.40	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	110.050	-110.05	0.00	0.00	110.05	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	47.650	-47.65	0.00	0.00	47.65	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	25.550	-25.55	0.00	0.00	25.55	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	44.360	-44.36	0.00	0.00	44.36	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	84.200	-84.20	0.00	0.00	84.20	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	121.800	-121.80	0.00	0.00	121.80	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	114,822.500	-114,822.50	0.00	0.00	114,822.50	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	62.180	-62.18	0.00	0.00	62.18	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	170.640	-170.64	0.00	0.00	170.64	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	47.090	-47.09	0.00	0.00	47.09	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	281.420	-281.42	0.00	0.00	281.42	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	353.690	-353.69	0.00	0.00	353.69	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	23.720	-23.72	0.00	0.00	23.72	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	11,299.500	-11,299.50	0.00	0.00	11,299.50	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	59.230	-59.23	0.00	0.00	59.23	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	10.100	-10.10	0.00	0.00	10.10	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	38.940	-38.94	0.00	0.00	38.94	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	48.670	-48.67	0.00	0.00	48.67	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	635.080	-635.08	0.00	0.00	635.08	0.00	0.00	0.00	
03 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	4.350	-4.35	0.00	0.00	4.35	0.00	0.00	0.00	
03 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	16,365.440	-16,365.44	0.00	0.00	16,365.44	0.00	0.00	0.00	
03 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	100,051.270	-100,051.27	0.00	0.00	100,051.27	0.00	0.00	0.00	
03 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	8.980	-8.98	0.00	0.00	8.98	0.00	0.00	0.00	
03 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	32.880	-32.88	0.00	0.00	32.88	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	40.590	-40.59	0.00	0.00	40.59	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	87,142.170	-87,142.17	0.00	0.00	87,142.17	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,749.750	-1,749.75	0.00	0.00	1,749.75	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	65,000.010	-65,000.01	0.00	0.00	65,000.01	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	7.310	-7.31	0.00	0.00	7.31	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	28.650	-28.65	0.00	0.00	28.65	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	38.400	-38.40	0.00	0.00	38.40	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	7.790	-7.79	0.00	0.00	7.79	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.050	-0.05	0.00	0.00	0.05	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	6.100	-6.10	0.00	0.00	6.10	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.090	-0.09	0.00	0.00	0.09	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1.700	-1.70	0.00	0.00	1.70	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	17.650	-17.65	0.00	0.00	17.65	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	101.730	-101.73	0.00	0.00	101.73	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.090	-0.09	0.00	0.00	0.09	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	27,504.860	-27,504.86	0.00	0.00	27,504.86	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	21.120	-21.12	0.00	0.00	21.12	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	86.350	-86.35	0.00	0.00	86.35	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.030	-0.03	0.00	0.00	0.03	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	0.260	-0.26	0.00	0.00	0.26	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	101.490	-101.49	0.00	0.00	101.49	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	18.170	-18.17	0.00	0.00	18.17	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	44.460	-44.46	0.00	0.00	44.46	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	49.290	-49.29	0.00	0.00	49.29	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	149.140	-149.14	0.00	0.00	149.14	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	96.690	-96.69	0.00	0.00	96.69	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2.020	-2.02	0.00	0.00	2.02	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	850.340	-850.34	0.00	0.00	850.34	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Aug 23	NT COLLECTIVE GOVT SHORT TERM	7,762.710	-7,762.71	0.00	0.00	7,762.71	0.00	0.00	0.00
04 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	3,226,173.990	-3,226,173.99	0.00	0.00	3,226,173.99	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	77,829.190	-77,829.19	0.00	0.00	77,829.19	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,152,809.600	-1,152,809.60	0.00	0.00	1,152,809.60	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	64,909.820	-64,909.82	0.00	0.00	64,909.82	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	24,263.450	-24,263.45	0.00	0.00	24,263.45	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM		204,661.000	-204,661.00	0.00	0.00	204,661.00	0.00	0.00	0.00
07 Aug 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM		10,039.450	-10,039.45	0.00	0.00	10,039.45	0.00	0.00	0.00
07 Aug 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM		162,971.620	-162,971.62	0.00	0.00	162,971.62	0.00	0.00	0.00
07 Aug 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM		104,754.950	-104,754.95	0.00	0.00	104,754.95	0.00	0.00	0.00
07 Aug 23	INVT FD		1.00							
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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	4,439.900	-4,439.90	0.00	0.00	4,439.90	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	45,560.640	-45,560.64	0.00	0.00	45,560.64	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	25,047.690	-25,047.69	0.00	0.00	25,047.69	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	52,724.370	-52,724.37	0.00	0.00	52,724.37	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	68,810.960	-68,810.96	0.00	0.00	68,810.96	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	24,899.990	-24,899.99	0.00	0.00	24,899.99	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	107,899.830	-107,899.83	0.00	0.00	107,899.83	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	238,267.360	-238,267.36	0.00	0.00	238,267.36	0.00	0.00	0.00
07 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2,404,563.080	-2,404,563.08	0.00	0.00	2,404,563.08	0.00	0.00	0.00
08 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	8,721.250	-8,721.25	0.00	0.00	8,721.25	0.00	0.00	0.00
08 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	113,602.500	-113,602.50	0.00	0.00	113,602.50	0.00	0.00	0.00
08 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	22,591.250	-22,591.25	0.00	0.00	22,591.25	0.00	0.00	0.00
08 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	834.630	-834.63	0.00	0.00	834.63	0.00	0.00	0.00
08 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	172,000.000	-172,000.00	0.00	0.00	172,000.00	0.00	0.00	0.00
08 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Aug 23	NT COLLECTIVE GOVT SHORT TERM		8,820.000	-8,820.00	0.00	0.00	8,820.00	0.00	0.00	0.00
08 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		209,250.000	-209,250.00	0.00	0.00	209,250.00	0.00	0.00	0.00
08 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		91,000.000	-91,000.00	0.00	0.00	91,000.00	0.00	0.00	0.00
08 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		652,029.150	-652,029.15	0.00	0.00	652,029.15	0.00	0.00	0.00
09 Aug 23	INVT FD		1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	16,000.000	-16,000.00	0.00	0.00	16,000.00	0.00	0.00	0.00
09 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	19,297.000	-19,297.00	0.00	0.00	19,297.00	0.00	0.00	0.00
09 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	10,038.180	-10,038.18	0.00	0.00	10,038.18	0.00	0.00	0.00
09 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	20,214.200	-20,214.20	0.00	0.00	20,214.20	0.00	0.00	0.00
09 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	287.200	-287.20	0.00	0.00	287.20	0.00	0.00	0.00
10 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

10 Aug 23	NT COLLECTIVE GOVT SHORT TERM	444,959.100	-444,959.10	0.00	0.00	444,959.10	0.00	0.00	0.00
10 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	100,896.210	-100,896.21	0.00	0.00	100,896.21	0.00	0.00	0.00
10 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	23,524.800	-23,524.80	0.00	0.00	23,524.80	0.00	0.00	0.00
10 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	73,228.000	-73,228.00	0.00	0.00	73,228.00	0.00	0.00	0.00
10 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

10 Aug 23	NT COLLECTIVE GOVT SHORT TERM	8,541.220	-8,541.22	0.00	0.00	8,541.22	0.00	0.00	0.00
10 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	44,454.620	-44,454.62	0.00	0.00	44,454.62	0.00	0.00	0.00
10 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	665.820	-665.82	0.00	0.00	665.82	0.00	0.00	0.00
10 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	32,275.000	-32,275.00	0.00	0.00	32,275.00	0.00	0.00	0.00
10 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	37,645.000	-37,645.00	0.00	0.00	37,645.00	0.00	0.00	0.00
11 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Aug 23	NT COLLECTIVE GOVT SHORT TERM		3,105,222.940	-3,105,222.94	0.00	0.00	3,105,222.94	0.00	0.00	0.00
11 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		9,418.570	-9,418.57	0.00	0.00	9,418.57	0.00	0.00	0.00
11 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		21,407.760	-21,407.76	0.00	0.00	21,407.76	0.00	0.00	0.00
11 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		50,073.340	-50,073.34	0.00	0.00	50,073.34	0.00	0.00	0.00
11 Aug 23	INVT FD		1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
11 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	4,755.800	-4,755.80	0.00	0.00	4,755.80	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	147,080.000	-147,080.00	0.00	0.00	147,080.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	25,718.000	-25,718.00	0.00	0.00	25,718.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	46,755.550	-46,755.55	0.00	0.00	46,755.55	0.00	0.00	0.00
14 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 23	NT COLLECTIVE GOVT SHORT TERM	10,539.500	-10,539.50	0.00	0.00	10,539.50	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	87,648.140	-87,648.14	0.00	0.00	87,648.14	0.00	0.00	0.00
15 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,713,866.950	-1,713,866.95	0.00	0.00	1,713,866.95	0.00	0.00	0.00
15 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	116,000.000	-116,000.00	0.00	0.00	116,000.00	0.00	0.00	0.00
15 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2.000	-2.00	0.00	0.00	2.00	0.00	0.00	0.00
15 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	80,840.200	-80,840.20	0.00	0.00	80,840.20	0.00	0.00	0.00
15 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	2,794,687.500	-2,794,687.50	0.00	0.00	2,794,687.50	0.00	0.00	0.00
15 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	16,092.680	-16,092.68	0.00	0.00	16,092.68	0.00	0.00	0.00
15 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	309,631.890	-309,631.89	0.00	0.00	309,631.89	0.00	0.00	0.00
15 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 Aug 23	NT COLLECTIVE GOVT SHORT TERM	34,041.250	-34,041.25	0.00	0.00	34,041.25	0.00	0.00	0.00
15 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	662,856.870	-662,856.87	0.00	0.00	662,856.87	0.00	0.00	0.00
15 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	5,158.040	-5,158.04	0.00	0.00	5,158.04	0.00	0.00	0.00
16 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,191.960	-1,191.96	0.00	0.00	1,191.96	0.00	0.00	0.00
16 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

16 Aug 23	NT COLLECTIVE GOVT SHORT TERM	478,583.750	-478,583.75	0.00	0.00	478,583.75	0.00	0.00	0.00
16 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	29,211.820	-29,211.82	0.00	0.00	29,211.82	0.00	0.00	0.00
16 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	6,701,021.430	-6,701,021.43	0.00	0.00	6,701,021.43	0.00	0.00	0.00
16 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	31,170.580	-31,170.58	0.00	0.00	31,170.58	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	144,931.820	-144,931.82	0.00	0.00	144,931.82	0.00	0.00	0.00
17 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

17 Aug 23	NT COLLECTIVE GOVT SHORT TERM		103,728.280	-103,728.28	0.00	0.00	103,728.28	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		126,717.530	-126,717.53	0.00	0.00	126,717.53	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		21,082.340	-21,082.34	0.00	0.00	21,082.34	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		4,500.000	-4,500.00	0.00	0.00	4,500.00	0.00	0.00	0.00
17 Aug 23	INVT FD		1.00							
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

17 Aug 23	NT COLLECTIVE GOVT SHORT TERM	67,401.810	-67,401.81	0.00	0.00	67,401.81	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	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 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	85,000.000	-85,000.00	0.00	0.00	85,000.00	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	45,192.570	-45,192.57	0.00	0.00	45,192.57	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	72,000.000	-72,000.00	0.00	0.00	72,000.00	0.00	0.00	0.00
17 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

17 Aug 23	NT COLLECTIVE GOVT SHORT TERM		288,282.000	-288,282.00	0.00	0.00	288,282.00	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		13,018.480	-13,018.48	0.00	0.00	13,018.48	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		79,937.750	-79,937.75	0.00	0.00	79,937.75	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		51,006.960	-51,006.96	0.00	0.00	51,006.96	0.00	0.00	0.00
17 Aug 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

17 Aug 23	NT COLLECTIVE GOVT SHORT TERM	450,000.000		-450,000.00	0.00	0.00	450,000.00	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	21,577.900		-21,577.90	0.00	0.00	21,577.90	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	9,137.250		-9,137.25	0.00	0.00	9,137.25	0.00	0.00	0.00
18 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	4,268,990.820		-4,268,990.82	0.00	0.00	4,268,990.82	0.00	0.00	0.00
18 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	22,963.800		-22,963.80	0.00	0.00	22,963.80	0.00	0.00	0.00
18 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Aug 23	NT COLLECTIVE GOVT SHORT TERM	53,561.020	-53,561.02	0.00	0.00	53,561.02	0.00	0.00	0.00
18 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	59,559.700	-59,559.70	0.00	0.00	59,559.70	0.00	0.00	0.00
18 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	64,540.000	-64,540.00	0.00	0.00	64,540.00	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	20,322.900	-20,322.90	0.00	0.00	20,322.90	0.00	0.00	0.00
21 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	15.700	-15.70	0.00	0.00	15.70	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	4,230,477.070	-4,230,477.07	0.00	0.00	4,230,477.07	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	103,243.220	-103,243.22	0.00	0.00	103,243.22	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	57,217.720	-57,217.72	0.00	0.00	57,217.72	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	94.290	-94.29	0.00	0.00	94.29	0.00	0.00	0.00
21 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Aug 23	NT COLLECTIVE GOVT SHORT TERM	122,657.830	-122,657.83	0.00	0.00	122,657.83	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	840.000	-840.00	0.00	0.00	840.00	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	475,035.110	-475,035.11	0.00	0.00	475,035.11	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	68,515.990	-68,515.99	0.00	0.00	68,515.99	0.00	0.00	0.00
22 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

22 Aug 23	NT COLLECTIVE GOVT SHORT TERM	6,474.940		-6,474.94	0.00	0.00	6,474.94	0.00	0.00	0.00
22 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	5,000,000.000		-5,000,000.00	0.00	0.00	5,000,000.00	0.00	0.00	0.00
22 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	150,000.000		-150,000.00	0.00	0.00	150,000.00	0.00	0.00	0.00
22 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	135,000.000		-135,000.00	0.00	0.00	135,000.00	0.00	0.00	0.00
22 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	5,646.000		-5,646.00	0.00	0.00	5,646.00	0.00	0.00	0.00
23 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

23 Aug 23	NT COLLECTIVE GOVT SHORT TERM		0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
23 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		35,489.420	-35,489.42	0.00	0.00	35,489.42	0.00	0.00	0.00
23 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		4,750.000	-4,750.00	0.00	0.00	4,750.00	0.00	0.00	0.00
23 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		51,501.010	-51,501.01	0.00	0.00	51,501.01	0.00	0.00	0.00
23 Aug 23	INVT FD		1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	73,000.000	-73,000.00	0.00	0.00	73,000.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	17,900.000	-17,900.00	0.00	0.00	17,900.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	341,700.000	-341,700.00	0.00	0.00	341,700.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	24,800.000	-24,800.00	0.00	0.00	24,800.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	22,900.000	-22,900.00	0.00	0.00	22,900.00	0.00	0.00	0.00
24 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM		39,300.000	-39,300.00	0.00	0.00	39,300.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		29,000.000	-29,000.00	0.00	0.00	29,000.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		10,710.000	-10,710.00	0.00	0.00	10,710.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		32,700.000	-32,700.00	0.00	0.00	32,700.00	0.00	0.00	0.00
24 Aug 23	INVT FD		1.00							
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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM	70,300.000	-70,300.00	0.00	0.00	70,300.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	52,300.000	-52,300.00	0.00	0.00	52,300.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	57,400.000	-57,400.00	0.00	0.00	57,400.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	12,500.000	-12,500.00	0.00	0.00	12,500.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	8,541.220	-8,541.22	0.00	0.00	8,541.22	0.00	0.00	0.00
24 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM	31,400.000	-31,400.00	0.00	0.00	31,400.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	87,000.000	-87,000.00	0.00	0.00	87,000.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	88,647.860	-88,647.86	0.00	0.00	88,647.86	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	39,300.000	-39,300.00	0.00	0.00	39,300.00	0.00	0.00	0.00
24 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,573,379.110	-1,573,379.11	0.00	0.00	1,573,379.11	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	58,177.770	-58,177.77	0.00	0.00	58,177.77	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	47,400.000	-47,400.00	0.00	0.00	47,400.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	41,600.000	-41,600.00	0.00	0.00	41,600.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	130,700.000	-130,700.00	0.00	0.00	130,700.00	0.00	0.00	0.00
24 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM	56,127.060	-56,127.06	0.00	0.00	56,127.06	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	12,500.000	-12,500.00	0.00	0.00	12,500.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	437,100.000	-437,100.00	0.00	0.00	437,100.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	56,410.110	-56,410.11	0.00	0.00	56,410.11	0.00	0.00	0.00
24 Aug 23	INVT FD	1.00							
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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM	54,900.000	-54,900.00	0.00	0.00	54,900.00	0.00	0.00	0.00	
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	67,700.000	-67,700.00	0.00	0.00	67,700.00	0.00	0.00	0.00	
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	27,500.000	-27,500.00	0.00	0.00	27,500.00	0.00	0.00	0.00	
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	62,700.000	-62,700.00	0.00	0.00	62,700.00	0.00	0.00	0.00	
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	18,036.740	-18,036.74	0.00	0.00	18,036.74	0.00	0.00	0.00	
24 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM	12,200.000	-12,200.00	0.00	0.00	12,200.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	52,600.130	-52,600.13	0.00	0.00	52,600.13	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	57,408.440	-57,408.44	0.00	0.00	57,408.44	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	217,100.000	-217,100.00	0.00	0.00	217,100.00	0.00	0.00	0.00
24 Aug 23	INVT FD	1.00							
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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM	35,300.000	-35,300.00	0.00	0.00	35,300.00	0.00	0.00	0.00	
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	14,289.510	-14,289.51	0.00	0.00	14,289.51	0.00	0.00	0.00	
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	57,300.000	-57,300.00	0.00	0.00	57,300.00	0.00	0.00	0.00	
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	96,900.000	-96,900.00	0.00	0.00	96,900.00	0.00	0.00	0.00	
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,060,300.000	-1,060,300.00	0.00	0.00	1,060,300.00	0.00	0.00	0.00	
24 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM		112,600.000	-112,600.00	0.00	0.00	112,600.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		47,300.000	-47,300.00	0.00	0.00	47,300.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		424,000.000	-424,000.00	0.00	0.00	424,000.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		30,900.000	-30,900.00	0.00	0.00	30,900.00	0.00	0.00	0.00
24 Aug 23	INVT FD		1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	88,827.390	-88,827.39	0.00	0.00	88,827.39	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	13,400.000	-13,400.00	0.00	0.00	13,400.00	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	55,977.320	-55,977.32	0.00	0.00	55,977.32	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	41,109.010	-41,109.01	0.00	0.00	41,109.01	0.00	0.00	0.00
25 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
25 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Aug 23	NT COLLECTIVE GOVT SHORT TERM	9,581.960	-9,581.96	0.00	0.00	9,581.96	0.00	0.00	0.00
25 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	24,694.590	-24,694.59	0.00	0.00	24,694.59	0.00	0.00	0.00
25 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	3,192,934.230	-3,192,934.23	0.00	0.00	3,192,934.23	0.00	0.00	0.00
25 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	26,800.360	-26,800.36	0.00	0.00	26,800.36	0.00	0.00	0.00
25 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	51,072.600	-51,072.60	0.00	0.00	51,072.60	0.00	0.00	0.00
25 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	330,000.000	-330,000.00	0.00	0.00	330,000.00	0.00	0.00	0.00
25 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	188,219.950	-188,219.95	0.00	0.00	188,219.95	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	19,398.490	-19,398.49	0.00	0.00	19,398.49	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	16,900.000	-16,900.00	0.00	0.00	16,900.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	775,000.000	-775,000.00	0.00	0.00	775,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	186,916.200	-186,916.20	0.00	0.00	186,916.20	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	136,316.790	-136,316.79	0.00	0.00	136,316.79	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	52,500.000	-52,500.00	0.00	0.00	52,500.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	48,700.000	-48,700.00	0.00	0.00	48,700.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	163,100.000	-163,100.00	0.00	0.00	163,100.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,446,400.000	-1,446,400.00	0.00	0.00	1,446,400.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	51,900.000	-51,900.00	0.00	0.00	51,900.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	94,200.000	-94,200.00	0.00	0.00	94,200.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	18,400.000	-18,400.00	0.00	0.00	18,400.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	73,200.000	-73,200.00	0.00	0.00	73,200.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	41,600.000	-41,600.00	0.00	0.00	41,600.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	73,411.210	-73,411.21	0.00	0.00	73,411.21	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	10,924,810.030	-10,924,810.03	0.00	0.00	10,924,810.03	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	58,400.000	-58,400.00	0.00	0.00	58,400.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	15,588.670	-15,588.67	0.00	0.00	15,588.67	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	860,400.000	-860,400.00	0.00	0.00	860,400.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 23	NT COLLECTIVE GOVT SHORT TERM	159,000.000	-159,000.00	0.00	0.00	159,000.00	0.00	0.00	0.00
29 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	7,143.180	-7,143.18	0.00	0.00	7,143.18	0.00	0.00	0.00
29 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	3,265.480	-3,265.48	0.00	0.00	3,265.48	0.00	0.00	0.00
29 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	21,783.370	-21,783.37	0.00	0.00	21,783.37	0.00	0.00	0.00
29 Aug 23	INVT FD	1.00							
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
Trade Status	<u>Broker/Commission</u>	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Aug 23	NT COLLECTIVE GOVT SHORT TERM	45,511.670	-45,511.67	0.00	0.00	45,511.67	0.00	0.00	0.00
29 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	8,235.000	-8,235.00	0.00	0.00	8,235.00	0.00	0.00	0.00
29 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	23,903.630	-23,903.63	0.00	0.00	23,903.63	0.00	0.00	0.00
29 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	111,381.360	-111,381.36	0.00	0.00	111,381.36	0.00	0.00	0.00
29 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	17,084.920	-17,084.92	0.00	0.00	17,084.92	0.00	0.00	0.00
30 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Aug 23	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 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	5,973.200	-5,973.20	0.00	0.00	5,973.20	0.00	0.00	0.00
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	54,313.550	-54,313.55	0.00	0.00	54,313.55	0.00	0.00	0.00
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	109,600.000	-109,600.00	0.00	0.00	109,600.00	0.00	0.00	0.00
30 Aug 23	INVT FD	1.00							
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

30 Aug 23	NT COLLECTIVE GOVT SHORT TERM	28,663.300	-28,663.30	0.00	0.00	28,663.30	0.00	0.00	0.00	
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	4,205.770	-4,205.77	0.00	0.00	4,205.77	0.00	0.00	0.00	
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	50,000.000	-50,000.00	0.00	0.00	50,000.00	0.00	0.00	0.00	
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	110,414.400	-110,414.40	0.00	0.00	110,414.40	0.00	0.00	0.00	
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	12,700.000	-12,700.00	0.00	0.00	12,700.00	0.00	0.00	0.00	
30 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Aug 23	NT COLLECTIVE GOVT SHORT TERM	84,573.980	-84,573.98	0.00	0.00	84,573.98	0.00	0.00	0.00
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	122,203.480	-122,203.48	0.00	0.00	122,203.48	0.00	0.00	0.00
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	76,882.090	-76,882.09	0.00	0.00	76,882.09	0.00	0.00	0.00
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	42,499.720	-42,499.72	0.00	0.00	42,499.72	0.00	0.00	0.00
30 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	91,993.310	-91,993.31	0.00	0.00	91,993.31	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	1,222,973.210	-1,222,973.21	0.00	0.00	1,222,973.21	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	103,370.300	-103,370.30	0.00	0.00	103,370.30	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	43,252.490	-43,252.49	0.00	0.00	43,252.49	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	22,492.130	-22,492.13	0.00	0.00	22,492.13	0.00	0.00	0.00
31 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Aug 23	NT COLLECTIVE GOVT SHORT TERM	6,192,621.750	-6,192,621.75	0.00	0.00	6,192,621.75	0.00	0.00	0.00
31 Aug 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	105,613.760	-105,613.76	0.00	0.00	105,613.76	0.00	0.00	0.00
01 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,205,827.640	-1,205,827.64	0.00	0.00	1,205,827.64	0.00	0.00	0.00
01 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	365,579.970	-365,579.97	0.00	0.00	365,579.97	0.00	0.00	0.00
01 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	25,687.500	-25,687.50	0.00	0.00	25,687.50	0.00	0.00	0.00
01 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	180,850.070	-180,850.07	0.00	0.00	180,850.07	0.00	0.00	0.00
01 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	315,253.810	-315,253.81	0.00	0.00	315,253.81	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	80,842.960	-80,842.96	0.00	0.00	80,842.96	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	7,000.000	-7,000.00	0.00	0.00	7,000.00	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	989,534.520	-989,534.52	0.00	0.00	989,534.52	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	231,926.120	-231,926.12	0.00	0.00	231,926.12	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	85,000.000	-85,000.00	0.00	0.00	85,000.00	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	109,073.960	-109,073.96	0.00	0.00	109,073.96	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	49,000.000	-49,000.00	0.00	0.00	49,000.00	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	268,248.950	-268,248.95	0.00	0.00	268,248.95	0.00	0.00	0.00
05 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	31.940	-31.94	0.00	0.00	31.94	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	112.420	-112.42	0.00	0.00	112.42	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	28.640	-28.64	0.00	0.00	28.64	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	7.280	-7.28	0.00	0.00	7.28	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	40.840	-40.84	0.00	0.00	40.84	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	165.530	-165.53	0.00	0.00	165.53	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	17.950	-17.95	0.00	0.00	17.95	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	84.100	-84.10	0.00	0.00	84.10	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	110.110	-110.11	0.00	0.00	110.11	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	22.660	-22.66	0.00	0.00	22.66	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	51.630	-51.63	0.00	0.00	51.63	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	4,355.480	-4,355.48	0.00	0.00	4,355.48	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	36.440	-36.44	0.00	0.00	36.44	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1.850	-1.85	0.00	0.00	1.85	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1.480	-1.48	0.00	0.00	1.48	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	31.920	-31.92	0.00	0.00	31.92	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.420	-0.42	0.00	0.00	0.42	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	42.140	-42.14	0.00	0.00	42.14	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	246.310	-246.31	0.00	0.00	246.31	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	39.150	-39.15	0.00	0.00	39.15	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	8.470	-8.47	0.00	0.00	8.47	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	7.240	-7.24	0.00	0.00	7.24	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	33.270	-33.27	0.00	0.00	33.27	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	109.450	-109.45	0.00	0.00	109.45	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.360	-0.36	0.00	0.00	0.36	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	676.050	-676.05	0.00	0.00	676.05	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	264.910	-264.91	0.00	0.00	264.91	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.320	-0.32	0.00	0.00	0.32	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	126.090	-126.09	0.00	0.00	126.09	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	41.090	-41.09	0.00	0.00	41.09	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	217.910	-217.91	0.00	0.00	217.91	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	65.860	-65.86	0.00	0.00	65.86	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	11.550	-11.55	0.00	0.00	11.55	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	79.170	-79.17	0.00	0.00	79.17	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	22.010	-22.01	0.00	0.00	22.01	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	40.340	-40.34	0.00	0.00	40.34	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	4,035.750	-4,035.75	0.00	0.00	4,035.75	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	2.600	-2.60	0.00	0.00	2.60	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	695.410	-695.41	0.00	0.00	695.41	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	631.170	-631.17	0.00	0.00	631.17	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	14.650	-14.65	0.00	0.00	14.65	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	11.670	-11.67	0.00	0.00	11.67	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.160	-0.16	0.00	0.00	0.16	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	149.570	-149.57	0.00	0.00	149.57	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	130.640	-130.64	0.00	0.00	130.64	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	109.440	-109.44	0.00	0.00	109.44	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	8.030	-8.03	0.00	0.00	8.03	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	9.920	-9.92	0.00	0.00	9.92	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	22.840	-22.84	0.00	0.00	22.84	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	21.250	-21.25	0.00	0.00	21.25	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	75.900	-75.90	0.00	0.00	75.90	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	12,061.080	-12,061.08	0.00	0.00	12,061.08	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	33.320	-33.32	0.00	0.00	33.32	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	70.120	-70.12	0.00	0.00	70.12	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	126.400	-126.40	0.00	0.00	126.40	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	254.030	-254.03	0.00	0.00	254.03	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	15.930	-15.93	0.00	0.00	15.93	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	18.240	-18.24	0.00	0.00	18.24	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	10.400	-10.40	0.00	0.00	10.40	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	57.960	-57.96	0.00	0.00	57.96	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	65.390	-65.39	0.00	0.00	65.39	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	27.520	-27.52	0.00	0.00	27.52	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	478.400	-478.40	0.00	0.00	478.40	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	32.600	-32.60	0.00	0.00	32.60	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	109.120	-109.12	0.00	0.00	109.12	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	124.670	-124.67	0.00	0.00	124.67	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	59.520	-59.52	0.00	0.00	59.52	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.030	-0.03	0.00	0.00	0.03	0.00	0.00	0.00	
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	12.350	-12.35	0.00	0.00	12.35	0.00	0.00	0.00	
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.160	-0.16	0.00	0.00	0.16	0.00	0.00	0.00	
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	105.900	-105.90	0.00	0.00	105.90	0.00	0.00	0.00	
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	30.520	-30.52	0.00	0.00	30.52	0.00	0.00	0.00	
06 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	7.080	-7.08	0.00	0.00	7.08	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	33.790	-33.79	0.00	0.00	33.79	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	58.510	-58.51	0.00	0.00	58.51	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	20.480	-20.48	0.00	0.00	20.48	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	42.440	-42.44	0.00	0.00	42.44	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	7.790	-7.79	0.00	0.00	7.79	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	18.120	-18.12	0.00	0.00	18.12	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	69.690	-69.69	0.00	0.00	69.69	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	29.600	-29.60	0.00	0.00	29.60	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	4.030	-4.03	0.00	0.00	4.03	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	64.310	-64.31	0.00	0.00	64.31	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	18.790	-18.79	0.00	0.00	18.79	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	21.530	-21.53	0.00	0.00	21.53	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	7.240	-7.24	0.00	0.00	7.24	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	16.000	-16.00	0.00	0.00	16.00	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	261.140	-261.14	0.00	0.00	261.14	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	3.120	-3.12	0.00	0.00	3.12	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	13.310	-13.31	0.00	0.00	13.31	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	126.920	-126.92	0.00	0.00	126.92	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	66.530	-66.53	0.00	0.00	66.53	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	248,052.670	-248,052.67	0.00	0.00	248,052.67	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	2,154.710	-2,154.71	0.00	0.00	2,154.71	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.940	-0.94	0.00	0.00	0.94	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	8.320	-8.32	0.00	0.00	8.32	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	10,549.240	-10,549.24	0.00	0.00	10,549.24	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	198.540	-198.54	0.00	0.00	198.54	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	934.650	-934.65	0.00	0.00	934.65	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	64.540	-64.54	0.00	0.00	64.54	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	118.100	-118.10	0.00	0.00	118.10	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.120	-0.12	0.00	0.00	0.12	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.200	-0.20	0.00	0.00	0.20	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	70,985.120	-70,985.12	0.00	0.00	70,985.12	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	12.230	-12.23	0.00	0.00	12.23	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	117.560	-117.56	0.00	0.00	117.56	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	101.000	-101.00	0.00	0.00	101.00	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.610	-0.61	0.00	0.00	0.61	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	39.350	-39.35	0.00	0.00	39.35	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	25.480	-25.48	0.00	0.00	25.48	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	44.120	-44.12	0.00	0.00	44.12	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	228.910	-228.91	0.00	0.00	228.91	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	53.470	-53.47	0.00	0.00	53.47	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	32.080	-32.08	0.00	0.00	32.08	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	49.350	-49.35	0.00	0.00	49.35	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.600	-0.60	0.00	0.00	0.60	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	375.440	-375.44	0.00	0.00	375.44	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.200	-0.20	0.00	0.00	0.20	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	25.460	-25.46	0.00	0.00	25.46	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	42.430	-42.43	0.00	0.00	42.43	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	30.390	-30.39	0.00	0.00	30.39	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	338.180	-338.18	0.00	0.00	338.18	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	27.550	-27.55	0.00	0.00	27.55	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	41.790	-41.79	0.00	0.00	41.79	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	46.310	-46.31	0.00	0.00	46.31	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	6,071.330	-6,071.33	0.00	0.00	6,071.33	0.00	0.00	0.00	
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	143.790	-143.79	0.00	0.00	143.79	0.00	0.00	0.00	
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	71.240	-71.24	0.00	0.00	71.24	0.00	0.00	0.00	
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	87.430	-87.43	0.00	0.00	87.43	0.00	0.00	0.00	
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	32.520	-32.52	0.00	0.00	32.52	0.00	0.00	0.00	
06 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM		24.160	-24.16	0.00	0.00	24.16	0.00	0.00	0.00
06 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		105,968.470	-105,968.47	0.00	0.00	105,968.47	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		57,717.170	-57,717.17	0.00	0.00	57,717.17	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		59,364.170	-59,364.17	0.00	0.00	59,364.17	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	154,806.790	-154,806.79	0.00	0.00	154,806.79	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	31,698.710	-31,698.71	0.00	0.00	31,698.71	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	4,650.970	-4,650.97	0.00	0.00	4,650.97	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	268,518.340	-268,518.34	0.00	0.00	268,518.34	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	125,763.330	-125,763.33	0.00	0.00	125,763.33	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		123,677.940	-123,677.94	0.00	0.00	123,677.94	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		1,533,152.790	-1,533,152.79	0.00	0.00	1,533,152.79	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		1,107,998.520	-1,107,998.52	0.00	0.00	1,107,998.52	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		8,531.300	-8,531.30	0.00	0.00	8,531.30	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	142,196.520	-142,196.52	0.00	0.00	142,196.52	0.00	0.00	0.00
07 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	81,416.040	-81,416.04	0.00	0.00	81,416.04	0.00	0.00	0.00
08 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	64,505.720	-64,505.72	0.00	0.00	64,505.72	0.00	0.00	0.00
08 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	33,730.680	-33,730.68	0.00	0.00	33,730.68	0.00	0.00	0.00
08 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	12.040	-12.04	0.00	0.00	12.04	0.00	0.00	0.00
08 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Sep 23	NT COLLECTIVE GOVT SHORT TERM	4,500,000.000	-4,500,000.00	0.00	0.00	4,500,000.00	0.00	0.00	0.00
08 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	3,500.000	-3,500.00	0.00	0.00	3,500.00	0.00	0.00	0.00
08 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	271,621.240	-271,621.24	0.00	0.00	271,621.24	0.00	0.00	0.00
08 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	478,813.960	-478,813.96	0.00	0.00	478,813.96	0.00	0.00	0.00
11 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	238,140.770	-238,140.77	0.00	0.00	238,140.77	0.00	0.00	0.00
11 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	21,899.000	-21,899.00	0.00	0.00	21,899.00	0.00	0.00	0.00
11 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	484,734.370	-484,734.37	0.00	0.00	484,734.37	0.00	0.00	0.00
11 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	718,211.110	-718,211.11	0.00	0.00	718,211.11	0.00	0.00	0.00
11 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	37,142.670	-37,142.67	0.00	0.00	37,142.67	0.00	0.00	0.00
11 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Sep 23	NT COLLECTIVE GOVT SHORT TERM	4,450.000	-4,450.00	0.00	0.00	4,450.00	0.00	0.00	0.00
11 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	57,519.480	-57,519.48	0.00	0.00	57,519.48	0.00	0.00	0.00
12 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	44,196.090	-44,196.09	0.00	0.00	44,196.09	0.00	0.00	0.00
12 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	585,000.000	-585,000.00	0.00	0.00	585,000.00	0.00	0.00	0.00
12 Sep 23	INVT FD	1.00							
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

12 Sep 23	NT COLLECTIVE GOVT SHORT TERM	287.200	-287.20	0.00	0.00	287.20	0.00	0.00	0.00
12 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	73,827.300	-73,827.30	0.00	0.00	73,827.30	0.00	0.00	0.00
12 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	215,696.860	-215,696.86	0.00	0.00	215,696.86	0.00	0.00	0.00
12 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	338,715.580	-338,715.58	0.00	0.00	338,715.58	0.00	0.00	0.00
13 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 Sep 23	NT COLLECTIVE GOVT SHORT TERM	2,592,486.840	-2,592,486.84	0.00	0.00	2,592,486.84	0.00	0.00	0.00
13 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	17,738.820	-17,738.82	0.00	0.00	17,738.82	0.00	0.00	0.00
13 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	145,675.000	-145,675.00	0.00	0.00	145,675.00	0.00	0.00	0.00
13 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	825,356.530	-825,356.53	0.00	0.00	825,356.53	0.00	0.00	0.00
13 Sep 23	INVT FD	1.00							
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

14 Sep 23	NT COLLECTIVE GOVT SHORT TERM	31,698.890	-31,698.89	0.00	0.00	31,698.89	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	56,598.090	-56,598.09	0.00	0.00	56,598.09	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	151,447.260	-151,447.26	0.00	0.00	151,447.26	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	404,603.010	-404,603.01	0.00	0.00	404,603.01	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	79,423.820	-79,423.82	0.00	0.00	79,423.82	0.00	0.00	0.00
14 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Sep 23	NT COLLECTIVE GOVT SHORT TERM	518,768.890	-518,768.89	0.00	0.00	518,768.89	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	24,732.980	-24,732.98	0.00	0.00	24,732.98	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	415,365.180	-415,365.18	0.00	0.00	415,365.18	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	109,758.140	-109,758.14	0.00	0.00	109,758.14	0.00	0.00	0.00
14 Sep 23	INVT FD	1.00							
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

14 Sep 23	NT COLLECTIVE GOVT SHORT TERM	204,639.720	-204,639.72	0.00	0.00	204,639.72	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	674,271.570	-674,271.57	0.00	0.00	674,271.57	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	742,200.000	-742,200.00	0.00	0.00	742,200.00	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	47,286.100	-47,286.10	0.00	0.00	47,286.10	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	431,753.040	-431,753.04	0.00	0.00	431,753.04	0.00	0.00	0.00
14 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Sep 23	NT COLLECTIVE GOVT SHORT TERM	554,156.880	-554,156.88	0.00	0.00	554,156.88	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,919.030	-1,919.03	0.00	0.00	1,919.03	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	265,031.680	-265,031.68	0.00	0.00	265,031.68	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	905,632.400	-905,632.40	0.00	0.00	905,632.40	0.00	0.00	0.00
15 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

15 Sep 23	NT COLLECTIVE GOVT SHORT TERM	10,980.090	-10,980.09	0.00	0.00	10,980.09	0.00	0.00	0.00
15 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	61,253.070	-61,253.07	0.00	0.00	61,253.07	0.00	0.00	0.00
15 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	2.010	-2.01	0.00	0.00	2.01	0.00	0.00	0.00
15 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	55,034.500	-55,034.50	0.00	0.00	55,034.50	0.00	0.00	0.00
15 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	99,374.220	-99,374.22	0.00	0.00	99,374.22	0.00	0.00	0.00
15 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 Sep 23	NT COLLECTIVE GOVT SHORT TERM	193,519.380	-193,519.38	0.00	0.00	193,519.38	0.00	0.00	0.00
15 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	55,900.260	-55,900.26	0.00	0.00	55,900.26	0.00	0.00	0.00
15 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	259,903.580	-259,903.58	0.00	0.00	259,903.58	0.00	0.00	0.00
15 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	8,623,817.810	-8,623,817.81	0.00	0.00	8,623,817.81	0.00	0.00	0.00
18 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

18 Sep 23	NT COLLECTIVE GOVT SHORT TERM	60,625.000	-60,625.00	0.00	0.00	60,625.00	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	5,888.730	-5,888.73	0.00	0.00	5,888.73	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	161,150.050	-161,150.05	0.00	0.00	161,150.05	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	375,733.270	-375,733.27	0.00	0.00	375,733.27	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	49,000.000	-49,000.00	0.00	0.00	49,000.00	0.00	0.00	0.00
18 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Sep 23	NT COLLECTIVE GOVT SHORT TERM	752,299.660	-752,299.66	0.00	0.00	752,299.66	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	26,831.470	-26,831.47	0.00	0.00	26,831.47	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	126,109.330	-126,109.33	0.00	0.00	126,109.33	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	2,291,000.000	-2,291,000.00	0.00	0.00	2,291,000.00	0.00	0.00	0.00
18 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

18 Sep 23	NT COLLECTIVE GOVT SHORT TERM	2,559.900	-2,559.90	0.00	0.00	2,559.90	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	41,100.680	-41,100.68	0.00	0.00	41,100.68	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	40,462.500	-40,462.50	0.00	0.00	40,462.50	0.00	0.00	0.00
19 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	6,675.420	-6,675.42	0.00	0.00	6,675.42	0.00	0.00	0.00
19 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	25,000.000	-25,000.00	0.00	0.00	25,000.00	0.00	0.00	0.00
19 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

20 Sep 23	NT COLLECTIVE GOVT SHORT TERM	38,473.440	-38,473.44	0.00	0.00	38,473.44	0.00	0.00	0.00
20 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	200,000.000	-200,000.00	0.00	0.00	200,000.00	0.00	0.00	0.00
20 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,159.200	-1,159.20	0.00	0.00	1,159.20	0.00	0.00	0.00
20 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	10.670	-10.67	0.00	0.00	10.67	0.00	0.00	0.00
20 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	58,112.230	-58,112.23	0.00	0.00	58,112.23	0.00	0.00	0.00
20 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	46,943.990	-46,943.99	0.00	0.00	46,943.99	0.00	0.00	0.00
20 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	150,331.610	-150,331.61	0.00	0.00	150,331.61	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	8,150.000	-8,150.00	0.00	0.00	8,150.00	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	26,922.400	-26,922.40	0.00	0.00	26,922.40	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Sep 23	NT COLLECTIVE GOVT SHORT TERM	178,775.030	-178,775.03	0.00	0.00	178,775.03	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	356,792.710	-356,792.71	0.00	0.00	356,792.71	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	132,592.860	-132,592.86	0.00	0.00	132,592.86	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Sep 23	NT COLLECTIVE GOVT SHORT TERM	620,125.780	-620,125.78	0.00	0.00	620,125.78	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	7,480,204.250	-7,480,204.25	0.00	0.00	7,480,204.25	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	8,141.820	-8,141.82	0.00	0.00	8,141.82	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	469,586.280	-469,586.28	0.00	0.00	469,586.28	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	67,059.350	-67,059.35	0.00	0.00	67,059.35	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Sep 23	NT COLLECTIVE GOVT SHORT TERM	440,721.790	-440,721.79	0.00	0.00	440,721.79	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	91,781.250	-91,781.25	0.00	0.00	91,781.25	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	284,528.910	-284,528.91	0.00	0.00	284,528.91	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	23,148.520	-23,148.52	0.00	0.00	23,148.52	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Sep 23	NT COLLECTIVE GOVT SHORT TERM	549,908.430	-549,908.43	0.00	0.00	549,908.43	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	171,147.000	-171,147.00	0.00	0.00	171,147.00	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	136,656.440	-136,656.44	0.00	0.00	136,656.44	0.00	0.00	0.00
22 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	222,300.000	-222,300.00	0.00	0.00	222,300.00	0.00	0.00	0.00
22 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	561,460.000	-561,460.00	0.00	0.00	561,460.00	0.00	0.00	0.00
22 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 Sep 23	NT COLLECTIVE GOVT SHORT TERM	53,375.000	-53,375.00	0.00	0.00	53,375.00	0.00	0.00	0.00
22 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	32,593.600	-32,593.60	0.00	0.00	32,593.60	0.00	0.00	0.00
22 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	16,664.510	-16,664.51	0.00	0.00	16,664.51	0.00	0.00	0.00
22 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	375,000.000	-375,000.00	0.00	0.00	375,000.00	0.00	0.00	0.00
22 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

25 Sep 23	NT COLLECTIVE GOVT SHORT TERM	333,400.000	-333,400.00	0.00	0.00	333,400.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	738,400.000	-738,400.00	0.00	0.00	738,400.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	18,700.000	-18,700.00	0.00	0.00	18,700.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	558,000.000	-558,000.00	0.00	0.00	558,000.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	448,700.000	-448,700.00	0.00	0.00	448,700.00	0.00	0.00	0.00
25 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Sep 23	NT COLLECTIVE GOVT SHORT TERM	23,000.000	-23,000.00	0.00	0.00	23,000.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,827,000.000	-1,827,000.00	0.00	0.00	1,827,000.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	51,600.000	-51,600.00	0.00	0.00	51,600.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	22,600.000	-22,600.00	0.00	0.00	22,600.00	0.00	0.00	0.00
25 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	18,026.300	-18,026.30	0.00	0.00	18,026.30	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	45,900.000	-45,900.00	0.00	0.00	45,900.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	25,090.860	-25,090.86	0.00	0.00	25,090.86	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	765,000.000	-765,000.00	0.00	0.00	765,000.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,284,000.000	-1,284,000.00	0.00	0.00	1,284,000.00	0.00	0.00	0.00
25 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Sep 23	NT COLLECTIVE GOVT SHORT TERM	18,000.000	-18,000.00	0.00	0.00	18,000.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	139,700.000	-139,700.00	0.00	0.00	139,700.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	345,500.000	-345,500.00	0.00	0.00	345,500.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	21,400.000	-21,400.00	0.00	0.00	21,400.00	0.00	0.00	0.00
25 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	65,779.490	-65,779.49	0.00	0.00	65,779.49	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	44,000.000	-44,000.00	0.00	0.00	44,000.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	61,755.020	-61,755.02	0.00	0.00	61,755.02	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	18,000.000	-18,000.00	0.00	0.00	18,000.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	20,900.000	-20,900.00	0.00	0.00	20,900.00	0.00	0.00	0.00
25 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Sep 23	NT COLLECTIVE GOVT SHORT TERM	22,500.000	-22,500.00	0.00	0.00	22,500.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	106,200.000	-106,200.00	0.00	0.00	106,200.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	264,000.000	-264,000.00	0.00	0.00	264,000.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	76,000.000	-76,000.00	0.00	0.00	76,000.00	0.00	0.00	0.00
25 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	2,885,080.380	-2,885,080.38	0.00	0.00	2,885,080.38	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	20,088.880	-20,088.88	0.00	0.00	20,088.88	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	9,500.000	-9,500.00	0.00	0.00	9,500.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	3,778.920	-3,778.92	0.00	0.00	3,778.92	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	423,100.000	-423,100.00	0.00	0.00	423,100.00	0.00	0.00	0.00
25 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Sep 23	NT COLLECTIVE GOVT SHORT TERM	41,954.000	-41,954.00	0.00	0.00	41,954.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	87,796.790	-87,796.79	0.00	0.00	87,796.79	0.00	0.00	0.00
26 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	59,000.000	-59,000.00	0.00	0.00	59,000.00	0.00	0.00	0.00
26 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	3,125.640	-3,125.64	0.00	0.00	3,125.64	0.00	0.00	0.00
26 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	5,225.400	-5,225.40	0.00	0.00	5,225.40	0.00	0.00	0.00
26 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	44,781.250	-44,781.25	0.00	0.00	44,781.25	0.00	0.00	0.00
26 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
26 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	29,475.000	-29,475.00	0.00	0.00	29,475.00	0.00	0.00	0.00
27 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,829.510	-1,829.51	0.00	0.00	1,829.51	0.00	0.00	0.00
27 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,000,000.000	-1,000,000.00	0.00	0.00	1,000,000.00	0.00	0.00	0.00
27 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	46,421.140	-46,421.14	0.00	0.00	46,421.14	0.00	0.00	0.00
27 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	26,233.900	-26,233.90	0.00	0.00	26,233.90	0.00	0.00	0.00
27 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	67,500.000	-67,500.00	0.00	0.00	67,500.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	43,100.000	-43,100.00	0.00	0.00	43,100.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	60,400.000	-60,400.00	0.00	0.00	60,400.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	73,400.000	-73,400.00	0.00	0.00	73,400.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	15,700.000	-15,700.00	0.00	0.00	15,700.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	326,600.000	-326,600.00	0.00	0.00	326,600.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	30,200.000	-30,200.00	0.00	0.00	30,200.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	28,100.000	-28,100.00	0.00	0.00	28,100.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	27,600.000	-27,600.00	0.00	0.00	27,600.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	552,200.000	-552,200.00	0.00	0.00	552,200.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	144,900.000	-144,900.00	0.00	0.00	144,900.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	15,587.500	-15,587.50	0.00	0.00	15,587.50	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	42,777.550	-42,777.55	0.00	0.00	42,777.55	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	278,100.000	-278,100.00	0.00	0.00	278,100.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	43,000.000	-43,000.00	0.00	0.00	43,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	25,500.000	-25,500.00	0.00	0.00	25,500.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	445,900.000	-445,900.00	0.00	0.00	445,900.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	467,000.000	-467,000.00	0.00	0.00	467,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
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 Sep 23	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 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,168,700.000	-1,168,700.00	0.00	0.00	1,168,700.00	0.00	0.00	0.00	
28 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	240,300.000	-240,300.00	0.00	0.00	240,300.00	0.00	0.00	0.00	
28 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	130,647.860	-130,647.86	0.00	0.00	130,647.86	0.00	0.00	0.00	
28 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	223,700.000	-223,700.00	0.00	0.00	223,700.00	0.00	0.00	0.00	
28 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	37,767.000	-37,767.00	0.00	0.00	37,767.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	233,300.000	-233,300.00	0.00	0.00	233,300.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	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 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	805,900.000	-805,900.00	0.00	0.00	805,900.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	147,100.000	-147,100.00	0.00	0.00	147,100.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	21,500.000	-21,500.00	0.00	0.00	21,500.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	170,000.000	-170,000.00	0.00	0.00	170,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	602,800.000	-602,800.00	0.00	0.00	602,800.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	158,704.290	-158,704.29	0.00	0.00	158,704.29	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM		18,100.000	-18,100.00	0.00	0.00	18,100.00	0.00	0.00	0.00
28 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	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 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM		12,964,022.330	-12,964,022.33	0.00	0.00	12,964,022.33	0.00	0.00	0.00
28 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM		519,631.950	-519,631.95	0.00	0.00	519,631.95	0.00	0.00	0.00
28 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	815,200.000	-815,200.00	0.00	0.00	815,200.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	288,900.000	-288,900.00	0.00	0.00	288,900.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	402,200.000	-402,200.00	0.00	0.00	402,200.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	5,735.050	-5,735.05	0.00	0.00	5,735.05	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	401,900.000	-401,900.00	0.00	0.00	401,900.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	438,500.730	-438,500.73	0.00	0.00	438,500.73	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	39,800.000	-39,800.00	0.00	0.00	39,800.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	66,000.000	-66,000.00	0.00	0.00	66,000.00	0.00	0.00	0.00
28 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	2,254,712.190	-2,254,712.19	0.00	0.00	2,254,712.19	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	142,518.500	-142,518.50	0.00	0.00	142,518.50	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	9,119,502.850	-9,119,502.85	0.00	0.00	9,119,502.85	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	605,155.420	-605,155.42	0.00	0.00	605,155.42	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	1,066,415.160	-1,066,415.16	0.00	0.00	1,066,415.16	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	50,227.580	-50,227.58	0.00	0.00	50,227.58	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	545,411.400	-545,411.40	0.00	0.00	545,411.40	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	655,154.120	-655,154.12	0.00	0.00	655,154.12	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	308,687.490	-308,687.49	0.00	0.00	308,687.49	0.00	0.00	0.00
29 Sep 23	INVT 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			-379,797,633.70	0.00	0.00	379,797,633.70	0.00	0.00	0.00
Total funds - short term investment			-379,797,633.70	0.00	0.00	379,797,633.70	0.00	0.00	0.00

Short term bills and notes

United States - USD

28 Sep 23	UNITED STATES OF AMER TREAS	500,000.000	-485,333.96	0.00	0.00	485,333.96	0.00	0.00	0.00
29 Sep 23	BILLS 0% T-BILL 04-18-2024	97.066792							
Settled	SEDOL : BMHVN11 / MORGAN STANLEY AND CO., 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

Cash and Cash Equivalents

Short term bills and notes

United States - USD

	USA TREASURY BILLS 0% T-BILL 18/04/24 USD1000 PRICE: 97.06679 NET BROKER: MORGAN STANLEY AND CO., LLC								
29 Sep 23	UNITED STATES OF AMER TREAS	200,000.000	-194,139.76	0.00	0.00	194,139.76	0.00	0.00	0.00
29 Sep 23	BILLS 0% T-BILL 04-18-2024	97.069878							
Settled	SEDOL : BMHVN11 / NOMURA SECURITIES NEW YORK USA TREASURY BILLS 0% T-BILL 18/04/24 USD1000 PRICE: 97.06988 NET BROKER: NOMURA SECURITIES NEW YORK								
19 Jul 23	UNITED STATES OF AMER TREAS	2,500,000.000	-2,469,404.17	0.00	0.00	2,469,404.17	0.00	0.00	0.00
20 Jul 23	BONDS 0.0% T-BILL DUE 10-12-2023	98.776167							
Settled	SEDOL : BN6QD36 / MORGAN STANLEY AND CO., LLC USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 98.77616 NET BROKER: MORGAN STANLEY AND CO., LLC								
20 Jul 23	UNITED STATES OF AMER TREAS	250,000.000	-246,977.13	0.00	0.00	246,977.13	0.00	0.00	0.00
21 Jul 23	BONDS 0.0% T-BILL DUE 10-12-2023	98.790851							
Settled	SEDOL : BN6QD36 / GOLDMAN, SACHS AND CO. USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 98.79085 NET BROKER: GOLDMAN, SACHS AND CO.								
20 Jul 23	UNITED STATES OF AMER TREAS	1,000,000.000	-987,772.63	0.00	0.00	987,772.63	0.00	0.00	0.00
20 Jul 23	BONDS 0.0% T-BILL DUE 10-12-2023	98.777263							
Settled	SEDOL : BN6QD36 / J.P. MORGAN SECURITIES LLC USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 98.77726 NET BROKER: J.P. MORGAN SECURITIES LLC								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Short term bills and notes

United States - USD

21 Jul 23	UNITED STATES OF AMER TREAS	300,000.000	-296,379.06	0.00	0.00	296,379.06	0.00	0.00	0.00
21 Jul 23	BONDS 0.0% T-BILL DUE 10-12-2023	98.793019							
Settled	SEDOL : BN6QD36 / J.P. MORGAN SECURITIES LLC USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 98.79302 NET BROKER: J.P. MORGAN SECURITIES LLC								
01 Aug 23	UNITED STATES OF AMER TREAS	250,000.000	-247,368.00	0.00	0.00	247,368.00	0.00	0.00	0.00
01 Aug 23	BONDS 0.0% T-BILL DUE 10-12-2023	98.9472							
Settled	SEDOL : BN6QD36 / MORGAN STANLEY AND CO., LLC USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 98.9472 NET BROKER: MORGAN STANLEY AND CO., LLC								
11 Aug 23	UNITED STATES OF AMER TREAS	300,000.000	-297,418.50	0.00	0.00	297,418.50	0.00	0.00	0.00
14 Aug 23	BONDS 0.0% T-BILL DUE 10-12-2023	99.139501							
Settled	SEDOL : BN6QD36 / WELLS FARGO BANK, N.A. USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 99.1395 NET BROKER: WELLS FARGO BANK, N.A.								
18 Aug 23	UNITED STATES OF AMER TREAS	300,000.000	-297,714.17	0.00	0.00	297,714.17	0.00	0.00	0.00
21 Aug 23	BONDS 0.0% T-BILL DUE 10-12-2023	99.238056							
Settled	SEDOL : BN6QD36 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 99.23805 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
21 Aug 23	UNITED STATES OF AMER TREAS	400,000.000	-396,958.29	0.00	0.00	396,958.29	0.00	0.00	0.00
21 Aug 23	BONDS 0.0% T-BILL DUE 10-12-2023	99.239572							
Settled	SEDOL : BN6QD36 / J.P. MORGAN SECURITIES LLC								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Short term bills and notes

United States - USD

USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000
 PRICE: 99.23957 NET BROKER: J.P. MORGAN
 SECURITIES LLC

Total United States - USD			-5,919,465.67	0.00	0.00	5,919,465.67	0.00	0.00	0.00
Total short term bills and notes			-5,919,465.67	0.00	0.00	5,919,465.67	0.00	0.00	0.00
Total cash and cash equivalents			-385,717,099.37	0.00	0.00	385,717,099.37	0.00	0.00	0.00
Total purchases	558,924,633.41		-621,176,837.11	-600,637.09	0.00	621,176,837.11	0.00	0.00	0.00

Sales

Equities

Common stock

Canada - USD

05 Jul 23	BAYTEX ENERGY CORP COM	-22,237.000	72,380.84	0.00	0.00	-68,218.00	4,162.84	0.00	4,162.84
07 Jul 23	SEDOL : B51ZNJ8 /BTE	3.27							
Settled	PENSERRASECURITIES / 333.56 BAYTEX ENERGY CORP COM NPV PRICE: 3.27 BROKER COMMISSION: 333.56 OTHER CHARGES: 0.59 BROKER: PENSERRASECURITIES								
Total Canada - USD			72,380.84	0.00	0.00	-68,218.00	4,162.84	0.00	4,162.84

United States - USD

05 Jul 23	#REORG AEROJET ROCKETDYNE	-41.000	2,274.04	0.00	0.00	-1,679.22	594.82	0.00	594.82
07 Jul 23	HLDGS INC COM CASH MERGER	55.48							
Settled	07-28-2023 SEDOL : BWD7PX9 /AJRD PENSERRASECURITIES / 0.62 AEROJET ROCKETDYNE COM USD0.10 PRICE: 55.48 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	#REORG AMERICAN EQUITY	-48.000	2,532.21	0.00	0.00	-1,848.80	683.41	0.00	683.41
07 Jul 23	MERGER BROOKFIELD ASSET	52.77							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL PENSERRASECURITIES / 0.72 AMER EQUITY INV LI COM USD1 PRICE: 52.77 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
31 Jul 23	#REORG AMERICAN EQUITY	-324.000	17,384.08	0.00	0.00	-12,479.40	4,904.68	0.00	4,904.68
02 Aug 23	MERGER BROOKFIELD ASSET	53.67							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL WILLIAMS CAPITAL GROUP L.P.,THE / 4.86 AMER EQUITY INV LI COM USD1 PRICE: 53.67 BROKER COMMISSION: 4.86 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	#REORG AMERICAN EQUITY	-52.000	2,780.15	0.00	0.00	-2,029.94	750.21	0.00	750.21
28 Aug 23	MERGER BROOKFIELD ASSET	53.48							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL LOOP CAPITAL MARKETS LLC / 0.78 AMER EQUITY INV LI COM USD1 PRICE: 53.48 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG AMERICAN EQUITY	-40.000	2,146.58	0.00	0.00	-1,561.49	585.09	0.00	585.09
05 Sep 23	MERGER BROOKFIELD ASSET	53.68							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL LOOP CAPITAL MARKETS LLC / 0.60 AMER EQUITY INV LI COM USD1 PRICE: 53.68 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 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

15 Sep 23	#REORG AMERICAN EQUITY	-608.000	32,810.45	0.00	0.00	-23,734.64	9,075.81	0.00	9,075.81
19 Sep 23	MERGER BROOKFIELD ASSET	53.97							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL PENSERRASECURITIES / 3.04 AMER EQUITY INV LI COM USD1 PRICE: 53.97 BROKER COMMISSION: 3.04 OTHER CHARGES: 0.27 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG CALLON STOCK MERGER	-39.000	1,351.13	0.00	0.00	-1,941.25	-590.12	0.00	-590.12
07 Jul 23	APA '2S1UAG3 04-02-2024	34.66							
Settled	SEDOL : BMYVSM0 /CPE PENSERRASECURITIES / 0.59 CALLON PETE CO DEL COM NEW PRICE: 34.66 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	#REORG CALLON STOCK MERGER	-22.000	825.98	0.00	0.00	-1,095.07	-269.09	0.00	-269.09
02 Aug 23	APA '2S1UAG3 04-02-2024	37.56							
Settled	SEDOL : BMYVSM0 /CPE WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 CALLON PETE CO DEL COM NEW PRICE: 37.56 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	#REORG CALLON STOCK MERGER	-40.000	1,568.58	0.00	0.00	-1,991.03	-422.45	0.00	-422.45
05 Sep 23	APA '2S1UAG3 04-02-2024	39.23							
Settled	SEDOL : BMYVSM0 /CPE LOOP CAPITAL MARKETS LLC / 0.60 CALLON PETE CO DEL COM NEW PRICE: 39.23 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	#REORG EBIX WORTHLESS	-18.000	461.78	0.00	0.00	-540.92	-79.14	0.00	-79.14
07 Jul 23	08-30-2024	25.67							
Settled	SEDOL : 2008400 /EBIXQ PENSERRASECURITIES / 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								

Sales

Equities

Common stock

United States - USD

EBIX INC COM USD0.10 PRICE: 25.67 BROKER
 COMMISSION: 0.27 OTHER CHARGES: 0.01
 BROKER: PENSERRASECURITIES

05 Jul 23	#REORG HAWAIIAN MERGER	-39.000	428.40	0.00	0.00	-722.01	-293.61	0.00	-293.61
07 Jul 23	09-18-2024	11.00							
Settled	SEDOL : 2408044 /HA PENSERRASECURITIES / 0.59 HAWAIIAN HOLDINGS COM USD0.01 PRICE: 11.0 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG HAWAIIAN MERGER	-393.000	3,118.42	0.00	0.00	-7,275.63	-4,157.21	0.00	-4,157.21
19 Sep 23	09-18-2024	7.94							
Settled	SEDOL : 2408044 /HA PENSERRASECURITIES / 1.97 HAWAIIAN HOLDINGS COM USD0.01 PRICE: 7.94 BROKER COMMISSION: 1.97 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG HIBBETT MERGER	-10.000	363.24	0.00	0.00	-661.15	-297.91	0.00	-297.91
07 Jul 23	07-25-2024	36.34							
Settled	SEDOL : 2428376 /HIBB PENSERRASECURITIES / 0.15 HIBBETT INC COM USD0.01 PRICE: 36.34 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG HIBBETT MERGER	-100.000	4,507.46	0.00	0.00	-6,611.50	-2,104.04	0.00	-2,104.04
19 Sep 23	07-25-2024	45.08							
Settled	SEDOL : 2428376 /HIBB PENSERRASECURITIES / 0.50 HIBBETT INC COM USD0.01 PRICE: 45.08 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	#REORG KAMAN CORP COM	-22.000	527.00	0.00	0.00	-870.91	-343.91	0.00	-343.91
07 Jul 23	MERGER 04-19-2024	23.97							
Settled	SEDOL : 2483223 /KAMN PENSERRASECURITIES / 0.33 KAMAN CORP COM USD1.00 PRICE: 23.97 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG KAMAN CORP COM	-215.000	4,481.63	0.00	0.00	-8,511.15	-4,029.52	0.00	-4,029.52
19 Sep 23	MERGER 04-19-2024	20.85							
Settled	SEDOL : 2483223 /KAMN PENSERRASECURITIES / 1.08 KAMAN CORP COM USD1.00 PRICE: 20.85 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG M D C HLDGS INC	-31.000	1,418.38	0.00	0.00	-1,444.63	-26.25	0.00	-26.25
07 Jul 23	MERGER 04-19-2024	45.77							
Settled	SEDOL : 2561204 /MDC PENSERRASECURITIES / 0.47 MDC HLDGS INC COM USD0.01 PRICE: 45.77 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	#REORG M D C HLDGS INC	-100.000	5,126.45	0.00	0.00	-4,660.11	466.34	0.00	466.34
02 Aug 23	MERGER 04-19-2024	51.28							
Settled	SEDOL : 2561204 /MDC WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 MDC HLDGS INC COM USD0.01 PRICE: 51.28 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	#REORG M D C HLDGS INC	-193.000	8,365.51	0.00	0.00	-8,994.02	-628.51	0.00	-628.51
19 Sep 23	MERGER 04-19-2024	43.35							
Settled	SEDOL : 2561204 /MDC PENSERRASECURITIES / 0.97								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

MDC HLDGS INC COM USD0.01 PRICE: 43.35
 BROKER COMMISSION: 0.97 OTHER CHARGES:
 0.07 BROKER: PENSERRASECURITIES

05 Jul 23	#REORG PGT CASH MERGER	-45.000	1,263.35	0.00	0.00	-888.49	374.86	0.00	374.86
07 Jul 23	03-28-2024	28.09							
Settled	SEDOL : B17V2N9 /PGTI PENSERRASECURITIES / 0.68 PGT INNOVATIONS IN COM USD0.01 PRICE: 28.09 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG PGT CASH MERGER	-34.000	910.00	0.00	0.00	-671.30	238.70	0.00	238.70
28 Aug 23	03-28-2024	26.78							
Settled	SEDOL : B17V2N9 /PGTI LOOP CAPITAL MARKETS LLC / 0.51 PGT INNOVATIONS IN COM USD0.01 PRICE: 26.78 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG PGT CASH MERGER	-40.000	1,126.99	0.00	0.00	-789.77	337.22	0.00	337.22
05 Sep 23	03-28-2024	28.19							
Settled	SEDOL : B17V2N9 /PGTI LOOP CAPITAL MARKETS LLC / 0.60 PGT INNOVATIONS IN COM USD0.01 PRICE: 28.19 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG PGT CASH MERGER	-443.000	11,887.80	0.00	0.00	-8,746.67	3,141.13	0.00	3,141.13
19 Sep 23	03-28-2024	26.84							
Settled	SEDOL : B17V2N9 /PGTI PENSERRASECURITIES / 2.22 PGT INNOVATIONS IN COM USD0.01 PRICE: 26.84 BROKER COMMISSION: 2.22 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG SILICA MERGER 07-31-2024	-59.000	704.74	0.00	0.00	-664.13	40.61	0.00	40.61
07 Jul 23	03-28-2024	11.96							
Settled	SEDOL : B7GGNT0 /SLCA PENSERRASECURITIES / 0.89								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

U S SILICA HLDGS INC PRICE: 11.96 BROKER
 COMMISSION: 0.89 OTHER CHARGES: 0.01
 BROKER: PENSERRASECURITIES

24 Aug 23	#REORG SILICA MERGER 07-31-2024	-43.000	527.38	0.00	0.00	-484.02	43.36	0.00	43.36
28 Aug 23	SEDOL : B7GGNT0 /SLCA	12.28							
Settled	LOOP CAPITAL MARKETS LLC / 0.65 U S SILICA HLDGS INC PRICE: 12.28 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG SILICA MERGER 07-31-2024	-555.000	7,928.10	0.00	0.00	-6,247.29	1,680.81	0.00	1,680.81
19 Sep 23	SEDOL : B7GGNT0 /SLCA	14.29							
Settled	PENSERRASECURITIES / 2.78 U S SILICA HLDGS INC PRICE: 14.29 BROKER COMMISSION: 2.78 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG SITE REVERSE SPLIT SITE	-140.000	1,872.48	0.00	0.00	-2,132.01	-259.53	0.00	-259.53
07 Jul 23	2Z1QAK4 08-19-2024	13.39							
Settled	SEDOL : BGL0KF5 /SITC PENSERRASECURITIES / 2.10 SITE CENTERS CORP COM USD0.10 PRICE: 13.39 BROKER COMMISSION: 2.10 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG SITE REVERSE SPLIT SITE	-104.000	1,335.86	0.00	0.00	-1,583.78	-247.92	0.00	-247.92
28 Aug 23	2Z1QAK4 08-19-2024	12.86							
Settled	SEDOL : BGL0KF5 /SITC LOOP CAPITAL MARKETS LLC / 1.56 SITE CENTERS CORP COM USD0.10 PRICE: 12.86 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG SITE REVERSE SPLIT SITE	-120.000	1,600.18	0.00	0.00	-1,827.44	-227.26	0.00	-227.26
05 Sep 23	2Z1QAK4 08-19-2024	13.35							
Settled	SEDOL : BGL0KF5 /SITC LOOP 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

SITE CENTERS CORP COM USD0.10 PRICE: 13.35
 BROKER COMMISSION: 1.80 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	#REORG SITE REVERSE SPLIT SITE	-1,513.000	20,690.10	0.00	0.00	-23,040.93	-2,350.83	0.00	-2,350.83
19 Sep 23	2Z1QAK4 08-19-2024	13.68							
Settled	SEDOL : BGL0KF5 /SITC PENSERRASECURITIES / 7.57 SITE CENTERS CORP COM USD0.10 PRICE: 13.68 BROKER COMMISSION: 7.57 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG SIX FLAGS ENTMT CORP	-57.000	1,478.27	0.00	0.00	-1,329.49	148.78	0.00	148.78
07 Jul 23	MERGER SIX FLAGS ENTMT 2X1YAA4	25.95							
Settled	07-02-2024 SEDOL : B43VKB8 /SIX PENSERRASECURITIES / 0.86 SIX FLAGS ENT CORP COM USD0.01 PRICE: 25.95 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG SIX FLAGS ENTMT CORP	-42.000	901.10	0.00	0.00	-979.63	-78.53	0.00	-78.53
28 Aug 23	MERGER SIX FLAGS ENTMT 2X1YAA4	21.47							
Settled	07-02-2024 SEDOL : B43VKB8 /SIX LOOP CAPITAL MARKETS LLC / 0.63 SIX FLAGS ENT CORP COM USD0.01 PRICE: 21.47 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG SIX FLAGS ENTMT CORP	-50.000	1,147.24	0.00	0.00	-1,166.22	-18.98	0.00	-18.98
05 Sep 23	MERGER SIX FLAGS ENTMT 2X1YAA4	22.96							
Settled	07-02-2024 SEDOL : B43VKB8 /SIX LOOP CAPITAL MARKETS LLC / 0.75 SIX FLAGS ENT CORP COM USD0.01 PRICE: 22.96 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP 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

15 Sep 23	#REORG SIX FLAGS ENTMT CORP	-858.000	21,256.77	0.00	0.00	-20,012.40	1,244.37	0.00	1,244.37
19 Sep 23	MERGER SIX FLAGS ENTMT 2X1YAA4	24.78							
Settled	07-02-2024 SEDOL : B43VKB8 /SIX PENSERRASECURITIES / 4.29 SIX FLAGS ENT CORP COM USD0.01 PRICE: 24.78 BROKER COMMISSION: 4.29 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/ AGILITI INC CASH	-25.000	393.86	0.00	0.00	-420.94	-27.08	0.00	-27.08
07 Jul 23	MERGER 05-07-2024	15.77							
Settled	SEDOL : BHHMRR3 /AGTI PENSERRASECURITIES / 0.38 AGILITI INC COM USD0.0001 PRICE: 15.77 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/ NEXTGEN HEALTHCARE	-41.000	651.27	0.00	0.00	-728.50	-77.23	0.00	-77.23
07 Jul 23	INC CASH MERGER 11-09-2023	15.90							
Settled	SEDOL : BF5L3D6 /NXGN PENSERRASECURITIES / 0.62 NEXTGEN HEALTHCARE COM USD0.01 PRICE: 15.9 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/ NEXTGEN HEALTHCARE	-30.000	535.34	0.00	0.00	-533.05	2.29	0.00	2.29
28 Aug 23	INC CASH MERGER 11-09-2023	17.86							
Settled	SEDOL : BF5L3D6 /NXGN LOOP CAPITAL MARKETS LLC / 0.45 NEXTGEN HEALTHCARE COM USD0.01 PRICE: 17.86 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/ NEXTGEN HEALTHCARE	-272.000	6,412.34	0.00	0.00	-4,832.99	1,579.35	0.00	1,579.35
19 Sep 23	INC CASH MERGER 11-09-2023	23.58							
Settled	SEDOL : BF5L3D6 /NXGN PENSERRASECURITIES / 1.36								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

NEXTGEN HEALTHCARE COM USD0.01 PRICE: 23.58
 BROKER COMMISSION: 1.36 OTHER CHARGES:
 0.06 BROKER: PENSERRASECURITIES

05 Jul 23	#REORG/AARONS CO INC MERGER	-24.000	341.15	0.00	0.00	-574.73	-233.58	0.00	-233.58
07 Jul 23	10-03-2024	14.23							
Settled	SEDOL : BLFGN99 /AAN PENSERRASECURITIES / 0.36 THE AARONS COMPAN COM USD0.5 PRICE: 14.23 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG/AARONS CO INC MERGER	-4,776.000	46,541.74	0.00	0.00	-114,370.94	-67,829.20	0.00	-67,829.20
19 Sep 23	10-03-2024	9.75							
Settled	SEDOL : BLFGN99 /AAN PENSERRASECURITIES / 23.88 THE AARONS COMPAN COM USD0.5 PRICE: 9.75 BROKER COMMISSION: 23.88 OTHER CHARGES: 0.38 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG/ACTIVISION BLIZZARD INC	-3,387.000	310,974.91	0.00	0.00	-259,940.75	51,034.16	0.00	51,034.16
19 Sep 23	MERGER 10-13-2023	91.82							
Settled	SEDOL : 2575818 /ATVI PENSERRASECURITIES / 16.94 ACTIVISION BLIZZAR COM USD0.000001 PRICE: 91.82 BROKER COMMISSION: 16.94 OTHER CHARGES: 2.49 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/ARCONIC CORP COM	-54.000	1,594.87	0.00	0.00	-1,612.91	-18.04	0.00	-18.04
07 Jul 23	MERGER 08-18-2023	29.55							
Settled	SEDOL : BKLJ8S9 /ARNC PENSERRASECURITIES / 0.81 ARCONIC CORPORATION COM USD0.01 PRICE: 29.55 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	#REORG/ARMOUR REVERSE STOCK	-150.000	774.74	0.00	0.00	-1,088.35	-313.61	0.00	-313.61
07 Jul 23	SPLIT ARMOUR 0002Q1JAU4	5.18							
Settled	10-02-2023 SEDOL : BYRYKS0 /ARR PENSERRASECURITIES / 2.25 ARMOUR RESIDENTIAL COM USD0.0001 PRICE: 5.18 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/ARMOUR REVERSE STOCK	-111.000	533.34	0.00	0.00	-805.38	-272.04	0.00	-272.04
28 Aug 23	SPLIT ARMOUR 0002Q1JAU4	4.82							
Settled	10-02-2023 SEDOL : BYRYKS0 /ARR LOOP CAPITAL MARKETS LLC / 1.67 ARMOUR RESIDENTIAL COM USD0.0001 PRICE: 4.82 BROKER COMMISSION: 1.67 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/ASHFORD HOSPITALITY TR	-5,084.000	14,629.09	0.00	0.00	-38,835.47	-24,206.38	0.00	-24,206.38
19 Sep 23	INC REVERSE STOCK SPLIT	2.88							
Settled	ASHFORD 251YAY4 10-28-2024 SEDOL : BMGMW74 /AHT CABRERA CAPITAL MARKETS LLC / 12.71 ASHFORD HOSPITALIT COM USD0.01(POST REV SPLIT) PRICE: 2.88 BROKER COMMISSION: 12.71 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
05 Jul 23	#REORG/AVANTAX MERGER	-30.000	678.14	0.00	0.00	-520.29	157.85	0.00	157.85
07 Jul 23	11-27-2023	22.62							
Settled	SEDOL : B8L2DV2 /AVTA PENSERRASECURITIES / 0.45 AVANTAX INC COM USD0.0001 PRICE: 22.62 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

15 Sep 23	#REORG/AVANTAX MERGER	-572.000	14,623.06	0.00	0.00	-9,920.28	4,702.78	0.00	4,702.78
19 Sep 23	11-27-2023	25.57							
Settled	SEDOL : B8L2DV2 /AVTA PENSERRASECURITIES / 2.86 AVANTAX INC COM USD0.0001 PRICE: 25.57 BROKER COMMISSION: 2.86 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/AVID CASH MERGER	-25.000	646.61	0.00	0.00	-681.49	-34.88	0.00	-34.88
07 Jul 23	11-07-2023	25.88							
Settled	SEDOL : 2065870 /AVID PENSERRASECURITIES / 0.38 AVID TECHNOLOGY COM USD0.01 PRICE: 25.88 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/AVID CASH MERGER	-19.000	505.29	0.00	0.00	-517.93	-12.64	0.00	-12.64
28 Aug 23	11-07-2023	26.61							
Settled	SEDOL : 2065870 /AVID LOOP CAPITAL MARKETS LLC / 0.29 AVID TECHNOLOGY COM USD0.01 PRICE: 26.61 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/AVID CASH MERGER	-165.000	4,426.08	0.00	0.00	-4,497.83	-71.75	0.00	-71.75
19 Sep 23	11-07-2023	26.83							
Settled	SEDOL : 2065870 /AVID PENSERRASECURITIES / 0.83 AVID TECHNOLOGY COM USD0.01 PRICE: 26.83 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/CHICOS MERGER	-95.000	519.16	0.00	0.00	-478.83	40.33	0.00	40.33
07 Jul 23	01-05-2024	5.48							
Settled	SEDOL : 2196781 /CHS PENSERRASECURITIES / 1.43								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CHICO'S FAS INC COM USD0.01 PRICE: 5.48
 BROKER COMMISSION: 1.43 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	#REORG/CHICOS MERGER	-968.000	4,438.24	0.00	0.00	-4,879.04	-440.80	0.00	-440.80
19 Sep 23	01-05-2024	4.59							
Settled	SEDOL : 2196781 /CHS PENSERRASECURITIES / 4.84 CHICO'S FAS INC COM USD0.01 PRICE: 4.59 BROKER COMMISSION: 4.84 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/CHUYS MERGER	-14.000	559.64	0.00	0.00	-386.94	172.70	0.00	172.70
07 Jul 23	10-11-2024	39.99							
Settled	SEDOL : B88WMY1 /CHUY PENSERRASECURITIES / 0.21 CHUYS HOLDINGS INC COM USD0.01 PRICE: 39.99 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG/CHUYS MERGER	-154.000	5,563.20	0.00	0.00	-4,256.34	1,306.86	0.00	1,306.86
19 Sep 23	10-11-2024	36.13							
Settled	SEDOL : B88WMY1 /CHUY PENSERRASECURITIES / 0.77 CHUYS HOLDINGS INC COM USD0.01 PRICE: 36.13 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/CIRCOR MERGER	-16.000	898.47	0.00	0.00	-439.25	459.22	0.00	459.22
07 Jul 23	10-18-2023	56.17							
Settled	SEDOL : 2496384 /CIR PENSERRASECURITIES / 0.24 CIRCOR INTL COM USD0.01 PRICE: 56.17 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23 02 Aug 23 Settled	#REORG/CIRCOR MERGER 10-18-2023 SEDOL : 2496384 /CIR WILLIAMS CAPITAL GROUP L.P.,THE / 2.91 CIRCOR INTL COM USD0.01 PRICE: 55.7 BROKER COMMISSION: 2.91 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-194.000 55.70	10,802.80	0.00	0.00	-5,325.89	5,476.91	0.00	5,476.91
24 Aug 23 28 Aug 23 Settled	#REORG/CIRCOR MERGER 10-18-2023 SEDOL : 2496384 /CIR LOOP CAPITAL MARKETS LLC / 0.26 CIRCOR INTL COM USD0.01 PRICE: 55.61 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-17.000 55.61	945.10	0.00	0.00	-497.39	447.71	0.00	447.71
15 Sep 23 19 Sep 23 Settled	#REORG/CIRCOR MERGER 10-18-2023 SEDOL : 2496384 /CIR PENSERRASECURITIES / 0.75 CIRCOR INTL COM USD0.01 PRICE: 55.78 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES	-149.000 55.78	8,310.40	0.00	0.00	-4,359.50	3,950.90	0.00	3,950.90
05 Jul 23 07 Jul 23 Settled	#REORG/DISH EHOSTAR MERGER EHOSTAR 0002038474 01-02-2024 SEDOL : 2303581 /DISH PENSERRASECURITIES / 2.91 DISH NETWORK CORP COM USD0.01 CLASS A PRICE: 6.76 BROKER COMMISSION: 2.91 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-194.000 6.76	1,308.51	0.00	0.00	-1,256.15	52.36	0.00	52.36
24 Aug 23 28 Aug 23 Settled	#REORG/DISH EHOSTAR MERGER EHOSTAR 0002038474 01-02-2024 SEDOL : 2303581 /DISH LOOP CAPITAL MARKETS LLC / 2.16	-144.000 6.23	894.95	0.00	0.00	-932.40	-37.45	0.00	-37.45

◆ 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

DISH NETWORK CORP COM USD0.01 CLASS A
 PRICE: 6.23 BROKER COMMISSION: 2.16 OTHER
 CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
 LLC

15 Sep 23	#REORG/DISH ECHOSTAR MERGER	-2,556.000	16,703.32	0.00	0.00	-16,550.10	153.22	0.00	153.22
19 Sep 23	ECHOSTAR 0002038474 01-02-2024	6.54							
Settled	SEDOL : 2303581 /DISH PENSERRASECURITIES / 12.78								
	DISH NETWORK CORP COM USD0.01 CLASS A PRICE: 6.54 BROKER COMMISSION: 12.78 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/DRIL-QUIP INC COM	-26.000	596.82	0.00	0.00	-616.27	-19.45	0.00	-19.45
07 Jul 23	CHANGE INNOVEX INTERNTL INC	22.97							
Settled	291QA34 09-06-2024 SEDOL : 2116767 /DRQ PENSERRASECURITIES / 0.39								
	DRIL QUIP INC COM USD0.01 PRICE: 22.97 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/DRIL-QUIP INC COM	-20.000	552.29	0.00	0.00	-474.05	78.24	0.00	78.24
28 Aug 23	CHANGE INNOVEX INTERNTL INC	27.63							
Settled	291QA34 09-06-2024 SEDOL : 2116767 /DRQ LOOP CAPITAL MARKETS LLC / 0.30								
	DRIL QUIP INC COM USD0.01 PRICE: 27.63 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/DRIL-QUIP INC COM	-249.000	7,197.28	0.00	0.00	-5,901.96	1,295.32	0.00	1,295.32
19 Sep 23	CHANGE INNOVEX INTERNTL INC	28.91							
Settled	291QA34 09-06-2024 SEDOL : 2116767 /DRQ PENSERRASECURITIES / 1.25								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

DRIL QUIP INC COM USD0.01 PRICE: 28.91
 BROKER COMMISSION: 1.25 OTHER CHARGES:
 0.06 BROKER: PENSERRASECURITIES

05 Jul 23	#REORG/ENCORE MERGER	-10.000	1,803.53	0.00	0.00	-1,177.65	625.88	0.00	625.88
07 Jul 23	07-02-2024	180.37							
Settled	SEDOL : 2273446 /WIRE PENSERRASECURITIES / 0.15 ENCORE WIRE CORP COM USD0.01 PRICE: 180.37 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	#REORG/ENCORE MERGER	-8.000	1,365.38	0.00	0.00	-942.12	423.26	0.00	423.26
02 Aug 23	07-02-2024	170.69							
Settled	SEDOL : 2273446 /WIRE WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 ENCORE WIRE CORP COM USD0.01 PRICE: 170.69 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	#REORG/ENCORE MERGER	-14.000	2,307.11	0.00	0.00	-1,648.70	658.41	0.00	658.41
05 Sep 23	07-02-2024	164.81							
Settled	SEDOL : 2273446 /WIRE LOOP CAPITAL MARKETS LLC / 0.21 ENCORE WIRE CORP COM USD0.01 PRICE: 164.81 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/ENCORE MERGER	-290.000	50,086.94	0.00	0.00	-34,151.74	15,935.20	0.00	15,935.20
19 Sep 23	07-02-2024	172.72							
Settled	SEDOL : 2273446 /WIRE PENSERRASECURITIES / 1.45 ENCORE WIRE CORP COM USD0.01 PRICE: 172.72 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.41 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	#REORG/HAYNES MERGER	-9.000	445.80	0.00	0.00	-340.46	105.34	0.00	105.34
07 Jul 23	11-21-2024	49.55							
Settled	SEDOL : B02WVH7 /HAYN PENSERRASECURITIES / 0.14 HAYNES INTL INC COM STK USD0.001 PRICE: 49.55 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	#REORG/HAYNES MERGER	-101.000	4,930.27	0.00	0.00	-3,820.74	1,109.53	0.00	1,109.53
19 Sep 23	11-21-2024	48.82							
Settled	SEDOL : B02WVH7 /HAYN PENSERRASECURITIES / 0.51 HAYNES INTL INC COM STK USD0.001 PRICE: 48.82 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/HOSTESS BRANDS	-71.000	1,773.91	0.00	0.00	-1,491.82	282.09	0.00	282.09
07 Jul 23	EXCHANGE HOST BRAND 11-08-2023	25.00							
Settled	SEDOL : BZ8VJD5 /TWNK PENSERRASECURITIES / 1.07 HOSTESS BRANDS INC COM USD0.0001 CL A PRICE: 25.0 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/HOSTESS BRANDS	-76.000	1,684.52	0.00	0.00	-1,596.88	87.64	0.00	87.64
28 Aug 23	EXCHANGE HOST BRAND 11-08-2023	22.18							
Settled	SEDOL : BZ8VJD5 /TWNK LOOP CAPITAL MARKETS LLC / 1.14 HOSTESS BRANDS INC COM USD0.0001 CL A PRICE: 22.18 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG/HOSTESS BRANDS	-90.000	2,561.82	0.00	0.00	-1,891.04	670.78	0.00	670.78
05 Sep 23	EXCHANGE HOST BRAND 11-08-2023	28.48							
Settled	SEDOL : BZ8VJD5 /TWNK LOOP CAPITAL MARKETS LLC / 1.35								

◆ 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

	HOSTESS BRANDS INC COM USD0.0001 CL A PRICE: 28.48 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/HOSTESS BRANDS	-878.000	29,294.23	0.00	0.00	-18,448.15	10,846.08	0.00	10,846.08
19 Sep 23	EXCHANGE HOST BRAND 11-08-2023	33.37							
Settled	SEDOL : BZ8VJD5 /TWNK PENSERRASECURITIES / 4.39 HOSTESS BRANDS INC COM USD0.0001 CL A PRICE: 33.37 BROKER COMMISSION: 4.39 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/LIVENT CORP MERGER	-97.000	2,677.65	0.00	0.00	-2,379.81	297.84	0.00	297.84
07 Jul 23	ARCADIUM LITHIUM 2T1RAW4	27.62							
Settled	01-04-2024 SEDOL : BD9PM00 /LTHM PENSERRASECURITIES / 1.46 LIVENT CORPORATION COM USD0.001 PRICE: 27.62 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/LIVENT CORP MERGER	-102.000	2,216.95	0.00	0.00	-2,502.48	-285.53	0.00	-285.53
28 Aug 23	ARCADIUM LITHIUM 2T1RAW4	21.75							
Settled	01-04-2024 SEDOL : BD9PM00 /LTHM LOOP CAPITAL MARKETS LLC / 1.53 LIVENT CORPORATION COM USD0.001 PRICE: 21.75 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG/LIVENT CORP MERGER	-120.000	2,574.57	0.00	0.00	-2,944.10	-369.53	0.00	-369.53
05 Sep 23	ARCADIUM LITHIUM 2T1RAW4	21.47							
Settled	01-04-2024 SEDOL : BD9PM00 /LTHM LOOP CAPITAL MARKETS LLC / 1.80								

◆ 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

Equities

Common stock

United States - USD

LIVENT CORPORATION COM USD0.001 PRICE:
21.47 BROKER COMMISSION: 1.80 OTHER
CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS
LLC

15 Sep 23	#REORG/LIVENT CORP MERGER	-1,187.000	23,947.52	0.00	0.00	-29,122.01	-5,174.49	0.00	-5,174.49
19 Sep 23	ARCADIUM LITHIUM 2T1RAW4	20.18							
Settled	01-04-2024 SEDOL : BD9PM00 /LTHM PENSERRASECURITIES / 5.94 LIVENT CORPORATION COM USD0.001 PRICE: 20.18 BROKER COMMISSION: 5.94 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/NEXTIER OILFIELD	-115.000	1,059.71	0.00	0.00	-873.43	186.28	0.00	186.28
07 Jul 23	SOLUTIONS MERGER	9.23							
Settled	PATTERSON-UTI ENERGY 2700290 09-01-2023 SEDOL : BKLRLX9 /NEX PENSERRASECURITIES / 1.73 NEXTIER OILFIELD S COM USD0.01 PRICE: 9.23 BROKER COMMISSION: 1.73 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/NEXTIER OILFIELD	-86.000	912.02	0.00	0.00	-653.17	258.85	0.00	258.85
28 Aug 23	SOLUTIONS MERGER	10.62							
Settled	PATTERSON-UTI ENERGY 2700290 09-01-2023 SEDOL : BKLRLX9 /NEX LOOP CAPITAL MARKETS LLC / 1.29 NEXTIER OILFIELD S COM USD0.01 PRICE: 10.62 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.01 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

05 Jul 23	#REORG/NUVASIVE INC COM	-40.000	1,606.98	0.00	0.00	-1,615.68	-8.70	0.00	-8.70
07 Jul 23	MERGER GLOBUS MED INC	40.19							
Settled	2L14AW1 09-05-2023 SEDOL : B00GJC2 /NUVA PENSERRASECURITIES / 0.60 NUVASIVE INC COM USD0.001 PRICE: 40.19 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/NUVASIVE INC COM	-30.000	1,143.14	0.00	0.00	-1,211.76	-68.62	0.00	-68.62
28 Aug 23	MERGER GLOBUS MED INC	38.12							
Settled	2L14AW1 09-05-2023 SEDOL : B00GJC2 /NUVA LOOP CAPITAL MARKETS LLC / 0.45 NUVASIVE INC COM USD0.001 PRICE: 38.12 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	#REORG/PACWST BANCOR	-90.000	756.44	0.00	0.00	-886.95	-130.51	0.00	-130.51
07 Jul 23	MERGER PACWST BANCOR	8.42							
Settled	2S1KAA112-01-2023 SEDOL : 2619772 /PACW PENSERRASECURITIES / 1.35 PACWEST BANCORP COM NPV PRICE: 8.42 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/PACWST BANCOR	-68.000	521.21	0.00	0.00	-670.14	-148.93	0.00	-148.93
28 Aug 23	MERGER PACWST BANCOR	7.68							
Settled	2S1KAA112-01-2023 SEDOL : 2619772 /PACW LOOP CAPITAL MARKETS LLC / 1.02 PACWEST BANCORP COM NPV PRICE: 7.68 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	#REORG/PACWST BANCOR	-787.000	6,551.71	0.00	0.00	-7,755.88	-1,204.17	0.00	-1,204.17
19 Sep 23	MERGER PACWST BANCOR	8.33							
Settled	2S1KAA112-01-2023 SEDOL : 2619772 /PACW PENSERRASECURITIES / 3.94 PACWEST BANCORP COM NPV PRICE: 8.33 BROKER COMMISSION: 3.94 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/PERFICIENT MERGER	-19.000	1,571.75	0.00	0.00	-1,987.04	-415.29	0.00	-415.29
07 Jul 23	10-02-2024	82.74							
Settled	SEDOL : 2442547 /PRFT PENSERRASECURITIES / 0.29 PERFICIENT INC COM USD0.001 PRICE: 82.74 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/PERFICIENT MERGER	-20.000	1,224.89	0.00	0.00	-2,091.62	-866.73	0.00	-866.73
28 Aug 23	10-02-2024	61.26							
Settled	SEDOL : 2442547 /PRFT LOOP CAPITAL MARKETS LLC / 0.30 PERFICIENT INC COM USD0.001 PRICE: 61.26 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG/PERFICIENT MERGER	-20.000	1,275.48	0.00	0.00	-2,091.62	-816.14	0.00	-816.14
05 Sep 23	10-02-2024	63.79							
Settled	SEDOL : 2442547 /PRFT LOOP CAPITAL MARKETS LLC / 0.30 PERFICIENT INC COM USD0.001 PRICE: 63.79 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/PERFICIENT MERGER	-237.000	14,223.43	0.00	0.00	-24,785.70	-10,562.27	0.00	-10,562.27
19 Sep 23	10-02-2024	60.02							
Settled	SEDOL : 2442547 /PRFT PENSERRASECURITIES / 1.19								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

PERFICIENT INC COM USD0.001 PRICE: 60.02
 BROKER COMMISSION: 1.19 OTHER CHARGES:
 0.12 BROKER: PENSERRASECURITIES

05 Jul 23	#REORG/RPT MERGER KIMCO	-67.000	697.12	0.00	0.00	-852.00	-154.88	0.00	-154.88
07 Jul 23	0002452833 01-02-2024	10.42							
Settled	SEDOL : BG0YLC2 /RPT PENSERRASECURITIES / 1.01 RPT REALTY COM USD0.01 SHS OF BEN INT PRICE: 10.42 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	#REORG/RPT MERGER KIMCO	-110.000	1,245.74	0.00	0.00	-1,398.81	-153.07	0.00	-153.07
05 Sep 23	0002452833 01-02-2024	11.34							
Settled	SEDOL : BG0YLC2 /RPT LOOP CAPITAL MARKETS LLC / 1.65 RPT REALTY COM USD0.01 SHS OF BEN INT PRICE: 11.34 BROKER COMMISSION: 1.65 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/RPT MERGER KIMCO	-1,578.000	18,091.62	0.00	0.00	-20,066.58	-1,974.96	0.00	-1,974.96
19 Sep 23	0002452833 01-02-2024	11.47							
Settled	SEDOL : BG0YLC2 /RPT PENSERRASECURITIES / 7.89 RPT REALTY COM USD0.01 SHS OF BEN INT PRICE: 11.47 BROKER COMMISSION: 7.89 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/TECHTARGET MERGER	-20.000	613.09	0.00	0.00	-1,596.83	-983.74	0.00	-983.74
07 Jul 23	TECHTARGET 281CAD4 12-03-2024	30.67							
Settled	SEDOL : B1XH822 /TTGT PENSERRASECURITIES / 0.30 TECHTARGET INC COM STK USD0.001 PRICE: 30.67 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	#REORG/TECHTARGET MERGER	-278.000	8,130.04	0.00	0.00	-22,195.96	-14,065.92	0.00	-14,065.92
19 Sep 23	TECHTARGET 281CAD4 12-03-2024	29.25							
Settled	SEDOL : B1XH822 /TTGT PENSERRASECURITIES / 1.39 TECHTARGET INC COM STK USD0.001 PRICE: 29.25 BROKER COMMISSION: 1.39 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/URSTADT BIDDLE PPTYS	-22.000	471.34	0.00	0.00	-423.71	47.63	0.00	47.63
07 Jul 23	INC MERGER REGENCY CTRS	21.44							
Settled	CORP 2757315 08-18-2023 SEDOL : 2256522 /UBA PENSERRASECURITIES / 0.33 URSTADT BIDDLE PRO CLASS'A'COM USD0.01 PRICE: 21.44 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	#REORG/VECTOR GROUP MERGER	-102.000	1,305.07	0.00	0.00	-1,131.93	173.14	0.00	173.14
07 Jul 23	10-07-2024	12.81							
Settled	SEDOL : 2515803 /VGR PENSERRASECURITIES / 1.53 VECTOR GROUP LTD COM STK USD0.1 PRICE: 12.81 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/VECTOR GROUP MERGER	-75.000	812.61	0.00	0.00	-832.30	-19.69	0.00	-19.69
28 Aug 23	10-07-2024	10.85							
Settled	SEDOL : 2515803 /VGR LOOP CAPITAL MARKETS LLC / 1.13 VECTOR GROUP LTD COM STK USD0.1 PRICE: 10.85 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/VECTOR GROUP MERGER	-973.000	10,522.90	0.00	0.00	-10,797.75	-274.85	0.00	-274.85
19 Sep 23	10-07-2024	10.82							
Settled	SEDOL : 2515803 /VGR PENSERRASECURITIES / 4.87								

◆ 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

VECTOR GROUP LTD COM STK USD0.1 PRICE:
10.82 BROKER COMMISSION: 4.87 OTHER
CHARGES: 0.09 BROKER: PENSERRASECURITIES

05 Jul 23	#REORG/VERITIV MERGER	-10.000	1,253.03	0.00	0.00	-1,074.86	178.17	0.00	178.17
07 Jul 23	11-30-2023	125.32							
Settled	SEDOL : BNBKSP0 /VRTV PENSERRASECURITIES / 0.15 VERITIV CORP COM USD1 PRICE: 125.32 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/VERITIV MERGER	-8.000	1,343.54	0.00	0.00	-859.89	483.65	0.00	483.65
28 Aug 23	11-30-2023	167.96							
Settled	SEDOL : BNBKSP0 /VRTV LOOP CAPITAL MARKETS LLC / 0.12 VERITIV CORP COM USD1 PRICE: 167.96 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG/VERITIV MERGER	-8.000	1,346.50	0.00	0.00	-859.89	486.61	0.00	486.61
05 Sep 23	11-30-2023	168.33							
Settled	SEDOL : BNBKSP0 /VRTV LOOP CAPITAL MARKETS LLC / 0.12 VERITIV CORP COM USD1 PRICE: 168.33 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/VERITIV MERGER	-90.000	15,150.92	0.00	0.00	-9,673.75	5,477.17	0.00	5,477.17
19 Sep 23	11-30-2023	168.35							
Settled	SEDOL : BNBKSP0 /VRTV PENSERRASECURITIES / 0.45 VERITIV CORP COM USD1 PRICE: 168.35 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	#REORG/VISTA MERGER REVELYST	-44.000	1,210.21	0.00	0.00	-1,704.31	-494.10	0.00	-494.10
07 Jul 23	281XA14 11-27-2024	27.52							
Settled	SEDOL : BVGC697 /VSTO PENSERRASECURITIES / 0.66 VISTA OUTDOOR INC COM NPV PRICE: 27.52 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	#REORG/VISTA MERGER REVELYST	-33.000	934.71	0.00	0.00	-1,278.23	-343.52	0.00	-343.52
28 Aug 23	281XA14 11-27-2024	28.34							
Settled	SEDOL : BVGC697 /VSTO LOOP CAPITAL MARKETS LLC / 0.50 VISTA OUTDOOR INC COM NPV PRICE: 28.34 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	#REORG/VISTA MERGER REVELYST	-40.000	1,169.39	0.00	0.00	-1,549.37	-379.98	0.00	-379.98
05 Sep 23	281XA14 11-27-2024	29.25							
Settled	SEDOL : BVGC697 /VSTO LOOP CAPITAL MARKETS LLC / 0.60 VISTA OUTDOOR INC COM NPV PRICE: 29.25 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	#REORG/VISTA MERGER REVELYST	-241.000	7,108.23	0.00	0.00	-9,334.97	-2,226.74	0.00	-2,226.74
19 Sep 23	281XA14 11-27-2024	29.50							
Settled	SEDOL : BVGC697 /VSTO PENSERRASECURITIES / 1.21 VISTA OUTDOOR INC COM NPV PRICE: 29.5 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	1ST COMWLTH FNCL CORP COM LM	-79.000	1,011.58	0.00	0.00	-1,221.65	-210.07	0.00	-210.07
07 Jul 23	SEDOL : 2351546 /FCF	12.82							
Settled	PENSERRASECURITIES / 1.19 1ST CMNWLTH FIN PA COM USD1 PRICE: 12.82 BROKER COMMISSION: 1.19 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	1ST COMWLTH FNCL CORP COM LM	-59.000	769.05	0.00	0.00	-912.37	-143.32	0.00	-143.32
28 Aug 23	SEDOL : 2351546 /FCF	13.05							
Settled	LOOP CAPITAL MARKETS LLC / 0.89 1ST CMNWLTH FIN PA COM USD1 PRICE: 13.05 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	1ST COMWLTH FNCL CORP COM LM	-822.000	10,320.12	0.00	0.00	-12,711.30	-2,391.18	0.00	-2,391.18
19 Sep 23	SEDOL : 2351546 /FCF	12.56							
Settled	PENSERRASECURITIES / 4.11 1ST CMNWLTH FIN PA COM USD1 PRICE: 12.56 BROKER COMMISSION: 4.11 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	3D SYS CORP DEL COM NEW STK	-100.000	947.49	0.00	0.00	-1,840.23	-892.74	0.00	-892.74
07 Jul 23	SEDOL : 2889768 /DDD	9.49							
Settled	PENSERRASECURITIES / 1.50 3 D SYSTEMS INC COM USD0.001 PRICE: 9.49 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	3D SYS CORP DEL COM NEW STK	-75.000	451.86	0.00	0.00	-1,380.17	-928.31	0.00	-928.31
28 Aug 23	SEDOL : 2889768 /DDD	6.04							
Settled	LOOP CAPITAL MARKETS LLC / 1.13 3 D SYSTEMS INC COM USD0.001 PRICE: 6.04 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	3D SYS CORP DEL COM NEW STK	-616.000	3,113.85	0.00	0.00	-11,335.81	-8,221.96	0.00	-8,221.96
19 Sep 23	SEDOL : 2889768 /DDD	5.06							
Settled	PENSERRASECURITIES / 3.08 3 D SYSTEMS INC COM USD0.001 PRICE: 5.06 BROKER COMMISSION: 3.08 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	8X8 INC NEW COM	-86.000	365.92	0.00	0.00	-1,352.07	-986.15	0.00	-986.15
07 Jul 23	SEDOL : 2037170 /EGHT	4.27							
Settled	PENSERRASECURITIES / 1.29								

◆ 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

	8X8 INC NEW COM USD0.001 PRICE: 4.27 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	8X8 INC NEW COM	-17,471.000	45,861.00	0.00	0.00	-274,674.13	-228,813.13	0.00	-228,813.13
19 Sep 23	SEDOL : 2037170 /EGHT	2.63							
Settled	PENSERRASECURITIES / 87.36 8X8 INC NEW COM USD0.001 PRICE: 2.63 BROKER COMMISSION: 87.36 OTHER CHARGES: 0.37 BROKER: PENSERRASECURITIES								
05 Jul 23	A10 NETWORKS INC COM	-49.000	692.11	0.00	0.00	-724.55	-32.44	0.00	-32.44
07 Jul 23	SEDOL : BKQVBN6 /ATEN	14.14							
Settled	PENSERRASECURITIES / 0.74 A10 NETWORKS INC COM USD0.00001 PRICE: 14.14 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	A10 NETWORKS INC COM	-37.000	527.42	0.00	0.00	-547.11	-19.69	0.00	-19.69
28 Aug 23	SEDOL : BKQVBN6 /ATEN	14.27							
Settled	LOOP CAPITAL MARKETS LLC / 0.56 A10 NETWORKS INC COM USD0.00001 PRICE: 14.27 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	AAON INC COM PAR \$0.004 COM	-23.000	2,146.45	0.00	0.00	-1,536.96	609.49	0.00	609.49
07 Jul 23	PAR \$0.004	93.34							
Settled	SEDOL : 2268130 /AAON PENSERRASECURITIES / 0.35 AAON INC COM STK USD0.004 PRICE: 93.34 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	AAON INC COM PAR \$0.004 COM	-18.000	1,894.39	0.00	0.00	-1,202.84	691.55	0.00	691.55
02 Aug 23	PAR \$0.004	105.26							
Settled	SEDOL : 2268130 /AAON WILLIAMS CAPITAL GROUP L.P.,THE / 0.27								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

AAON INC COM STK USD0.004 PRICE: 105.26
 BROKER COMMISSION: 0.27 OTHER CHARGES:
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

24 Aug 23	AAON INC COM PAR \$0.004 COM	-10.000	599.84	0.00	0.00	-445.50	154.34	0.00	154.34
28 Aug 23	PAR \$0.004	60.00							
Settled	SEDOL : 2268130 /AAON LOOP CAPITAL MARKETS LLC / 0.15 AAON INC COM STK USD0.004 PRICE: 60.0 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	AAON INC COM PAR \$0.004 COM	-40.000	2,521.77	0.00	0.00	-1,781.98	739.79	0.00	739.79
05 Sep 23	PAR \$0.004	63.06							
Settled	SEDOL : 2268130 /AAON LOOP CAPITAL MARKETS LLC / 0.60 AAON INC COM STK USD0.004 PRICE: 63.06 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	AAR CORP COM	-25.000	1,439.35	0.00	0.00	-1,004.63	434.72	0.00	434.72
07 Jul 23	SEDOL : 2001119 /AIR	57.59							
Settled	PENSERRASECURITIES / 0.38 AAR CORP COM USD1 PRICE: 57.59 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	AAR CORP COM	-14.000	836.98	0.00	0.00	-562.59	274.39	0.00	274.39
02 Aug 23	SEDOL : 2001119 /AIR	59.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 AAR CORP COM USD1 PRICE: 59.8 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	AAR CORP COM	-20.000	1,231.69	0.00	0.00	-803.70	427.99	0.00	427.99
05 Sep 23	SEDOL : 2001119 /AIR	61.60							
Settled	LOOP CAPITAL MARKETS LLC / 0.30								

◆ 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

AAR CORP COM USD1 PRICE: 61.6 BROKER
 COMMISSION: 0.30 OTHER CHARGES: 0.01
 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	AAR CORP COM	-186.000	11,105.04	0.00	0.00	-7,474.43	3,630.61	0.00	3,630.61
19 Sep 23	SEDOL : 2001119 /AIR	59.71							
Settled	PENSERRASECURITIES / 0.93								
	AAR CORP COM USD1 PRICE: 59.71 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	ABERCROMBIE & FITCH CO CL A CL	-38.000	1,371.97	0.00	0.00	-1,367.40	4.57	0.00	4.57
07 Jul 23	A	36.12							
Settled	SEDOL : 2004185 /ANF PENSERRASECURITIES / 0.57 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 36.12 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ABERCROMBIE & FITCH CO CL A CL	-29.000	1,462.88	0.00	0.00	-1,043.54	419.34	0.00	419.34
28 Aug 23	A	50.46							
Settled	SEDOL : 2004185 /ANF LOOP CAPITAL MARKETS LLC / 0.44 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 50.46 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ABERCROMBIE & FITCH CO CL A CL	-30.000	1,612.03	0.00	0.00	-1,079.53	532.50	0.00	532.50
05 Sep 23	A	53.75							
Settled	SEDOL : 2004185 /ANF LOOP CAPITAL MARKETS LLC / 0.45 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 53.75 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	ABERCROMBIE & FITCH CO CL A CL	-334.000	17,499.78	0.00	0.00	-12,018.76	5,481.02	0.00	5,481.02
19 Sep 23	A	52.40							
Settled	SEDOL : 2004185 /ANF PENSERRASECURITIES / 1.67 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 52.4 BROKER COMMISSION: 1.67 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
05 Jul 23	ABM INDS INC COM	-36.000	1,515.40	0.00	0.00	-1,580.46	-65.06	0.00	-65.06
07 Jul 23	SEDOL : 2024901 /ABM	42.11							
Settled	PENSERRASECURITIES / 0.54 ABM INDS INC COM USD0.01 PRICE: 42.11 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	ABM INDS INC COM	-100.000	4,626.46	0.00	0.00	-4,390.16	236.30	0.00	236.30
02 Aug 23	SEDOL : 2024901 /ABM	46.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ABM INDS INC COM USD0.01 PRICE: 46.28 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	ABM INDS INC COM	-414.000	16,785.49	0.00	0.00	-18,175.28	-1,389.79	0.00	-1,389.79
19 Sep 23	SEDOL : 2024901 /ABM	40.55							
Settled	PENSERRASECURITIES / 2.07 ABM INDS INC COM USD0.01 PRICE: 40.55 BROKER COMMISSION: 2.07 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	ACADEMY SPORTS & OUTDOORS	-42.000	2,274.07	0.00	0.00	-1,578.47	695.60	0.00	695.60
07 Jul 23	INC COM	54.16							
Settled	SEDOL : BN7K304 /ASO PENSERRASECURITIES / 0.63 ACADEMY SPORTS & O COM USD0.01 PRICE: 54.16 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	ACADEMY SPORTS & OUTDOORS	-304.000	18,171.45	0.00	0.00	-11,425.11	6,746.34	0.00	6,746.34
02 Aug 23	INC COM	59.79							
Settled	SEDOL : BN7K304 /ASO WILLIAMS CAPITAL GROUP L.P.,THE / 4.56 ACADEMY SPORTS & O COM USD0.01 PRICE: 59.79 BROKER COMMISSION: 4.56 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	ACADEMY SPORTS & OUTDOORS	-65.000	3,245.09	0.00	0.00	-2,478.72	766.37	0.00	766.37
28 Aug 23	INC COM	49.94							
Settled	SEDOL : BN7K304 /ASO LOOP CAPITAL MARKETS LLC / 0.98 ACADEMY SPORTS & O COM USD0.01 PRICE: 49.94 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ACADEMY SPORTS & OUTDOORS	-50.000	2,727.72	0.00	0.00	-1,906.70	821.02	0.00	821.02
05 Sep 23	INC COM	54.57							
Settled	SEDOL : BN7K304 /ASO LOOP CAPITAL MARKETS LLC / 0.75 ACADEMY SPORTS & O COM USD0.01 PRICE: 54.57 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ACADEMY SPORTS & OUTDOORS	-606.000	30,381.56	0.00	0.00	-23,109.26	7,272.30	0.00	7,272.30
19 Sep 23	INC COM	50.14							
Settled	SEDOL : BN7K304 /ASO PENSERRASECURITIES / 3.03 ACADEMY SPORTS & O COM USD0.01 PRICE: 50.14 BROKER COMMISSION: 3.03 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
05 Jul 23	ACADIA RLTY TR COM	-73.000	1,063.96	0.00	0.00	-1,467.71	-403.75	0.00	-403.75
07 Jul 23	SEDOL : 2566522 /AKR	14.59							
Settled	PENSERRASECURITIES / 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

	ACADIA REALTY TRUS SBI USD0.001 PRICE: 14.59 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ACADIA RLTY TR COM	-54.000	775.16	0.00	0.00	-1,085.70	-310.54	0.00	-310.54
28 Aug 23	SEDOL : 2566522 /AKR	14.37							
Settled	LOOP CAPITAL MARKETS LLC / 0.81 ACADIA REALTY TRUS SBI USD0.001 PRICE: 14.37 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ACADIA RLTY TR COM	-70.000	1,041.24	0.00	0.00	-1,407.39	-366.15	0.00	-366.15
05 Sep 23	SEDOL : 2566522 /AKR	14.89							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 ACADIA REALTY TRUS SBI USD0.001 PRICE: 14.89 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ACADIA RLTY TR COM	-629.000	10,067.05	0.00	0.00	-12,646.43	-2,579.38	0.00	-2,579.38
19 Sep 23	SEDOL : 2566522 /AKR	16.01							
Settled	PENSERRASECURITIES / 3.15 ACADIA REALTY TRUS SBI USD0.001 PRICE: 16.01 BROKER COMMISSION: 3.15 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	ADAPTHEALTH CORP COM	-58.000	691.64	0.00	0.00	-1,422.93	-731.29	0.00	-731.29
07 Jul 23	SEDOL : BKDRF35 /AHCO	11.94							
Settled	PENSERRASECURITIES / 0.87 ADAPTHEALTH CORP COM USD0.0001 PRICE: 11.94 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ADAPTHEALTH CORP COM	-44.000	511.93	0.00	0.00	-1,079.46	-567.53	0.00	-567.53
28 Aug 23	SEDOL : BKDRF35 /AHCO	11.65							
Settled	LOOP CAPITAL MARKETS LLC / 0.66 ADAPTHEALTH CORP COM USD0.0001 PRICE: 11.65 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ADDUS HOMECARE CORP COM STK	-12.000	1,080.89	0.00	0.00	-1,008.80	72.09	0.00	72.09
07 Jul 23	SEDOL : B55BN47 /ADUS	90.09							
Settled	PENSERRASECURITIES / 0.18 ADDUS HOMECARE COR COM USD0.001 PRICE: 90.09 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ADDUS HOMECARE CORP COM STK	-10.000	885.74	0.00	0.00	-840.67	45.07	0.00	45.07
28 Aug 23	SEDOL : B55BN47 /ADUS	88.59							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 ADDUS HOMECARE COR COM USD0.001 PRICE: 88.59 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ADDUS HOMECARE CORP COM STK	-116.000	9,699.26	0.00	0.00	-9,751.72	-52.46	0.00	-52.46
19 Sep 23	SEDOL : B55BN47 /ADUS	83.62							
Settled	PENSERRASECURITIES / 0.58 ADDUS HOMECARE COR COM USD0.001 PRICE: 83.62 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	ADEIA INC COM	-82.000	881.90	0.00	0.00	-995.52	-113.62	0.00	-113.62
07 Jul 23	SEDOL : BPMQ8J5 /ADEA	10.77							
Settled	PENSERRASECURITIES / 1.23 ADEIA INC COM USD0.001 PRICE: 10.77 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ADEIA INC COM	-60.000	587.69	0.00	0.00	-728.43	-140.74	0.00	-140.74
28 Aug 23	SEDOL : BPMQ8J5 /ADEA	9.81							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 ADEIA INC COM USD0.001 PRICE: 9.81 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.01 BROKER: LOOP 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

15 Sep 23 19 Sep 23 Settled	ADEIA INC COM SEDOL : BPMQ8J5 /ADEA PENSERRASECURITIES / 3.58 ADEIA INC COM USD0.001 PRICE: 9.95 BROKER COMMISSION: 3.58 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-715.000 9.95	7,110.61	0.00	0.00	-8,680.48	-1,569.87	0.00	-1,569.87
05 Jul 23 07 Jul 23 Settled	ADTALEM GLOBAL ED INC COM SEDOL : BZ12TX5 /ATGE PENSERRASECURITIES / 0.51 ADTALEM GLOBAL ED COM PRICE: 34.09 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-34.000 34.09	1,158.54	0.00	0.00	-1,078.57	79.97	0.00	79.97
24 Aug 23 28 Aug 23 Settled	ADTALEM GLOBAL ED INC COM SEDOL : BZ12TX5 /ATGE LOOP CAPITAL MARKETS LLC / 0.36 ADTALEM GLOBAL ED COM PRICE: 43.47 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-24.000 43.47	1,042.91	0.00	0.00	-761.34	281.57	0.00	281.57
31 Aug 23 05 Sep 23 Settled	ADTALEM GLOBAL ED INC COM SEDOL : BZ12TX5 /ATGE LOOP CAPITAL MARKETS LLC / 0.45 ADTALEM GLOBAL ED COM PRICE: 43.85 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-30.000 43.85	1,315.03	0.00	0.00	-951.68	363.35	0.00	363.35
15 Sep 23 19 Sep 23 Settled	ADTALEM GLOBAL ED INC COM SEDOL : BZ12TX5 /ATGE PENSERRASECURITIES / 2.96 ADTALEM GLOBAL ED COM PRICE: 43.16 BROKER COMMISSION: 2.96 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES	-592.000 43.16	25,547.55	0.00	0.00	-18,779.80	6,767.75	0.00	6,767.75

◆ 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

05 Jul 23	ADTRAN HLDGS INC FORMERLY	-55.000	580.51	0.00	0.00	-1,067.43	-486.92	0.00	-486.92
07 Jul 23	ACORN COM	10.57							
Settled	SEDOL : BPLJ828 /ADTN PENSERRASECURITIES / 0.83 ADTRAN HOLDINGS IN COM USD0.01 PRICE: 10.57 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ADTRAN HLDGS INC FORMERLY	-678.000	5,583.28	0.00	0.00	-13,158.49	-7,575.21	0.00	-7,575.21
19 Sep 23	ACORN COM	8.24							
Settled	SEDOL : BPLJ828 /ADTN PENSERRASECURITIES / 3.39 ADTRAN HOLDINGS IN COM USD0.01 PRICE: 8.24 BROKER COMMISSION: 3.39 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
31 Aug 23	ADVANCE AUTO PTS INC COM	-40.000	2,752.17	0.00	0.00	-2,717.00	35.17	0.00	35.17
05 Sep 23	SEDOL : 2822019 /AAP	68.82							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 68.82 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ADVANCE AUTO PTS INC COM	-392.000	23,447.29	0.00	0.00	-26,626.60	-3,179.31	0.00	-3,179.31
19 Sep 23	SEDOL : 2822019 /AAP	59.82							
Settled	PENSERRASECURITIES / 1.96 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 59.82 BROKER COMMISSION: 1.96 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
05 Jul 23	ADVANCED ENERGY INDS INC COM	-20.000	2,173.48	0.00	0.00	-1,686.34	487.14	0.00	487.14
07 Jul 23	SEDOL : 2049175 /AEIS	108.69							
Settled	PENSERRASECURITIES / 0.30 ADVANCED ENERGY IN COM USD0.001 PRICE: 108.69 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	ADVANCED ENERGY INDS INC COM	-21.000	2,359.64	0.00	0.00	-1,770.66	588.98	0.00	588.98
28 Aug 23	SEDOL : 2049175 /AEIS	112.38							
Settled	LOOP CAPITAL MARKETS LLC / 0.32 ADVANCED ENERGY IN COM USD0.001 PRICE: 112.38 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ADVANCED ENERGY INDS INC COM	-24.000	2,833.29	0.00	0.00	-2,023.61	809.68	0.00	809.68
05 Sep 23	SEDOL : 2049175 /AEIS	118.07							
Settled	LOOP CAPITAL MARKETS LLC / 0.36 ADVANCED ENERGY IN COM USD0.001 PRICE: 118.07 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ADVANCED ENERGY INDS INC COM	-233.000	24,365.77	0.00	0.00	-19,645.90	4,719.87	0.00	4,719.87
19 Sep 23	SEDOL : 2049175 /AEIS	104.58							
Settled	PENSERRASECURITIES / 1.17 ADVANCED ENERGY IN COM USD0.001 PRICE: 104.58 BROKER COMMISSION: 1.17 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
05 Jul 23	ADVANSIX INC COM	-21.000	731.94	0.00	0.00	-902.50	-170.56	0.00	-170.56
07 Jul 23	SEDOL : BYMMZL7 /ASIX	34.87							
Settled	PENSERRASECURITIES / 0.32 ADVANSIX INC COM USD0.01 PRICE: 34.87 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ADVANSIX INC COM	-16.000	519.27	0.00	0.00	-687.62	-168.35	0.00	-168.35
28 Aug 23	SEDOL : BYMMZL7 /ASIX	32.47							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 ADVANSIX INC COM USD0.01 PRICE: 32.47 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	ADVANSIX INC COM	-253.000	7,963.10	0.00	0.00	-10,872.94	-2,909.84	0.00	-2,909.84
19 Sep 23	SEDOL : BYMMZL7 /ASIX	31.48							
Settled	PENSERRASECURITIES / 1.27 ADVANSIX INC COM USD0.01 PRICE: 31.48 BROKER COMMISSION: 1.27 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	AEROVIRONMENT INC COM	-19.000	1,869.67	0.00	0.00	-1,398.13	471.54	0.00	471.54
07 Jul 23	SEDOL : B1P5YY8 /AVAV	98.42							
Settled	PENSERRASECURITIES / 0.29 AEROVIRONMENT INC COM USD0.0001 PRICE: 98.42 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	AEROVIRONMENT INC COM	-15.000	1,411.55	0.00	0.00	-1,103.79	307.76	0.00	307.76
28 Aug 23	SEDOL : B1P5YY8 /AVAV	94.12							
Settled	LOOP CAPITAL MARKETS LLC / 0.23 AEROVIRONMENT INC COM USD0.0001 PRICE: 94.12 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	AEROVIRONMENT INC COM	-45.000	5,011.82	0.00	0.00	-3,311.36	1,700.46	0.00	1,700.46
19 Sep 23	SEDOL : B1P5YY8 /AVAV	111.38							
Settled	PENSERRASECURITIES / 0.23 AEROVIRONMENT INC COM USD0.0001 PRICE: 111.38 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	AGILYSYS INC COM STK	-15.000	1,021.86	0.00	0.00	-698.14	323.72	0.00	323.72
07 Jul 23	SEDOL : 2689162 /AGYS	68.14							
Settled	PENSERRASECURITIES / 0.23 AGILYSYS INC COM NPV PRICE: 68.14 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	AGILYSYS INC COM STK	-11.000	742.98	0.00	0.00	-511.97	231.01	0.00	231.01
28 Aug 23	SEDOL : 2689162 /AGYS	67.56							
Settled	LOOP CAPITAL MARKETS LLC / 0.17 AGILYSYS INC COM NPV PRICE: 67.56 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	AGILYSYS INC COM STK	-92.000	6,327.24	0.00	0.00	-4,281.92	2,045.32	0.00	2,045.32
19 Sep 23	SEDOL : 2689162 /AGYS	68.78							
Settled	PENSERRASECURITIES / 0.46 AGILYSYS INC COM NPV PRICE: 68.78 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	ALAMO GROUP INC COM	-8.000	1,464.58	0.00	0.00	-1,151.75	312.83	0.00	312.83
07 Jul 23	SEDOL : 2021634 /ALG	183.09							
Settled	PENSERRASECURITIES / 0.12 ALAMO GROUP INC COM USD0.10 PRICE: 183.09 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
06 Jul 23	ALAMO GROUP INC COM	-54.000	9,537.94	0.00	0.00	-7,774.33	1,763.61	0.00	1,763.61
10 Jul 23	SEDOL : 2021634 /ALG	176.645							
Settled	PENSERRASECURITIES / 0.81 ALAMO GROUP INC COM USD0.10 PRICE: 176.645 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
24 Aug 23	ALAMO GROUP INC COM	-8.000	1,352.66	0.00	0.00	-1,166.06	186.60	0.00	186.60
28 Aug 23	SEDOL : 2021634 /ALG	169.10							
Settled	LOOP CAPITAL MARKETS LLC / 0.12 ALAMO GROUP INC COM USD0.10 PRICE: 169.1 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ALAMO GROUP INC COM	-7.000	1,201.43	0.00	0.00	-1,020.30	181.13	0.00	181.13
05 Sep 23	SEDOL : 2021634 /ALG	171.65							
Settled	LOOP CAPITAL MARKETS LLC / 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

United States - USD

ALAMO GROUP INC COM USD0.10 PRICE: 171.65
 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01
 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	ALAMO GROUP INC COM	-68.000	11,639.80	0.00	0.00	-9,911.53	1,728.27	0.00	1,728.27
19 Sep 23	SEDOL : 2021634 /ALG	171.18							

Settled
 PENSERRASECURITIES / 0.34
 ALAMO GROUP INC COM USD0.10 PRICE: 171.18
 BROKER COMMISSION: 0.34 OTHER CHARGES:
 0.10 BROKER: PENSERRASECURITIES

05 Jul 23	ALARM COM HLDGS INC COM	-27.000	1,384.67	0.00	0.00	-1,951.33	-566.66	0.00	-566.66
07 Jul 23	SEDOL : BYN7H26 /ALRM	51.30							

Settled
 PENSERRASECURITIES / 0.41
 ALARM COM HLDGS IN COM USD0.01 PRICE: 51.3
 BROKER COMMISSION: 0.41 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

24 Aug 23	ALARM COM HLDGS INC COM	-28.000	1,599.20	0.00	0.00	-2,023.60	-424.40	0.00	-424.40
28 Aug 23	SEDOL : BYN7H26 /ALRM	57.13							

Settled
 LOOP CAPITAL MARKETS LLC / 0.42
 ALARM COM HLDGS IN COM USD0.01 PRICE: 57.13
 BROKER COMMISSION: 0.42 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	ALARM COM HLDGS INC COM	-30.000	1,756.63	0.00	0.00	-2,168.14	-411.51	0.00	-411.51
05 Sep 23	SEDOL : BYN7H26 /ALRM	58.57							

Settled
 LOOP CAPITAL MARKETS LLC / 0.45
 ALARM COM HLDGS IN COM USD0.01 PRICE: 58.57
 BROKER COMMISSION: 0.45 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	ALARM COM HLDGS INC COM	-324.000	19,276.22	0.00	0.00	-23,415.90	-4,139.68	0.00	-4,139.68
19 Sep 23	SEDOL : BYN7H26 /ALRM	59.50							

Settled
 PENSERRASECURITIES / 1.62
 ALARM COM HLDGS IN COM USD0.01 PRICE: 59.5
 BROKER COMMISSION: 1.62 OTHER CHARGES:
 0.16 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ALBANY INTL CORP NEW CLA	-17.000	1,539.92	0.00	0.00	-1,433.20	106.72	0.00	106.72
07 Jul 23	SEDOL : 2012757 /AIN	90.60							
Settled	PENSERRASECURITIES / 0.26 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 90.6 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ALBANY INTL CORP NEW CLA	-18.000	1,675.87	0.00	0.00	-1,517.50	158.37	0.00	158.37
28 Aug 23	SEDOL : 2012757 /AIN	93.12							
Settled	LOOP CAPITAL MARKETS LLC / 0.27 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 93.12 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ALBANY INTL CORP NEW CLA	-20.000	1,854.08	0.00	0.00	-1,686.11	167.97	0.00	167.97
05 Sep 23	SEDOL : 2012757 /AIN	92.72							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 92.72 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ALBANY INTL CORP NEW CLA	-206.000	17,605.64	0.00	0.00	-17,366.98	238.66	0.00	238.66
19 Sep 23	SEDOL : 2012757 /AIN	85.47							
Settled	PENSERRASECURITIES / 1.03 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 85.47 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
05 Jul 23	ALEXANDER & BALDWIN INC	-55.000	1,015.56	0.00	0.00	-1,269.81	-254.25	0.00	-254.25
07 Jul 23	SEDOL : B827VB2 /ALEX	18.48							
Settled	PENSERRASECURITIES / 0.83 ALEXANDER & BALDWIN COM USD0.01 PRICE: 18.48 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	ALEXANDER & BALDWIN INC	-42.000	750.32	0.00	0.00	-969.67	-219.35	0.00	-219.35
28 Aug 23	SEDOL : B827VB2 /ALEX	17.88							
Settled	LOOP CAPITAL MARKETS LLC / 0.63 ALEXANDER & BALDWIN COM USD0.01 PRICE: 17.88 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ALEXANDER & BALDWIN INC	-525.000	9,116.54	0.00	0.00	-12,120.92	-3,004.38	0.00	-3,004.38
19 Sep 23	SEDOL : B827VB2 /ALEX	17.37							
Settled	PENSERRASECURITIES / 2.63 ALEXANDER & BALDWIN COM USD0.01 PRICE: 17.37 BROKER COMMISSION: 2.63 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	ALLEGIANI TRAVEL CO COM	-12.000	1,512.16	0.00	0.00	-2,041.06	-528.90	0.00	-528.90
07 Jul 23	SEDOL : B15M2C3 /ALGT	126.03							
Settled	PENSERRASECURITIES / 0.18 ALLEGIANI TRAVEL COM USD0.001 PRICE: 126.03 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ALLEGIANI TRAVEL CO COM	-9.000	807.15	0.00	0.00	-1,530.80	-723.65	0.00	-723.65
28 Aug 23	SEDOL : B15M2C3 /ALGT	89.70							
Settled	LOOP CAPITAL MARKETS LLC / 0.14 ALLEGIANI TRAVEL COM USD0.001 PRICE: 89.7 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ALLEGIANI TRAVEL CO COM	-193.000	16,332.48	0.00	0.00	-32,827.08	-16,494.60	0.00	-16,494.60
19 Sep 23	SEDOL : B15M2C3 /ALGT	84.63							
Settled	PENSERRASECURITIES / 0.97 ALLEGIANI TRAVEL COM USD0.001 PRICE: 84.63 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ALPHA & OMEGA SEMICONDUCTOR	-17.000	541.69	0.00	0.00	-661.89	-120.20	0.00	-120.20
07 Jul 23	LTD COM STK	31.88							
Settled	SEDOL : B5Q3KZ2 /AOSL PENSERRASECURITIES / 0.26 ALPHA & OMEGA COM STK PRICE: 31.88 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ALPHA & OMEGA SEMICONDUCTOR	-156.000	4,604.30	0.00	0.00	-6,073.85	-1,469.55	0.00	-1,469.55
19 Sep 23	LTD COM STK	29.52							
Settled	SEDOL : B5Q3KZ2 /AOSL PENSERRASECURITIES / 0.78 ALPHA & OMEGA COM STK PRICE: 29.52 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Sep 23	ALPHABET INC CAP STK USD0.001	-3,763.000	520,399.91	0.00	0.00	-491,985.66	28,414.25	0.00	28,414.25
19 Sep 23	CL C	138.30							
Settled	SEDOL : BYY88Y7 /GOOG PENSERRASECURITIES / 18.82 ALPHABET INC CAP USD0.001 CL C PRICE: 138.3 BROKER COMMISSION: 18.82 OTHER CHARGES: 4.17 BROKER: PENSERRASECURITIES								
05 Jul 23	AMBAC FINL GROUP INC COM	-35.000	492.61	0.00	0.00	-513.06	-20.45	0.00	-20.45
07 Jul 23	SEDOL : B7ZKH46 /AMBC	14.09							
Settled	PENSERRASECURITIES / 0.53 AMBAC FINL GROUP INC COM PRICE: 14.09 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	AMBAC FINL GROUP INC COM	-359.000	4,593.36	0.00	0.00	-5,262.50	-669.14	0.00	-669.14
19 Sep 23	SEDOL : B7ZKH46 /AMBC	12.80							
Settled	PENSERRASECURITIES / 1.80 AMBAC FINL GROUP INC COM PRICE: 12.8 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	AMC NETWORKS INC CL A	-15.000	181.41	0.00	0.00	-573.22	-391.81	0.00	-391.81
07 Jul 23	SEDOL : B4MG4Z6 /AMCX	12.11							
Settled	PENSERRASECURITIES / 0.23 AMC NETWORKS INC COM USD0.01 CL 'A' PRICE: 12.11 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	AMERICAN ASSETS TR INC COM	-40.000	780.19	0.00	0.00	-1,437.17	-656.98	0.00	-656.98
07 Jul 23	SEDOL : B3NTLD4 /AAT	19.52							
Settled	PENSERRASECURITIES / 0.60 AMERICAN ASSETS TR COM PRICE: 19.52 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	AMERICAN ASSETS TR INC COM	-29.000	606.23	0.00	0.00	-1,041.95	-435.72	0.00	-435.72
28 Aug 23	SEDOL : B3NTLD4 /AAT	20.92							
Settled	LOOP CAPITAL MARKETS LLC / 0.44 AMERICAN ASSETS TR COM PRICE: 20.92 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	AMERICAN ASSETS TR INC COM	-915.000	18,816.81	0.00	0.00	-32,875.23	-14,058.42	0.00	-14,058.42
19 Sep 23	SEDOL : B3NTLD4 /AAT	20.57							
Settled	PENSERRASECURITIES / 4.58 AMERICAN ASSETS TR COM PRICE: 20.57 BROKER COMMISSION: 4.58 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	AMERICAN AXLE & MFG HLDGS INC	-90.000	719.54	0.00	0.00	-772.74	-53.20	0.00	-53.20
07 Jul 23	COM	8.01							
Settled	SEDOL : 2382416 /AXL PENSERRASECURITIES / 1.35 AMER AXLE MANU HLD COM USD0.01 PRICE: 8.01 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23 28 Aug 23 Settled	AMERICAN AXLE & MFG HLDGS INC COM SEDOL : 2382416 /AXL LOOP CAPITAL MARKETS LLC / 0.99 AMER AXLE MANU HLD COM USD0.01 PRICE: 7.16 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-66.000 7.16	471.56	0.00	0.00	-566.68	-95.12	0.00	-95.12
15 Sep 23 19 Sep 23 Settled	AMERICAN AXLE & MFG HLDGS INC COM SEDOL : 2382416 /AXL PENSERRASECURITIES / 4.25 AMER AXLE MANU HLD COM USD0.01 PRICE: 7.55 BROKER COMMISSION: 4.25 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-849.000 7.55	6,405.64	0.00	0.00	-7,289.51	-883.87	0.00	-883.87
24 Aug 23 28 Aug 23 Settled	AMERICAN EAGLE OUTFITTERS INC NEW COM SEDOL : 2048592 /AEO LOOP CAPITAL MARKETS LLC / 1.58 AMER EAGLE OUTFITT COM USD0.01 PRICE: 15.85 BROKER COMMISSION: 1.58 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-105.000 15.85	1,662.65	0.00	0.00	-1,207.23	455.42	0.00	455.42
31 Aug 23 05 Sep 23 Settled	AMERICAN EAGLE OUTFITTERS INC NEW COM SEDOL : 2048592 /AEO LOOP CAPITAL MARKETS LLC / 1.80 AMER EAGLE OUTFITT COM USD0.01 PRICE: 16.96 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-120.000 16.96	2,033.38	0.00	0.00	-1,379.69	653.69	0.00	653.69
15 Sep 23 19 Sep 23 Settled	AMERICAN EAGLE OUTFITTERS INC NEW COM SEDOL : 2048592 /AEO PENSERRASECURITIES / 4.58	-915.000 15.41	14,095.45	0.00	0.00	-10,520.10	3,575.35	0.00	3,575.35

◆ 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>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	<u>Broker/Commission</u>	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

AMER EAGLE OUTFITT COM USD0.01 PRICE: 15.41
 BROKER COMMISSION: 4.58 OTHER CHARGES:
 0.12 BROKER: PENSERRASECURITIES

05 Jul 23	AMERICAN STS WTR CO COM	-20.000	1,739.68	0.00	0.00	-1,803.78	-64.10	0.00	-64.10
07 Jul 23	SEDOL : 2267171 /AWR	87.00							
Settled	PENSERRASECURITIES / 0.30								

AMER STATES WTR CO COM NPV PRICE: 87.0
 BROKER COMMISSION: 0.30 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

31 Jul 23	AMERICAN STS WTR CO COM	-16.000	1,414.30	0.00	0.00	-1,443.02	-28.72	0.00	-28.72
02 Aug 23	SEDOL : 2267171 /AWR	88.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.24
 AMER STATES WTR CO COM NPV PRICE: 88.41
 BROKER COMMISSION: 0.24 OTHER CHARGES:
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

31 Aug 23	AMERICAN STS WTR CO COM	-30.000	2,525.82	0.00	0.00	-2,705.66	-179.84	0.00	-179.84
05 Sep 23	SEDOL : 2267171 /AWR	84.21							
Settled	LOOP CAPITAL MARKETS LLC / 0.45								

AMER STATES WTR CO COM NPV PRICE: 84.21
 BROKER COMMISSION: 0.45 OTHER CHARGES:
 0.03 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	AMERICAN STS WTR CO COM	-245.000	20,505.10	0.00	0.00	-22,096.26	-1,591.16	0.00	-1,591.16
19 Sep 23	SEDOL : 2267171 /AWR	83.70							
Settled	PENSERRASECURITIES / 1.23								

AMER STATES WTR CO COM NPV PRICE: 83.7
 BROKER COMMISSION: 1.23 OTHER CHARGES:
 0.17 BROKER: PENSERRASECURITIES

05 Jul 23	AMERICAN VANGUARD CORP COM	-21.000	372.63	0.00	0.00	-357.76	14.87	0.00	14.87
07 Jul 23	SEDOL : 2025711 /AVD	17.76							
Settled	PENSERRASECURITIES / 0.32								

AMER VANGUARD CP COM USD0.10 PRICE: 17.76
 BROKER COMMISSION: 0.32 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23 19 Sep 23 Settled	AMERICAN VANGUARD CORP COM SEDOL : 2025711 /AVD PENSERRASECURITIES / 1.39 AMER VANGUARD CP COM USD0.10 PRICE: 12.41 BROKER COMMISSION: 1.39 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-277.000 12.41	3,436.15	0.00	0.00	-4,719.00	-1,282.85	0.00	-1,282.85
05 Jul 23 07 Jul 23 Settled	AMERICAS CAR-MART INC COM SEDOL : 2813961 /CRMT PENSERRASECURITIES / 0.08 AMERICA'S CAR-MART COM USD0.01 PRICE: 98.26 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-5.000 98.26	491.21	0.00	0.00	-517.87	-26.66	0.00	-26.66
05 Jul 23 07 Jul 23 Settled	AMERIS BANCORP COM SEDOL : 2038849 /ABCB PENSERRASECURITIES / 0.75 AMERIS BANCORP COM USD1 PRICE: 34.24 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-50.000 34.24	1,711.23	0.00	0.00	-2,505.63	-794.40	0.00	-794.40
24 Aug 23 28 Aug 23 Settled	AMERIS BANCORP COM SEDOL : 2038849 /ABCB LOOP CAPITAL MARKETS LLC / 0.56 AMERIS BANCORP COM USD1 PRICE: 39.69 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-37.000 39.69	1,467.95	0.00	0.00	-1,854.17	-386.22	0.00	-386.22
31 Aug 23 05 Sep 23 Settled	AMERIS BANCORP COM SEDOL : 2038849 /ABCB LOOP CAPITAL MARKETS LLC / 0.60 AMERIS BANCORP COM USD1 PRICE: 40.75 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-40.000 40.75	1,629.38	0.00	0.00	-2,004.50	-375.12	0.00	-375.12
15 Sep 23 19 Sep 23 Settled	AMERIS BANCORP COM SEDOL : 2038849 /ABCB PENSERRASECURITIES / 2.34	-468.000 39.39	18,432.03	0.00	0.00	-23,452.70	-5,020.67	0.00	-5,020.67

◆ 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

AMERIS BANCORP COM USD1 PRICE: 39.39
 BROKER COMMISSION: 2.34 OTHER CHARGES:
 0.15 BROKER: PENSERRASECURITIES

05 Jul 23	AMERISAFE INC COM	-14.000	740.52	0.00	0.00	-752.86	-12.34	0.00	-12.34
07 Jul 23	SEDOL : B0PPHS6 /AMSF	52.91							
Settled	PENSERRASECURITIES / 0.21								
	AMERISAFE INC COM STK USD0.01 PRICE: 52.91								
	BROKER COMMISSION: 0.21 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	AMERISAFE INC COM	-11.000	566.65	0.00	0.00	-591.53	-24.88	0.00	-24.88
28 Aug 23	SEDOL : B0PPHS6 /AMSF	51.53							
Settled	LOOP CAPITAL MARKETS LLC / 0.17								
	AMERISAFE INC COM STK USD0.01 PRICE: 51.53								
	BROKER COMMISSION: 0.17 OTHER CHARGES:								
	0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	AMERISAFE INC COM	-136.000	6,925.74	0.00	0.00	-7,313.51	-387.77	0.00	-387.77
19 Sep 23	SEDOL : B0PPHS6 /AMSF	50.93							
Settled	PENSERRASECURITIES / 0.68								
	AMERISAFE INC COM STK USD0.01 PRICE: 50.93								
	BROKER COMMISSION: 0.68 OTHER CHARGES:								
	0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	AMERN WOODMARK CORP COM	-13.000	961.92	0.00	0.00	-786.45	175.47	0.00	175.47
07 Jul 23	SEDOL : 2030674 /AMWD	74.01							
Settled	PENSERRASECURITIES / 0.20								
	AMER WOODMARK COM NPV PRICE: 74.01								
	BROKER COMMISSION: 0.20 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	AMERN WOODMARK CORP COM	-9.000	651.54	0.00	0.00	-544.47	107.07	0.00	107.07
28 Aug 23	SEDOL : 2030674 /AMWD	72.41							
Settled	LOOP CAPITAL MARKETS LLC / 0.14								
	AMER WOODMARK COM NPV PRICE: 72.41								
	BROKER COMMISSION: 0.14 OTHER CHARGES:								
	0.01 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

15 Sep 23	AMERN WOODMARK CORP COM	-160.000	12,039.10	0.00	0.00	-9,679.39	2,359.71	0.00	2,359.71
19 Sep 23	SEDOL : 2030674 /AMWD	75.25							
Settled	PENSERRASECURITIES / 0.80 AMER WOODMARK COM NPV PRICE: 75.25 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	AMN HEALTHCARE SVCS INC COM	-22.000	2,384.67	0.00	0.00	-2,229.29	155.38	0.00	155.38
07 Jul 23	SEDOL : 2813552 /AMN	108.41							
Settled	PENSERRASECURITIES / 0.33 AMN HEALTHCARE SER SHS PRICE: 108.41 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	AMN HEALTHCARE SVCS INC COM	-100.000	10,713.41	0.00	0.00	-10,133.14	580.27	0.00	580.27
02 Aug 23	SEDOL : 2813552 /AMN	107.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 AMN HEALTHCARE SER SHS PRICE: 107.15 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	AMN HEALTHCARE SVCS INC COM	-33.000	2,916.01	0.00	0.00	-3,347.53	-431.52	0.00	-431.52
28 Aug 23	SEDOL : 2813552 /AMN	88.38							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 AMN HEALTHCARE SER SHS PRICE: 88.38 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	AMN HEALTHCARE SVCS INC COM	-20.000	1,767.28	0.00	0.00	-2,028.81	-261.53	0.00	-261.53
05 Sep 23	SEDOL : 2813552 /AMN	88.38							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 AMN HEALTHCARE SER SHS PRICE: 88.38 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 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

15 Sep 23	AMN HEALTHCARE SVCS INC COM	-513.000	45,176.97	0.00	0.00	-52,038.90	-6,861.93	0.00	-6,861.93
19 Sep 23	SEDOL : 2813552 /AMN	88.07							
Settled	PENSERRASECURITIES / 2.57 AMN HEALTHCARE SER SHS PRICE: 88.07 BROKER COMMISSION: 2.57 OTHER CHARGES: 0.37 BROKER: PENSERRASECURITIES								
05 Jul 23	AMPHASTAR PHARMACEUTICALS	-29.000	1,672.84	0.00	0.00	-737.52	935.32	0.00	935.32
07 Jul 23	INC DEL COM	57.70							
Settled	SEDOL : BNFWZS4 /AMPH PENSERRASECURITIES / 0.44 AMPHASTAR PHARMACE COM USD0.0001 PRICE: 57.7 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	AMPHASTAR PHARMACEUTICALS	-21.000	1,124.01	0.00	0.00	-534.07	589.94	0.00	589.94
28 Aug 23	INC DEL COM	53.54							
Settled	SEDOL : BNFWZS4 /AMPH LOOP CAPITAL MARKETS LLC / 0.32 AMPHASTAR PHARMACE COM USD0.0001 PRICE: 53.54 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	AMPHASTAR PHARMACEUTICALS	-20.000	1,065.89	0.00	0.00	-508.64	557.25	0.00	557.25
05 Sep 23	INC DEL COM	53.31							
Settled	SEDOL : BNFWZS4 /AMPH LOOP CAPITAL MARKETS LLC / 0.30 AMPHASTAR PHARMACE COM USD0.0001 PRICE: 53.31 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	AMPHASTAR PHARMACEUTICALS	-189.000	8,649.51	0.00	0.00	-4,806.62	3,842.89	0.00	3,842.89
19 Sep 23	INC DEL COM	45.77							
Settled	SEDOL : BNFWZS4 /AMPH PENSERRASECURITIES / 0.95								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

AMPHASTAR PHARMACE COM USD0.0001 PRICE:
45.77 BROKER COMMISSION: 0.95 OTHER
CHARGES: 0.07 BROKER: PENSERRASECURITIES

05 Jul 23	ANDERSONS INC COM	-24.000	1,140.35	0.00	0.00	-901.66	238.69	0.00	238.69
07 Jul 23	SEDOL : 2274922 /ANDE	47.53							
Settled	PENSERRASECURITIES / 0.36								
	ANDERSONS INC COM NPV PRICE: 47.53 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ANDERSONS INC COM	-18.000	923.12	0.00	0.00	-676.25	246.87	0.00	246.87
28 Aug 23	SEDOL : 2274922 /ANDE	51.30							
Settled	LOOP CAPITAL MARKETS LLC / 0.27								
	ANDERSONS INC COM NPV PRICE: 51.3 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ANDERSONS INC COM	-20.000	1,026.89	0.00	0.00	-751.38	275.51	0.00	275.51
05 Sep 23	SEDOL : 2274922 /ANDE	51.36							
Settled	LOOP CAPITAL MARKETS LLC / 0.30								
	ANDERSONS INC COM NPV PRICE: 51.36 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ANDERSONS INC COM	-207.000	10,452.37	0.00	0.00	-7,776.83	2,675.54	0.00	2,675.54
19 Sep 23	SEDOL : 2274922 /ANDE	50.50							
Settled	PENSERRASECURITIES / 1.04								
	ANDERSONS INC COM NPV PRICE: 50.5 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	ANGIODYNAMICS INC COM STK	-30.000	290.54	0.00	0.00	-793.85	-503.31	0.00	-503.31
07 Jul 23	SEDOL : B00CR04 /ANGO	9.70							
Settled	PENSERRASECURITIES / 0.45								
	ANGIODYNAMICS INC COM USD0.01 PRICE: 9.7 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

15 Sep 23	ANGIODYNAMICS INC COM STK	-6,063.000	44,229.22	0.00	0.00	-160,437.46	-116,208.24	0.00	-116,208.24
19 Sep 23	SEDOL : B00CR04 /ANGO	7.30							
Settled	PENSERRASECURITIES / 30.32 ANGIODYNAMICS INC COM USD0.01 PRICE: 7.3 BROKER COMMISSION: 30.32 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
05 Jul 23	ANI PHARMACEUTICALS INC COM	-10.000	534.44	0.00	0.00	-390.81	143.63	0.00	143.63
07 Jul 23	SEDOL : BCDWBX6 /ANIP	53.46							
Settled	PENSERRASECURITIES / 0.15 ANI COM PRICE: 53.46 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ANI PHARMACEUTICALS INC COM	-8.000	506.67	0.00	0.00	-312.65	194.02	0.00	194.02
28 Aug 23	SEDOL : BCDWBX6 /ANIP	63.35							
Settled	LOOP CAPITAL MARKETS LLC / 0.12 ANI COM PRICE: 63.35 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	ANIKA THERAPEUTICS INC COM	-8.000	204.11	0.00	0.00	-267.34	-63.23	0.00	-63.23
07 Jul 23	STK	25.53							
Settled	SEDOL : 2035754 /ANIK PENSERRASECURITIES / 0.12 ANIKA THERAPEUTICS COM USD0.01 PRICE: 25.53 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ANIKA THERAPEUTICS INC COM	-2,280.000	39,819.88	0.00	0.00	-76,193.01	-36,373.13	0.00	-36,373.13
19 Sep 23	STK	17.47							
Settled	SEDOL : 2035754 /ANIK PENSERRASECURITIES / 11.40 ANIKA THERAPEUTICS COM USD0.01 PRICE: 17.47 BROKER COMMISSION: 11.40 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ANYWHERE REAL ESTATE INC COM	-84.000	535.49	0.00	0.00	-1,324.46	-788.97	0.00	-788.97
07 Jul 23	USD0.01	6.39							
Settled	SEDOL : B5T0CW1 /HOUS PENSERRASECURITIES / 1.26 ANYWHERE REAL ESTATE INC COM USD0.01 PRICE: 6.39 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ANYWHERE REAL ESTATE INC COM	-852.000	6,181.21	0.00	0.00	-13,433.82	-7,252.61	0.00	-7,252.61
19 Sep 23	USD0.01	7.26							
Settled	SEDOL : B5T0CW1 /HOUS PENSERRASECURITIES / 4.26 ANYWHERE REAL ESTATE INC COM USD0.01 PRICE: 7.26 BROKER COMMISSION: 4.26 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	APOGEE ENTERPRISES INC COM	-17.000	799.24	0.00	0.00	-770.04	29.20	0.00	29.20
07 Jul 23	SEDOL : 2046176 /APOG	47.03							
Settled	PENSERRASECURITIES / 0.26 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 47.03 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	APOGEE ENTERPRISES INC COM	-13.000	649.40	0.00	0.00	-588.85	60.55	0.00	60.55
28 Aug 23	SEDOL : 2046176 /APOG	49.97							
Settled	LOOP CAPITAL MARKETS LLC / 0.20 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 49.97 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	APOGEE ENTERPRISES INC COM	-193.000	9,326.64	0.00	0.00	-8,742.17	584.47	0.00	584.47
19 Sep 23	SEDOL : 2046176 /APOG	48.33							
Settled	PENSERRASECURITIES / 0.97 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 48.33 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	APOLLO COML REAL ESTATE FIN	-99.000	1,102.35	0.00	0.00	-1,336.81	-234.46	0.00	-234.46
07 Jul 23	INC COM	11.15							
Settled	SEDOL : B4JTYX6 /ARI PENSERRASECURITIES / 1.49 APOLLO COML R/EST COM USD0.01 PRICE: 11.15 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	APOLLO COML REAL ESTATE FIN	-74.000	761.82	0.00	0.00	-999.23	-237.41	0.00	-237.41
28 Aug 23	INC COM	10.31							
Settled	SEDOL : B4JTYX6 /ARI LOOP CAPITAL MARKETS LLC / 1.11 APOLLO COML R/EST COM USD0.01 PRICE: 10.31 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	APOLLO COML REAL ESTATE FIN	-948.000	10,432.65	0.00	0.00	-12,800.96	-2,368.31	0.00	-2,368.31
19 Sep 23	INC COM	11.01							
Settled	SEDOL : B4JTYX6 /ARI PENSERRASECURITIES / 4.74 APOLLO COML R/EST COM USD0.01 PRICE: 11.01 BROKER COMMISSION: 4.74 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	APPLIED INDL TECHNOLOGIES INC	-21.000	3,001.60	0.00	0.00	-2,132.07	869.53	0.00	869.53
07 Jul 23	COM	142.95							
Settled	SEDOL : 2086309 /AIT PENSERRASECURITIES / 0.32 APPLIED INDL TECHS COM NPV PRICE: 142.95 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
24 Aug 23	APPLIED INDL TECHNOLOGIES INC	-22.000	3,366.08	0.00	0.00	-2,233.60	1,132.48	0.00	1,132.48
28 Aug 23	COM	153.02							
Settled	SEDOL : 2086309 /AIT LOOP CAPITAL MARKETS LLC / 0.33								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

APPLIED INDL TECHS COM NPV PRICE: 153.02
 BROKER COMMISSION: 0.33 OTHER CHARGES:
 0.03 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23 05 Sep 23 Settled	APPLIED INDL TECHNOLOGIES INC COM SEDOL : 2086309 /AIT LOOP CAPITAL MARKETS LLC / 0.38 APPLIED INDL TECHS COM NPV PRICE: 154.37 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC	-25.000 154.37	3,858.83	0.00	0.00	-2,538.18	1,320.65	0.00	1,320.65
15 Sep 23 19 Sep 23 Settled	APPLIED INDL TECHNOLOGIES INC COM SEDOL : 2086309 /AIT PENSERRASECURITIES / 1.29 APPLIED INDL TECHS COM NPV PRICE: 156.97 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES	-257.000 156.97	40,339.67	0.00	0.00	-26,092.49	14,247.18	0.00	14,247.18
24 Aug 23 28 Aug 23 Settled	ARBOR RLTY TR INC COM SEDOL : B00N2S0 /ABR LOOP CAPITAL MARKETS LLC / 1.55 ARBOR REALTY TRUST COM USD0.01 PRICE: 15.44 BROKER COMMISSION: 1.55 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-103.000 15.44	1,588.75	0.00	0.00	-1,484.69	104.06	0.00	104.06
31 Aug 23 05 Sep 23 Settled	ARBOR RLTY TR INC COM SEDOL : B00N2S0 /ABR LOOP CAPITAL MARKETS LLC / 1.80 ARBOR REALTY TRUST COM USD0.01 PRICE: 15.96 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-120.000 15.96	1,913.38	0.00	0.00	-1,729.74	183.64	0.00	183.64
15 Sep 23 19 Sep 23 Settled	ARBOR RLTY TR INC COM SEDOL : B00N2S0 /ABR PENSERRASECURITIES / 2.10	-419.000 16.03	6,714.41	0.00	0.00	-6,039.68	674.73	0.00	674.73

◆ 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

ARBOR REALTY TRUST COM USD0.01 PRICE: 16.03
 BROKER COMMISSION: 2.10 OTHER CHARGES:
 0.06 BROKER: PENSERRASECURITIES

05 Jul 23	ARCBEST CORP COM USD0.01	-18.000	1,717.27	0.00	0.00	-1,600.88	116.39	0.00	116.39
07 Jul 23	SEDOL : BLTFST7 /ARCB	95.42							
Settled	PENSERRASECURITIES / 0.27								
	ARCBEST CORP COM USD0.01 PRICE: 95.42								
	BROKER COMMISSION: 0.27 OTHER CHARGES:								
	0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	ARCBEST CORP COM USD0.01	-11.000	1,279.33	0.00	0.00	-978.32	301.01	0.00	301.01
02 Aug 23	SEDOL : BLTFST7 /ARCB	116.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.17								
	ARCBEST CORP COM USD0.01 PRICE: 116.32								
	BROKER COMMISSION: 0.17 OTHER CHARGES:								
	0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	ARCBEST CORP COM USD0.01	-18.000	1,900.33	0.00	0.00	-1,600.88	299.45	0.00	299.45
05 Sep 23	SEDOL : BLTFST7 /ARCB	105.59							
Settled	LOOP CAPITAL MARKETS LLC / 0.27								
	ARCBEST CORP COM USD0.01 PRICE: 105.59								
	BROKER COMMISSION: 0.27 OTHER CHARGES:								
	0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ARCBEST CORP COM USD0.01	-149.000	15,186.69	0.00	0.00	-13,251.73	1,934.96	0.00	1,934.96
19 Sep 23	SEDOL : BLTFST7 /ARCB	101.93							
Settled	PENSERRASECURITIES / 0.75								
	ARCBEST CORP COM USD0.01 PRICE: 101.93								
	BROKER COMMISSION: 0.75 OTHER CHARGES:								
	0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	ARCHROCK INC COM	-103.000	1,028.44	0.00	0.00	-875.55	152.89	0.00	152.89
07 Jul 23	SEDOL : BYRGSX7 /AROC	10.00							
Settled	PENSERRASECURITIES / 1.55								
	ARCHROCK INC COM USD0.01 PRICE: 10.0								
	BROKER COMMISSION: 1.55 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	ARCHROCK INC COM	-77.000	962.10	0.00	0.00	-654.54	307.56	0.00	307.56
28 Aug 23	SEDOL : BYRGSX7 /AROC	12.51							
Settled	LOOP CAPITAL MARKETS LLC / 1.16 ARCHROCK INC COM USD0.01 PRICE: 12.51 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ARCHROCK INC COM	-90.000	1,149.74	0.00	0.00	-765.05	384.69	0.00	384.69
05 Sep 23	SEDOL : BYRGSX7 /AROC	12.79							
Settled	LOOP CAPITAL MARKETS LLC / 1.35 ARCHROCK INC COM USD0.01 PRICE: 12.79 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ARCHROCK INC COM	-459.000	5,556.14	0.00	0.00	-3,901.74	1,654.40	0.00	1,654.40
19 Sep 23	SEDOL : BYRGSX7 /AROC	12.11							
Settled	PENSERRASECURITIES / 2.30 ARCHROCK INC COM USD0.01 PRICE: 12.11 BROKER COMMISSION: 2.30 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	ARCOSA INC COM	-26.000	1,979.75	0.00	0.00	-1,329.29	650.46	0.00	650.46
07 Jul 23	SEDOL : BGPZ5W8 /ACA	76.16							
Settled	PENSERRASECURITIES / 0.39 ARCOSA INC COM USD0.01 PRICE: 76.16 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	ARCOSA INC COM	-21.000	1,620.44	0.00	0.00	-1,073.65	546.79	0.00	546.79
02 Aug 23	SEDOL : BGPZ5W8 /ACA	77.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 ARCOSA INC COM USD0.01 PRICE: 77.18 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 648 of 1165

◆ 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

24 Aug 23	ARCOSA INC COM	-7.000	524.81	0.00	0.00	-357.88	166.93	0.00	166.93
28 Aug 23	SEDOL : BGPZ5W8 /ACA	74.99							
Settled	LOOP CAPITAL MARKETS LLC / 0.11 ARCOSA INC COM USD0.01 PRICE: 74.99 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ARCOSA INC COM	-30.000	2,346.13	0.00	0.00	-1,533.79	812.34	0.00	812.34
05 Sep 23	SEDOL : BGPZ5W8 /ACA	78.22							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 ARCOSA INC COM USD0.01 PRICE: 78.22 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ARCOSA INC COM	-276.000	20,629.45	0.00	0.00	-14,110.88	6,518.57	0.00	6,518.57
19 Sep 23	SEDOL : BGPZ5W8 /ACA	74.75							
Settled	PENSERRASECURITIES / 1.38 ARCOSA INC COM USD0.01 PRICE: 74.75 BROKER COMMISSION: 1.38 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
05 Jul 23	ARCUS BIOSCIENCES INC COM	-41.000	846.84	0.00	0.00	-1,357.46	-510.62	0.00	-510.62
07 Jul 23	SEDOL : BDZT9Y9 /RCUS	20.67							
Settled	PENSERRASECURITIES / 0.62 ARCUS BIOSCIENCES COM USD0.0001 PRICE: 20.67 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ARCUS BIOSCIENCES INC COM	-30.000	687.14	0.00	0.00	-993.27	-306.13	0.00	-306.13
28 Aug 23	SEDOL : BDZT9Y9 /RCUS	22.92							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 ARCUS BIOSCIENCES COM USD0.0001 PRICE: 22.92 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	ARCUS BIOSCIENCES INC COM	-236.000	4,853.30	0.00	0.00	-7,813.69	-2,960.39	0.00	-2,960.39
19 Sep 23	SEDOL : BDZT9Y9 /RCUS	20.57							
Settled	PENSERRASECURITIES / 1.18 ARCUS BIOSCIENCES COM USD0.0001 PRICE: 20.57 BROKER COMMISSION: 1.18 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	ARLO TECHNOLOGIES INC COM	-2.000	21.18	0.00	0.00	-15.05	6.13	0.00	6.13
07 Jul 23	SEDOL : BYWPZY9 /ARLO	10.61							
Settled	PENSERRASECURITIES / 0.03 ARLO TECHNOLOGIES COM USD0.001 PRICE: 10.61 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ARLO TECHNOLOGIES INC COM	-52.000	501.53	0.00	0.00	-391.37	110.16	0.00	110.16
28 Aug 23	SEDOL : BYWPZY9 /ARLO	9.66							
Settled	LOOP CAPITAL MARKETS LLC / 0.78 ARLO TECHNOLOGIES COM USD0.001 PRICE: 9.66 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ARLO TECHNOLOGIES INC COM	-346.000	3,786.93	0.00	0.00	-2,604.10	1,182.83	0.00	1,182.83
19 Sep 23	SEDOL : BYWPZY9 /ARLO	10.95							
Settled	PENSERRASECURITIES / 1.73 ARLO TECHNOLOGIES COM USD0.001 PRICE: 10.95 BROKER COMMISSION: 1.73 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	ARMADA HOFFLER PPTYS INC REIT	-52.000	615.41	0.00	0.00	-740.62	-125.21	0.00	-125.21
07 Jul 23	SEDOL : B96FTB5 /AHH	11.85							
Settled	PENSERRASECURITIES / 0.78 ARMADA HOFFLER PPT REIT USD0.01 PRICE: 11.85 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	ARMADA HOFFLER PPTYS INC REIT	-90.000	1,023.74	0.00	0.00	-1,281.84	-258.10	0.00	-258.10
05 Sep 23	SEDOL : B96FTB5 /AHH	11.39							
Settled	LOOP CAPITAL MARKETS LLC / 1.35								

◆ Investment Transaction Detail

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

ARMADA HOFFLER PPT REIT USD0.01 PRICE: 11.39
 BROKER COMMISSION: 1.35 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	ARMADA HOFFLER PPTYS INC REIT		-443.000	5,012.49	0.00	0.00	-6,309.50	-1,297.01	0.00	-1,297.01
19 Sep 23	SEDOL : B96FTB5 /AHH		11.32							
Settled	PENSERRASECURITIES / 2.22									
	ARMADA HOFFLER PPT REIT USD0.01 PRICE: 11.32									
	BROKER COMMISSION: 2.22 OTHER CHARGES:									
	0.05 BROKER: PENSERRASECURITIES									
05 Jul 23	ARTISAN PARTNERS ASSET MGMT		-37.000	1,455.00	0.00	0.00	-1,440.60	14.40	0.00	14.40
07 Jul 23	INC CL A CL A		39.34							
Settled	SEDOL : B8FW545 /APAM									
	PENSERRASECURITIES / 0.56									
	ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE:									
	39.34 BROKER COMMISSION: 0.56 OTHER									
	CHARGES: 0.02 BROKER: PENSERRASECURITIES									
31 Jul 23	ARTISAN PARTNERS ASSET MGMT		-100.000	4,147.46	0.00	0.00	-3,893.50	253.96	0.00	253.96
02 Aug 23	INC CL A CL A		41.49							
Settled	SEDOL : B8FW545 /APAM									
	WILLIAMS CAPITAL GROUP L.P.,THE									
	/ 1.50									
	ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE:									
	41.49 BROKER COMMISSION: 1.50 OTHER									
	CHARGES: 0.04 BROKER: WILLIAMS CAPITAL									
	GROUP L.P.,THE									
15 Sep 23	ARTISAN PARTNERS ASSET MGMT		-436.000	16,225.61	0.00	0.00	-16,975.66	-750.05	0.00	-750.05
19 Sep 23	INC CL A CL A		37.22							
Settled	SEDOL : B8FW545 /APAM									
	PENSERRASECURITIES / 2.18									
	ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE:									
	37.22 BROKER COMMISSION: 2.18 OTHER									
	CHARGES: 0.13 BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ARTIVION INC COM USD0.01	-31.000	489.63	0.00	0.00	-586.06	-96.43	0.00	-96.43
07 Jul 23	SEDOL : 2239017 /AORT	15.81							
Settled	PENSERRASECURITIES / 0.47 ARTIVION INC COM USD0.01 PRICE: 15.81 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ARTIVION INC COM USD0.01	-599.000	8,874.10	0.00	0.00	-11,324.10	-2,450.00	0.00	-2,450.00
19 Sep 23	SEDOL : 2239017 /AORT	14.82							
Settled	PENSERRASECURITIES / 3.00 ARTIVION INC COM USD0.01 PRICE: 14.82 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	ASBURY AUTOMOTIVE GROUP INC	-12.000	2,899.59	0.00	0.00	-2,133.27	766.32	0.00	766.32
07 Jul 23	COM	241.65							
Settled	SEDOL : 2855855 /ABG PENSERRASECURITIES / 0.18 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 241.65 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
24 Aug 23	ASBURY AUTOMOTIVE GROUP INC	-12.000	2,610.63	0.00	0.00	-2,133.27	477.36	0.00	477.36
28 Aug 23	COM	217.57							
Settled	SEDOL : 2855855 /ABG LOOP CAPITAL MARKETS LLC / 0.18 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 217.57 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ASBURY AUTOMOTIVE GROUP INC	-14.000	3,219.76	0.00	0.00	-2,488.82	730.94	0.00	730.94
05 Sep 23	COM	230.00							
Settled	SEDOL : 2855855 /ABG LOOP CAPITAL MARKETS LLC / 0.21 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 230.0 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 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

15 Sep 23	ASBURY AUTOMOTIVE GROUP INC	-284.000	63,934.98	0.00	0.00	-50,487.47	13,447.51	0.00	13,447.51
19 Sep 23	COM	225.13							
Settled	SEDOL : 2855855 /ABG PENSERRASECURITIES / 1.42 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 225.13 BROKER COMMISSION: 1.42 OTHER CHARGES: 0.52 BROKER: PENSERRASECURITIES								
05 Jul 23	ASSURED GUARANTY LTD COMMON	-32.000	1,763.02	0.00	0.00	-1,733.41	29.61	0.00	29.61
07 Jul 23	STK	55.11							
Settled	SEDOL : B00V7H8 /AGO PENSERRASECURITIES / 0.48 ASSURED GUARANTY COM USD0.01 PRICE: 55.11 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	ASSURED GUARANTY LTD COMMON	-100.000	5,976.45	0.00	0.00	-5,416.90	559.55	0.00	559.55
02 Aug 23	STK	59.78							
Settled	SEDOL : B00V7H8 /AGO WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ASSURED GUARANTY COM USD0.01 PRICE: 59.78 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	ASSURED GUARANTY LTD COMMON	-50.000	2,909.72	0.00	0.00	-2,712.92	196.80	0.00	196.80
28 Aug 23	STK	58.21							
Settled	SEDOL : B00V7H8 /AGO LOOP CAPITAL MARKETS LLC / 0.75 ASSURED GUARANTY COM USD0.01 PRICE: 58.21 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ASSURED GUARANTY LTD COMMON	-40.000	2,352.98	0.00	0.00	-2,170.34	182.64	0.00	182.64
05 Sep 23	STK	58.84							
Settled	SEDOL : B00V7H8 /AGO LOOP CAPITAL MARKETS LLC / 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

ASSURED GUARANTY COM USD0.01 PRICE: 58.84
 BROKER COMMISSION: 0.60 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	ASSURED GUARANTY LTD COMMON	-929.000	56,431.64	0.00	0.00	-50,406.04	6,025.60	0.00	6,025.60
19 Sep 23	STK	60.75							
Settled	SEDOL : B00V7H8 /AGO PENSERRASECURITIES / 4.65 ASSURED GUARANTY COM USD0.01 PRICE: 60.75 BROKER COMMISSION: 4.65 OTHER CHARGES: 0.46 BROKER: PENSERRASECURITIES								
05 Jul 23	ASTEC INDS INC COM	-17.000	744.16	0.00	0.00	-1,020.61	-276.45	0.00	-276.45
07 Jul 23	SEDOL : 2060370 /ASTE	43.79							
Settled	PENSERRASECURITIES / 0.26 ASTEC INDUSTRIES COM USD0.20 PRICE: 43.79 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ASTEC INDS INC COM	-13.000	677.35	0.00	0.00	-780.47	-103.12	0.00	-103.12
28 Aug 23	SEDOL : 2060370 /ASTE	52.12							
Settled	LOOP CAPITAL MARKETS LLC / 0.20 ASTEC INDUSTRIES COM USD0.20 PRICE: 52.12 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ASTEC INDS INC COM	-163.000	7,852.45	0.00	0.00	-9,785.85	-1,933.40	0.00	-1,933.40
19 Sep 23	SEDOL : 2060370 /ASTE	48.18							
Settled	PENSERRASECURITIES / 0.82 ASTEC INDUSTRIES COM USD0.20 PRICE: 48.18 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	ASTRANA HEALTH INC COM	-31.000	947.50	0.00	0.00	-1,781.92	-834.42	0.00	-834.42
07 Jul 23	USD0.001	30.58							
Settled	SEDOL : BX3SQS1 /ASTH PENSERRASECURITIES / 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

APOLLO MEDICAL COM USD0.001 PRICE: 30.58
 BROKER COMMISSION: 0.47 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	ASTRANA HEALTH INC COM	-23.000	853.63	0.00	0.00	-1,322.07	-468.44	0.00	-468.44
28 Aug 23	USD0.001	37.13							
Settled	SEDOL : BX3SQS1 /ASTH LOOP CAPITAL MARKETS LLC / 0.35 APOLLO MEDICAL COM USD0.001 PRICE: 37.13 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ASTRANA HEALTH INC COM	-30.000	1,135.34	0.00	0.00	-1,724.44	-589.10	0.00	-589.10
05 Sep 23	USD0.001	37.86							
Settled	SEDOL : BX3SQS1 /ASTH LOOP CAPITAL MARKETS LLC / 0.45 APOLLO MEDICAL COM USD0.001 PRICE: 37.86 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	ATI INC COM	-70.000	3,072.62	0.00	0.00	-1,443.68	1,628.94	0.00	1,628.94
07 Jul 23	SEDOL : 2526117 /ATI	43.91							
Settled	PENSERRASECURITIES / 1.05 ATI INC USD0.10 PRICE: 43.91 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
31 Jul 23	ATI INC COM	-100.000	4,766.46	0.00	0.00	-2,062.41	2,704.05	0.00	2,704.05
02 Aug 23	SEDOL : 2526117 /ATI	47.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ATI INC USD0.10 PRICE: 47.68 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	ATI INC COM	-50.000	2,265.73	0.00	0.00	-1,031.20	1,234.53	0.00	1,234.53
05 Sep 23	SEDOL : 2526117 /ATI	45.33							
Settled	LOOP 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

ATI INC USD0.10 PRICE: 45.33 BROKER
COMMISSION: 0.75 OTHER CHARGES: 0.02
BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	ATI INC COM	-856.000	38,130.21	0.00	0.00	-17,654.19	20,476.02	0.00	20,476.02
19 Sep 23	SEDOL : 2526117 /ATI	44.55							
Settled	PENSERRASECURITIES / 4.28								
	ATI INC USD0.10 PRICE: 44.55 BROKER COMMISSION: 4.28 OTHER CHARGES: 0.31 BROKER: PENSERRASECURITIES								
27 Jul 23	ATLANTA BRAVES HLDGS INC COM	-436.000	16,369.48	0.00	0.00	-16,604.43	-234.95	0.00	-234.95
31 Jul 23	SER C	37.55							
Settled	SEDOL : BRF2GD4 /BATRK PENSERRASECURITIES / 2.18 ATLANTA BRAVES HOL COM USD0.001 SER C PRICE: 37.55 BROKER COMMISSION: 2.18 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	ATLANTIC UN BANKSHARES CORP	-57.000	1,499.93	0.00	0.00	-1,992.29	-492.36	0.00	-492.36
07 Jul 23	COM	26.33							
Settled	SEDOL : BFZ9DB8 /AUB PENSERRASECURITIES / 0.86 ATLANTIC UNION BAN COM USD1.33 PRICE: 26.33 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ATLANTIC UN BANKSHARES CORP	-43.000	1,266.11	0.00	0.00	-1,502.95	-236.84	0.00	-236.84
28 Aug 23	COM	29.46							
Settled	SEDOL : BFZ9DB8 /AUB LOOP CAPITAL MARKETS LLC / 0.65 ATLANTIC UNION BAN COM USD1.33 PRICE: 29.46 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ATLANTIC UN BANKSHARES CORP	-50.000	1,483.73	0.00	0.00	-1,747.62	-263.89	0.00	-263.89
05 Sep 23	COM	29.69							
Settled	SEDOL : BFZ9DB8 /AUB LOOP 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

ATLANTIC UNION BAN COM USD1.33 PRICE: 29.69
 BROKER COMMISSION: 0.75 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	ATLANTIC UN BANKSHARES CORP	-496.000	14,852.60	0.00	0.00	-17,336.40	-2,483.80	0.00	-2,483.80
19 Sep 23	COM	29.95							
Settled	SEDOL : BFZ9DB8 /AUB PENSERRASECURITIES / 2.48 ATLANTIC UNION BAN COM USD1.33 PRICE: 29.95 BROKER COMMISSION: 2.48 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	ATN INTL INC COM	-8.000	292.35	0.00	0.00	-333.23	-40.88	0.00	-40.88
07 Jul 23	SEDOL : BDC84D3 /ATNI	36.56							
Settled	PENSERRASECURITIES / 0.12 ATN INTL INC COM USD0.01 PRICE: 36.56 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ATN INTL INC COM	-98.000	3,337.36	0.00	0.00	-4,082.12	-744.76	0.00	-744.76
19 Sep 23	SEDOL : BDC84D3 /ATNI	34.06							
Settled	PENSERRASECURITIES / 0.49 ATN INTL INC COM USD0.01 PRICE: 34.06 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	AVANOS MED INC COM	-35.000	865.36	0.00	0.00	-1,099.16	-233.80	0.00	-233.80
07 Jul 23	SEDOL : BFFVV54 /AVNS	24.74							
Settled	PENSERRASECURITIES / 0.53 AVANOS MEDICAL INC COM USD0.01 PRICE: 24.74 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	AVANOS MED INC COM	-27.000	595.20	0.00	0.00	-847.92	-252.72	0.00	-252.72
28 Aug 23	SEDOL : BFFVV54 /AVNS	22.06							
Settled	LOOP CAPITAL MARKETS LLC / 0.41 AVANOS MEDICAL INC COM USD0.01 PRICE: 22.06 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	AVANOS MED INC COM	-310.000	6,176.70	0.00	0.00	-9,735.42	-3,558.72	0.00	-3,558.72
19 Sep 23	SEDOL : BFFV54 /AVNS	19.93							
Settled	PENSERRASECURITIES / 1.55 AVANOS MEDICAL INC COM USD0.01 PRICE: 19.93 BROKER COMMISSION: 1.55 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	AVID BIOSERVICES INC COMMON	-48.000	668.39	0.00	0.00	-1,052.30	-383.91	0.00	-383.91
07 Jul 23	STOCK	13.94							
Settled	SEDOL : BFMZ4W7 /CDMO PENSERRASECURITIES / 0.72 AVID BIOSERVICES I COM USD0.001 PRICE: 13.94 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	AVID BIOSERVICES INC COMMON	-466.000	4,848.69	0.00	0.00	-10,216.11	-5,367.42	0.00	-5,367.42
19 Sep 23	STOCK	10.41							
Settled	SEDOL : BFMZ4W7 /CDMO PENSERRASECURITIES / 2.33 AVID BIOSERVICES I COM USD0.001 PRICE: 10.41 BROKER COMMISSION: 2.33 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	AVISTA CORP COM ISIN #	-41.000	1,604.10	0.00	0.00	-1,746.83	-142.73	0.00	-142.73
07 Jul 23	US05379B1070	39.14							
Settled	SEDOL : 2942605 /AVA PENSERRASECURITIES / 0.62 AVISTA CORP COM NPV PRICE: 39.14 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	AVISTA CORP COM ISIN #	-100.000	3,862.46	0.00	0.00	-4,260.55	-398.09	0.00	-398.09
02 Aug 23	US05379B1070	38.64							
Settled	SEDOL : 2942605 /AVA WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

AVISTA CORP COM NPV PRICE: 38.64 BROKER
 COMMISSION: 1.50 OTHER CHARGES: 0.04
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Sep 23	AVISTA CORP COM ISIN #	-385.000	13,430.61	0.00	0.00	-16,403.13	-2,972.52	0.00	-2,972.52
19 Sep 23	US05379B1070	34.89							
Settled	SEDOL : 2942605 /AVA PENSERRASECURITIES / 1.93 AVISTA CORP COM NPV PRICE: 34.89 BROKER COMMISSION: 1.93 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	AXCELIS TECHNOLOGIES INC COM	-17.000	3,035.57	0.00	0.00	-1,031.96	2,003.61	0.00	2,003.61
07 Jul 23	NEW COM NEW	178.58							
Settled	SEDOL : BD420Q8 /ACLS PENSERRASECURITIES / 0.26 AXCELIS TECHS INC COM USD0.001 PRICE: 178.58 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
06 Jul 23	AXCELIS TECHNOLOGIES INC COM	-1.000	172.47	0.00	0.00	-60.70	111.77	0.00	111.77
10 Jul 23	NEW COM NEW	172.50							
Settled	SEDOL : BD420Q8 /ACLS PENSERRASECURITIES / 0.02 AXCELIS TECHS INC COM USD0.001 PRICE: 172.5 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Jul 23	AXCELIS TECHNOLOGIES INC COM	-14.000	2,806.48	0.00	0.00	-849.85	1,956.63	0.00	1,956.63
02 Aug 23	NEW COM NEW	200.48							
Settled	SEDOL : BD420Q8 /ACLS WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 AXCELIS TECHS INC COM USD0.001 PRICE: 200.48 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	AXCELIS TECHNOLOGIES INC COM	-4.000	678.29	0.00	0.00	-242.81	435.48	0.00	435.48
28 Aug 23	NEW COM NEW	169.59							
Settled	SEDOL : BD420Q8 /ACLS LOOP CAPITAL MARKETS LLC / 0.06 AXCELIS TECHS INC COM USD0.001 PRICE: 169.59 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	AXCELIS TECHNOLOGIES INC COM	-21.000	4,034.79	0.00	0.00	-1,274.78	2,760.01	0.00	2,760.01
05 Sep 23	NEW COM NEW	192.15							
Settled	SEDOL : BD420Q8 /ACLS LOOP CAPITAL MARKETS LLC / 0.32 AXCELIS TECHS INC COM USD0.001 PRICE: 192.15 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	AXCELIS TECHNOLOGIES INC COM	-202.000	33,787.25	0.00	0.00	-12,262.15	21,525.10	0.00	21,525.10
19 Sep 23	NEW COM NEW	167.27							
Settled	SEDOL : BD420Q8 /ACLS PENSERRASECURITIES / 1.01 AXCELIS TECHS INC COM USD0.001 PRICE: 167.27 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
05 Jul 23	AXOS FINL INC COM	-40.000	1,583.78	0.00	0.00	-2,062.79	-479.01	0.00	-479.01
07 Jul 23	SEDOL : BGK38H3 /AX	39.61							
Settled	PENSERRASECURITIES / 0.60 AXOS FINL INC COM PRICE: 39.61 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	AXOS FINL INC COM	-30.000	1,246.34	0.00	0.00	-1,547.09	-300.75	0.00	-300.75
28 Aug 23	SEDOL : BGK38H3 /AX	41.56							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 AXOS FINL INC COM PRICE: 41.56 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Aug 23	AXOS FINL INC COM	-30.000	1,292.23	0.00	0.00	-1,547.09	-254.86	0.00	-254.86
05 Sep 23	SEDOL : BGK38H3 /AX	43.09							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 AXOS FINL INC COM PRICE: 43.09 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	AXOS FINL INC COM	-377.000	15,982.78	0.00	0.00	-19,441.75	-3,458.97	0.00	-3,458.97
19 Sep 23	SEDOL : BGK38H3 /AX	42.40							
Settled	PENSERRASECURITIES / 1.89 AXOS FINL INC COM PRICE: 42.4 BROKER COMMISSION: 1.89 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	AZZ INC COM	-19.000	796.56	0.00	0.00	-991.78	-195.22	0.00	-195.22
07 Jul 23	SEDOL : 2067672 /AZZ	41.94							
Settled	PENSERRASECURITIES / 0.29 AZZ INC COM USD1 PRICE: 41.94 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	AZZ INC COM	-14.000	670.38	0.00	0.00	-730.78	-60.40	0.00	-60.40
28 Aug 23	SEDOL : 2067672 /AZZ	47.90							
Settled	LOOP CAPITAL MARKETS LLC / 0.21 AZZ INC COM USD1 PRICE: 47.9 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	AZZ INC COM	-167.000	7,909.88	0.00	0.00	-8,717.22	-807.34	0.00	-807.34
19 Sep 23	SEDOL : 2067672 /AZZ	47.37							
Settled	PENSERRASECURITIES / 0.84 AZZ INC COM USD1 PRICE: 47.37 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	B & G FOODS INC COMMON STOCK	-56.000	776.99	0.00	0.00	-1,606.00	-829.01	0.00	-829.01
07 Jul 23	SEDOL : B034L49 /BGS	13.89							
Settled	PENSERRASECURITIES / 0.84								

◆ 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								

Sales

Equities

Common stock

United States - USD

B & G FOODS INC COMMON STOCK PRICE: 13.89
 BROKER COMMISSION: 0.84 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	B & G FOODS INC COMMON STOCK	-41.000	497.52	0.00	0.00	-1,175.82	-678.30	0.00	-678.30
28 Aug 23	SEDOL : B034L49 /BGS	12.15							

Settled
 LOOP CAPITAL MARKETS LLC / 0.62
 B & G FOODS INC COMMON STOCK PRICE: 12.15
 BROKER COMMISSION: 0.62 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	B & G FOODS INC COMMON STOCK	-515.000	5,435.77	0.00	0.00	-14,769.48	-9,333.71	0.00	-9,333.71
19 Sep 23	SEDOL : B034L49 /BGS	10.56							

Settled
 PENSERRASECURITIES / 2.58
 B & G FOODS INC COMMON STOCK PRICE: 10.56
 BROKER COMMISSION: 2.58 OTHER CHARGES:
 0.05 BROKER: PENSERRASECURITIES

05 Jul 23	B RILEY FINL INC COM	-12.000	543.53	0.00	0.00	-729.00	-185.47	0.00	-185.47
07 Jul 23	SEDOL : BSKS2D6 /RILY	45.31							

Settled
 PENSERRASECURITIES / 0.18
 B RILEY FINANCIAL COM USD0.0001 PRICE: 45.31
 BROKER COMMISSION: 0.18 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

31 Aug 23	B RILEY FINL INC COM	-20.000	1,023.79	0.00	0.00	-1,215.00	-191.21	0.00	-191.21
05 Sep 23	SEDOL : BSKS2D6 /RILY	51.205							

Settled
 LOOP CAPITAL MARKETS LLC / 0.30
 B RILEY FINANCIAL COM USD0.0001 PRICE: 51.205
 BROKER COMMISSION: 0.30 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

05 Jul 23	BADGER METER INC COM	-16.000	2,265.66	0.00	0.00	-1,544.68	720.98	0.00	720.98
07 Jul 23	SEDOL : 2069128 /BMI	141.62							

Settled
 PENSERRASECURITIES / 0.24
 BADGER METER INC COM USD1 PRICE: 141.62
 BROKER COMMISSION: 0.24 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	BADGER METER INC COM	-17.000	2,737.90	0.00	0.00	-1,641.22	1,096.68	0.00	1,096.68
28 Aug 23	SEDOL : 2069128 /BMI	161.07							
Settled	LOOP CAPITAL MARKETS LLC / 0.26 BADGER METER INC COM USD1 PRICE: 161.07 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	BADGER METER INC COM	-19.000	3,155.20	0.00	0.00	-1,834.30	1,320.90	0.00	1,320.90
05 Sep 23	SEDOL : 2069128 /BMI	166.08							
Settled	LOOP CAPITAL MARKETS LLC / 0.29 BADGER METER INC COM USD1 PRICE: 166.08 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BADGER METER INC COM	-194.000	31,199.80	0.00	0.00	-18,729.21	12,470.59	0.00	12,470.59
19 Sep 23	SEDOL : 2069128 /BMI	160.83							
Settled	PENSERRASECURITIES / 0.97 BADGER METER INC COM USD1 PRICE: 160.83 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
05 Jul 23	BALCHEM CORP COM	-17.000	2,225.53	0.00	0.00	-2,500.39	-274.86	0.00	-274.86
07 Jul 23	SEDOL : 2072074 /BCPC	130.93							
Settled	PENSERRASECURITIES / 0.26 BALCHEM CORP COM USD0.0666 PRICE: 130.93 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	BALCHEM CORP COM	-18.000	2,460.85	0.00	0.00	-2,647.47	-186.62	0.00	-186.62
28 Aug 23	SEDOL : 2072074 /BCPC	136.73							
Settled	LOOP CAPITAL MARKETS LLC / 0.27 BALCHEM CORP COM USD0.0666 PRICE: 136.73 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	BALCHEM CORP COM	-21.000	2,950.15	0.00	0.00	-3,088.72	-138.57	0.00	-138.57
05 Sep 23	SEDOL : 2072074 /BCPC	140.50							
Settled	LOOP CAPITAL MARKETS LLC / 0.32								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	BALCHEM CORP COM USD0.0666 PRICE: 140.5 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BALCHEM CORP COM	-213.000	28,706.84	0.00	0.00	-31,328.42	-2,621.58	0.00	-2,621.58
19 Sep 23	SEDOL : 2072074 /BCPC	134.78							
Settled	PENSERRASECURITIES / 1.07 BALCHEM CORP COM USD0.0666 PRICE: 134.78 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
05 Jul 23	BANC CALIF INC COM	-40.000	465.39	0.00	0.00	-774.08	-308.69	0.00	-308.69
07 Jul 23	SEDOL : BCD47X4 /BANC	11.65							
Settled	PENSERRASECURITIES / 0.60 BANC OF CALIFORNIA COM USD0.01 PRICE: 11.65 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	BANC CALIF INC COM	-593.000	7,557.71	0.00	0.00	-11,475.75	-3,918.04	0.00	-3,918.04
19 Sep 23	SEDOL : BCD47X4 /BANC	12.75							
Settled	PENSERRASECURITIES / 2.97 BANC OF CALIFORNIA COM USD0.01 PRICE: 12.75 BROKER COMMISSION: 2.97 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	BANCFIRST CORP COM	-13.000	1,195.01	0.00	0.00	-956.85	238.16	0.00	238.16
07 Jul 23	SEDOL : 2078782 /BANF	91.94							
Settled	PENSERRASECURITIES / 0.20 BANCFIRST CORP COM USD1 PRICE: 91.94 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	BANCFIRST CORP COM	-10.000	958.84	0.00	0.00	-736.04	222.80	0.00	222.80
28 Aug 23	SEDOL : 2078782 /BANF	95.90							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 BANCFIRST CORP COM USD1 PRICE: 95.9 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 664 of 1165

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	BANCFIRST CORP COM	-559.000	49,949.04	0.00	0.00	-41,144.53	8,804.51	0.00	8,804.51
19 Sep 23	SEDOL : 2078782 /BANF	89.36							
Settled	PENSERRASECURITIES / 2.80 BANCFIRST CORP COM USD1 PRICE: 89.36 BROKER COMMISSION: 2.80 OTHER CHARGES: 0.40 BROKER: PENSERRASECURITIES								
05 Jul 23	BANCORP INC DEL COM STK	-42.000	1,369.39	0.00	0.00	-1,192.78	176.61	0.00	176.61
07 Jul 23	SEDOL : B05BRL7 /TBBK	32.62							
Settled	PENSERRASECURITIES / 0.63 BANCORP INC COM NPV PRICE: 32.62 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	BANCORP INC DEL COM STK	-31.000	1,101.88	0.00	0.00	-880.39	221.49	0.00	221.49
28 Aug 23	SEDOL : B05BRL7 /TBBK	35.56							
Settled	LOOP CAPITAL MARKETS LLC / 0.47 BANCORP INC COM NPV PRICE: 35.56 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	BANCORP INC DEL COM STK	-40.000	1,467.78	0.00	0.00	-1,135.98	331.80	0.00	331.80
05 Sep 23	SEDOL : B05BRL7 /TBBK	36.71							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 BANCORP INC COM NPV PRICE: 36.71 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BANCORP INC DEL COM STK	-419.000	15,132.05	0.00	0.00	-11,899.42	3,232.63	0.00	3,232.63
19 Sep 23	SEDOL : B05BRL7 /TBBK	36.12							
Settled	PENSERRASECURITIES / 2.10 BANCORP INC COM NPV PRICE: 36.12 BROKER COMMISSION: 2.10 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	BANKUNITED INC	-57.000	1,254.26	0.00	0.00	-2,385.64	-1,131.38	0.00	-1,131.38
07 Jul 23	SEDOL : B3NNTZ4 /BKU	22.02							
Settled	PENSERRASECURITIES / 0.86								

*Generated by Northern Trust from periodic data on 17 Dec 24 B001

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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

BANKUNITED INC PRICE: 22.02 BROKER
 COMMISSION: 0.86 OTHER CHARGES: 0.02
 BROKER: PENSERRASECURITIES

24 Aug 23	BANKUNITED INC	-43.000	1,107.02	0.00	0.00	-1,799.69	-692.67	0.00	-692.67
28 Aug 23	SEDOL : B3NNTZ4 /BKU	25.76							

LOOP CAPITAL MARKETS LLC / 0.65
 BANKUNITED INC PRICE: 25.76 BROKER
 COMMISSION: 0.65 OTHER CHARGES: 0.01
 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	BANKUNITED INC	-50.000	1,311.73	0.00	0.00	-2,092.67	-780.94	0.00	-780.94
05 Sep 23	SEDOL : B3NNTZ4 /BKU	26.25							

LOOP CAPITAL MARKETS LLC / 0.75
 BANKUNITED INC PRICE: 26.25 BROKER
 COMMISSION: 0.75 OTHER CHARGES: 0.02
 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	BANKUNITED INC	-491.000	11,928.74	0.00	0.00	-20,549.97	-8,621.23	0.00	-8,621.23
19 Sep 23	SEDOL : B3NNTZ4 /BKU	24.30							

PENSERRASECURITIES / 2.46
 BANKUNITED INC PRICE: 24.3 BROKER
 COMMISSION: 2.46 OTHER CHARGES: 0.10
 BROKER: PENSERRASECURITIES

05 Jul 23	BANNER CORP COM NEW COM	-27.000	1,196.76	0.00	0.00	-1,655.44	-458.68	0.00	-458.68
07 Jul 23	NEW	44.34							

SEDOL : 2346003 /BANR
 PENSERRASECURITIES / 0.41
 BANNER CORP COM USD0.01 PRICE: 44.34
 BROKER COMMISSION: 0.41 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	BANNER CORP COM NEW COM	-19.000	825.63	0.00	0.00	-1,164.94	-339.31	0.00	-339.31
28 Aug 23	NEW	43.47							

SEDOL : 2346003 /BANR
 LOOP CAPITAL MARKETS LLC / 0.29

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	BANNER CORP COM USD0.01 PRICE: 43.47 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC									
15 Sep 23	BANNER CORP COM NEW COM		-249.000	10,790.32	0.00	0.00	-15,266.85	-4,476.53	0.00	-4,476.53
19 Sep 23	NEW		43.34							
Settled	SEDOL : 2346003 /BANR PENSERRASECURITIES / 1.25 BANNER CORP COM USD0.01 PRICE: 43.34 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES									
05 Jul 23	BARNES GROUP INC COM		-39.000	1,597.22	0.00	0.00	-1,654.53	-57.31	0.00	-57.31
07 Jul 23	SEDOL : 2080732 /B		40.97							
Settled	PENSERRASECURITIES / 0.59 BARNES GROUP INC COM USD0.01 PRICE: 40.97 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES									
24 Aug 23	BARNES GROUP INC COM		-28.000	1,072.81	0.00	0.00	-1,187.86	-115.05	0.00	-115.05
28 Aug 23	SEDOL : 2080732 /B		38.33							
Settled	LOOP CAPITAL MARKETS LLC / 0.42 BARNES GROUP INC COM USD0.01 PRICE: 38.33 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC									
31 Aug 23	BARNES GROUP INC COM		-30.000	1,178.54	0.00	0.00	-1,272.71	-94.17	0.00	-94.17
05 Sep 23	SEDOL : 2080732 /B		39.30							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 BARNES GROUP INC COM USD0.01 PRICE: 39.3 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC									
15 Sep 23	BARNES GROUP INC COM		-337.000	12,244.79	0.00	0.00	-14,296.80	-2,052.01	0.00	-2,052.01
19 Sep 23	SEDOL : 2080732 /B		36.34							
Settled	PENSERRASECURITIES / 1.69 BARNES GROUP INC COM USD0.01 PRICE: 36.34 BROKER COMMISSION: 1.69 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	BENCHMARK ELECTRS INC COM	-27.000	695.37	0.00	0.00	-672.30	23.07	0.00	23.07
07 Jul 23	SEDOL : 2090816 /BHE	25.77							
Settled	PENSERRASECURITIES / 0.41 BENCHMARK ELECTRON COM USD0.10 PRICE: 25.77 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	BENCHMARK ELECTRS INC COM	-20.000	503.49	0.00	0.00	-498.00	5.49	0.00	5.49
28 Aug 23	SEDOL : 2090816 /BHE	25.19							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 BENCHMARK ELECTRON COM USD0.10 PRICE: 25.19 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BENCHMARK ELECTRS INC COM	-253.000	6,133.93	0.00	0.00	-6,299.66	-165.73	0.00	-165.73
19 Sep 23	SEDOL : 2090816 /BHE	24.25							
Settled	PENSERRASECURITIES / 1.27 BENCHMARK ELECTRON COM USD0.10 PRICE: 24.25 BROKER COMMISSION: 1.27 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	BERKSHIRE HILLS BANCORP INC	-34.000	702.60	0.00	0.00	-987.39	-284.79	0.00	-284.79
07 Jul 23	COM	20.68							
Settled	SEDOL : 2606570 /BHLB PENSERRASECURITIES / 0.51 BERKSHIRE HILLS BA COM USD0.01 PRICE: 20.68 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	BERKSHIRE HILLS BANCORP INC	-25.000	530.11	0.00	0.00	-726.02	-195.91	0.00	-195.91
28 Aug 23	COM	21.22							
Settled	SEDOL : 2606570 /BHLB LOOP CAPITAL MARKETS LLC / 0.38 BERKSHIRE HILLS BA COM USD0.01 PRICE: 21.22 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: LOOP 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

15 Sep 23 19 Sep 23 Settled	BERKSHIRE HILLS BANCORP INC COM SEDOL : 2606570 /BHLB PENSERRASECURITIES / 1.81 BERKSHIRE HILLS BA COM USD0.01 PRICE: 20.13 BROKER COMMISSION: 1.81 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-362.000 20.13	7,285.19	0.00	0.00	-10,512.84	-3,227.65	0.00	-3,227.65
05 Jul 23 07 Jul 23 Settled	BIOLIFE SOLUTIONS INC COM NEW COM NEW SEDOL : BJH08B2 /BLFS PENSERRASECURITIES / 0.41 BIOLIFE SOLUTIONS COM USD0.001 PRICE: 20.4 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-27.000 20.40	550.38	0.00	0.00	-797.26	-246.88	0.00	-246.88
15 Sep 23 19 Sep 23 Settled	BIOLIFE SOLUTIONS INC COM NEW COM NEW SEDOL : BJH08B2 /BLFS PENSERRASECURITIES / 1.67 BIOLIFE SOLUTIONS COM USD0.001 PRICE: 12.94 BROKER COMMISSION: 1.67 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-333.000 12.94	4,307.31	0.00	0.00	-9,832.91	-5,525.60	0.00	-5,525.60
05 Jul 23 07 Jul 23 Settled	BJS RESTAURANTS INC COM SEDOL : 2200552 /BJRI PENSERRASECURITIES / 0.27 BJS RESTAURANTS IN COM NPV PRICE: 30.98 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-18.000 30.98	557.36	0.00	0.00	-600.47	-43.11	0.00	-43.11
15 Sep 23 19 Sep 23 Settled	BJS RESTAURANTS INC COM SEDOL : 2200552 /BJRI PENSERRASECURITIES / 0.91 BJS RESTAURANTS IN COM NPV PRICE: 26.7 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-181.000 26.70	4,831.75	0.00	0.00	-6,038.07	-1,206.32	0.00	-1,206.32

◆ 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

05 Jul 23	BK HAW CORP COM	-30.000	1,263.43	0.00	0.00	-1,200.45	62.98	0.00	62.98
07 Jul 23	SEDOL : 2074070 /BOH	42.13							
Settled	PENSERRASECURITIES / 0.45 BK OF HAWAII CORP COM USD0.01 PRICE: 42.13 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	BK HAW CORP COM	-100.000	5,711.45	0.00	0.00	-4,001.50	1,709.95	0.00	1,709.95
02 Aug 23	SEDOL : 2074070 /BOH	57.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 BK OF HAWAII CORP COM USD0.01 PRICE: 57.13 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	BK HAW CORP COM	-201.000	10,191.61	0.00	0.00	-8,043.01	2,148.60	0.00	2,148.60
19 Sep 23	SEDOL : 2074070 /BOH	50.71							
Settled	PENSERRASECURITIES / 1.01 BK OF HAWAII CORP COM USD0.01 PRICE: 50.71 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	BLOOMIN BRANDS INC COM	-67.000	1,740.97	0.00	0.00	-1,410.70	330.27	0.00	330.27
07 Jul 23	SEDOL : B847RJ0 /BLMN	26.00							
Settled	PENSERRASECURITIES / 1.01 BLOOMIN BRANDS INC COM PRICE: 26.0 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	BLOOMIN BRANDS INC COM	-49.000	1,344.78	0.00	0.00	-1,031.71	313.07	0.00	313.07
28 Aug 23	SEDOL : B847RJ0 /BLMN	27.46							
Settled	LOOP CAPITAL MARKETS LLC / 0.74 BLOOMIN BRANDS INC COM PRICE: 27.46 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 670 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

31 Aug 23	BLOOMIN BRANDS INC COM	-60.000	1,682.68	0.00	0.00	-1,263.32	419.36	0.00	419.36
05 Sep 23	SEDOL : B847RJ0 /BLMN	28.06							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 BLOOMIN BRANDS INC COM PRICE: 28.06 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BLOOMIN BRANDS INC COM	-606.000	16,116.44	0.00	0.00	-12,759.49	3,356.95	0.00	3,356.95
19 Sep 23	SEDOL : B847RJ0 /BLMN	26.60							
Settled	PENSERRASECURITIES / 3.03 BLOOMIN BRANDS INC COM PRICE: 26.6 BROKER COMMISSION: 3.03 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	BOISE CASCADE CO COM	-21.000	1,894.70	0.00	0.00	-1,468.51	426.19	0.00	426.19
07 Jul 23	SEDOL : B9BP4R1 /BCC	90.24							
Settled	PENSERRASECURITIES / 0.32 BOISE CASCADE COMP COM USD0.01 PRICE: 90.24 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	BOISE CASCADE CO COM	-100.000	10,347.41	0.00	0.00	-6,992.92	3,354.49	0.00	3,354.49
02 Aug 23	SEDOL : B9BP4R1 /BCC	103.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 BOISE CASCADE COMP COM USD0.01 PRICE: 103.49 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	BOISE CASCADE CO COM	-33.000	3,491.86	0.00	0.00	-2,330.25	1,161.61	0.00	1,161.61
28 Aug 23	SEDOL : B9BP4R1 /BCC	105.83							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 BOISE CASCADE COMP COM USD0.01 PRICE: 105.83 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

31 Aug 23 05 Sep 23 Settled	BOISE CASCADE CO COM SEDOL : B9BP4R1 /BCC LOOP CAPITAL MARKETS LLC / 0.38 BOISE CASCADE COMP COM USD0.01 PRICE: 109.37 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC	-25.000 109.37	2,733.84	0.00	0.00	-1,765.34	968.50	0.00	968.50
15 Sep 23 19 Sep 23 Settled	BOISE CASCADE CO COM SEDOL : B9BP4R1 /BCC PENSERRASECURITIES / 1.32 BOISE CASCADE COMP COM USD0.01 PRICE: 100.09 BROKER COMMISSION: 1.32 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES	-264.000 100.09	26,422.22	0.00	0.00	-18,642.00	7,780.22	0.00	7,780.22
05 Jul 23 07 Jul 23 Settled	BOOT BARN HLDGS INC COM SEDOL : BRS6600 /BOOT PENSERRASECURITIES / 0.35 BOOT BARN HOLDINGS COM USD0.0001 PRICE: 85.68 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-23.000 85.68	1,970.27	0.00	0.00	-2,295.38	-325.11	0.00	-325.11
31 Jul 23 02 Aug 23 Settled	BOOT BARN HLDGS INC COM SEDOL : BRS6600 /BOOT WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 BOOT BARN HOLDINGS COM USD0.0001 PRICE: 93.9 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 93.90	9,388.42	0.00	0.00	-9,979.93	-591.51	0.00	-591.51
24 Aug 23 28 Aug 23 Settled	BOOT BARN HLDGS INC COM SEDOL : BRS6600 /BOOT LOOP CAPITAL MARKETS LLC / 0.38 BOOT BARN HOLDINGS COM USD0.0001 PRICE: 90.25 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-25.000 90.25	2,255.85	0.00	0.00	-2,489.39	-233.54	0.00	-233.54

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

31 Aug 23	BOOT BARN HLDGS INC COM	-20.000	1,834.68	0.00	0.00	-1,991.51	-156.83	0.00	-156.83
05 Sep 23	SEDOL : BRS6600 /BOOT	91.75							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 BOOT BARN HOLDINGS COM USD0.0001 PRICE: 91.75 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BOOT BARN HLDGS INC COM	-172.000	15,219.29	0.00	0.00	-17,126.99	-1,907.70	0.00	-1,907.70
19 Sep 23	SEDOL : BRS6600 /BOOT	88.49							
Settled	PENSERRASECURITIES / 0.86 BOOT BARN HOLDINGS COM USD0.0001 PRICE: 88.49 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	BRADY CORP CL A CL A	-35.000	1,685.75	0.00	0.00	-1,790.17	-104.42	0.00	-104.42
07 Jul 23	SEDOL : 2117726 /BRC	48.18							
Settled	PENSERRASECURITIES / 0.53 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 48.18 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	BRADY CORP CL A CL A	-330.000	17,016.31	0.00	0.00	-16,878.79	137.52	0.00	137.52
02 Aug 23	SEDOL : 2117726 /BRC	51.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.95 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 51.58 BROKER COMMISSION: 4.95 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	BRADY CORP CL A CL A	-38.000	1,876.23	0.00	0.00	-1,943.39	-67.16	0.00	-67.16
28 Aug 23	SEDOL : 2117726 /BRC	49.39							
Settled	LOOP CAPITAL MARKETS LLC / 0.57 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 49.39 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.02 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

31 Aug 23	BRADY CORP CL A CL A	-30.000	1,512.73	0.00	0.00	-1,534.26	-21.53	0.00	-21.53
05 Sep 23	SEDOL : 2117726 /BRC	50.44							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 50.44 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BRADY CORP CL A CL A	-338.000	18,841.65	0.00	0.00	-17,285.98	1,555.67	0.00	1,555.67
19 Sep 23	SEDOL : 2117726 /BRC	55.75							
Settled	PENSERRASECURITIES / 1.69 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 55.75 BROKER COMMISSION: 1.69 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	BRANDYWINE RLTY TR SH BEN INT	-132.000	593.33	0.00	0.00	-1,689.87	-1,096.54	0.00	-1,096.54
07 Jul 23	NEW REIT	4.51							
Settled	SEDOL : 2518954 /BDN PENSERRASECURITIES / 1.98 BRANDYWINE REALTY SBI USD0.01 PRICE: 4.51 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	BRANDYWINE RLTY TR SH BEN INT	-210.000	1,046.84	0.00	0.00	-2,688.43	-1,641.59	0.00	-1,641.59
05 Sep 23	NEW REIT	5.00							
Settled	SEDOL : 2518954 /BDN LOOP CAPITAL MARKETS LLC / 3.15 BRANDYWINE REALTY SBI USD0.01 PRICE: 5.0 BROKER COMMISSION: 3.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BRANDYWINE RLTY TR SH BEN INT	-1,116.000	5,596.69	0.00	0.00	-14,287.06	-8,690.37	0.00	-8,690.37
19 Sep 23	NEW REIT	5.02							
Settled	SEDOL : 2518954 /BDN PENSERRASECURITIES / 5.58 BRANDYWINE REALTY SBI USD0.01 PRICE: 5.02 BROKER COMMISSION: 5.58 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

05 Jul 23	BREAD FINANCIAL HOLDINGS INC	-38.000	1,202.12	0.00	0.00	-1,398.37	-196.25	0.00	-196.25
07 Jul 23	COM USD0.01	31.65							
Settled	SEDOL : 2762030 /BFH PENSERRASECURITIES / 0.57 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 31.65 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	BREAD FINANCIAL HOLDINGS INC	-29.000	1,080.09	0.00	0.00	-1,067.17	12.92	0.00	12.92
28 Aug 23	COM USD0.01	37.26							
Settled	SEDOL : 2762030 /BFH LOOP CAPITAL MARKETS LLC / 0.44 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 37.26 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	BREAD FINANCIAL HOLDINGS INC	-30.000	1,126.94	0.00	0.00	-1,103.97	22.97	0.00	22.97
05 Sep 23	COM USD0.01	37.58							
Settled	SEDOL : 2762030 /BFH LOOP CAPITAL MARKETS LLC / 0.45 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 37.58 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BREAD FINANCIAL HOLDINGS INC	-321.000	11,230.09	0.00	0.00	-11,812.51	-582.42	0.00	-582.42
19 Sep 23	COM USD0.01	34.99							
Settled	SEDOL : 2762030 /BFH PENSERRASECURITIES / 1.61 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 34.99 BROKER COMMISSION: 1.61 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	BRIGHTSPHERE INVT GROUP INC	-25.000	517.86	0.00	0.00	-584.01	-66.15	0.00	-66.15
07 Jul 23	COM	20.73							
Settled	SEDOL : BJBLBN4 /BSIG PENSERRASECURITIES / 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

BRIGHTSPHERE INVE. COM USD0.001 PRICE: 20.73
 BROKER COMMISSION: 0.38 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	BRIGHTSPHERE INVT GROUP INC	-250.000	5,068.70	0.00	0.00	-5,840.07	-771.37	0.00	-771.37
19 Sep 23	COM	20.28							
Settled	SEDOL : BJBLBN4 /BSIG PENSERRASECURITIES / 1.25 BRIGHTSPHERE INVE. COM USD0.001 PRICE: 20.28 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	BRINKER INTL INC COM	-34.000	1,213.28	0.00	0.00	-1,265.71	-52.43	0.00	-52.43
07 Jul 23	SEDOL : 2193544 /EAT	35.70							
Settled	PENSERRASECURITIES / 0.51 BRINKER INTL INC COM USD0.10 PRICE: 35.7 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	BRINKER INTL INC COM	-26.000	877.62	0.00	0.00	-967.90	-90.28	0.00	-90.28
28 Aug 23	SEDOL : 2193544 /EAT	33.77							
Settled	LOOP CAPITAL MARKETS LLC / 0.39 BRINKER INTL INC COM USD0.10 PRICE: 33.77 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BRINKER INTL INC COM	-323.000	10,146.95	0.00	0.00	-12,024.28	-1,877.33	0.00	-1,877.33
19 Sep 23	SEDOL : 2193544 /EAT	31.42							
Settled	PENSERRASECURITIES / 1.62 BRINKER INTL INC COM USD0.10 PRICE: 31.42 BROKER COMMISSION: 1.62 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	BRISTOW GROUP INC DEL NEW	-17.000	493.24	0.00	0.00	-562.29	-69.05	0.00	-69.05
07 Jul 23	COM	29.03							
Settled	SEDOL : BMBT0Z4 /VTOL PENSERRASECURITIES / 0.26								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

BRISTOW GRP INC COM USD0.01 PRICE: 29.03
 BROKER COMMISSION: 0.26 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	BRISTOW GROUP INC DEL NEW	-124.000	3,502.35	0.00	0.00	-4,101.41	-599.06	0.00	-599.06
19 Sep 23	COM	28.25							
Settled	SEDOL : BMBT0Z4 /VTOL PENSERRASECURITIES / 0.62 BRISTOW GRP INC COM USD0.01 PRICE: 28.25 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Sep 23	BROADCOM INC COM	-237.000	201,845.35	0.00	0.00	-131,173.54	70,671.81	0.00	70,671.81
19 Sep 23	SEDOL : BDZ78H9 /AVGO	851.68							
Settled	PENSERRASECURITIES / 1.19 BROADCOM INC COM USD0.001 PRICE: 851.68 BROKER COMMISSION: 1.19 OTHER CHARGES: 1.62 BROKER: PENSERRASECURITIES								
05 Jul 23	BROOKLINE BANCORP INC DEL	-67.000	587.91	0.00	0.00	-1,064.00	-476.09	0.00	-476.09
07 Jul 23	COM BROOKLINE BANCORP INC +	8.79							
Settled	SEDOL : 2967675 /BRKL PENSERRASECURITIES / 1.01 BROOKLINE BANCORP COM USD0.01 PRICE: 8.79 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	BROOKLINE BANCORP INC DEL	-50.000	476.24	0.00	0.00	-794.03	-317.79	0.00	-317.79
28 Aug 23	COM BROOKLINE BANCORP INC +	9.54							
Settled	SEDOL : 2967675 /BRKL LOOP CAPITAL MARKETS LLC / 0.75 BROOKLINE BANCORP COM USD0.01 PRICE: 9.54 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BROOKLINE BANCORP INC DEL	-510.000	4,699.61	0.00	0.00	-8,099.10	-3,399.49	0.00	-3,399.49
19 Sep 23	COM BROOKLINE BANCORP INC +	9.22							
Settled	SEDOL : 2967675 /BRKL PENSERRASECURITIES / 2.55								

◆ 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

BROOKLINE BANCORP COM USD0.01 PRICE: 9.22
 BROKER COMMISSION: 2.55 OTHER CHARGES:
 0.04 BROKER: PENSERRASECURITIES

05 Jul 23	BUCKLE INC COM	-23.000	797.74	0.00	0.00	-909.15	-111.41	0.00	-111.41
07 Jul 23	SEDOL : 2149934 /BKE	34.70							
Settled	PENSERRASECURITIES / 0.35								
	BUCKLE INC COM USD0.0 PRICE: 34.7 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	BUCKLE INC COM	-16.000	573.03	0.00	0.00	-632.45	-59.42	0.00	-59.42
28 Aug 23	SEDOL : 2149934 /BKE	35.83							
Settled	LOOP CAPITAL MARKETS LLC / 0.24								
	BUCKLE INC COM USD0.0 PRICE: 35.83 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	BUCKLE INC COM	-218.000	7,306.21	0.00	0.00	-8,617.17	-1,310.96	0.00	-1,310.96
19 Sep 23	SEDOL : 2149934 /BKE	33.52							
Settled	PENSERRASECURITIES / 1.09								
	BUCKLE INC COM USD0.0 PRICE: 33.52 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	CAL MAINE FOODS INC COM NEW	-29.000	1,310.05	0.00	0.00	-1,219.34	90.71	0.00	90.71
07 Jul 23	STK	45.19							
Settled	SEDOL : 2158781 /CALM								
	PENSERRASECURITIES / 0.44								
	CAL MAINE FOODS IN COM STK USD0.01 PRICE: 45.19 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	CAL MAINE FOODS INC COM NEW	-100.000	4,617.46	0.00	0.00	-4,204.63	412.83	0.00	412.83
02 Aug 23	STK	46.19							
Settled	SEDOL : 2158781 /CALM								
	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CAL MAINE FOODS IN COM STK USD0.01 PRICE:
 46.19 BROKER COMMISSION: 1.50 OTHER
 CHARGES: 0.04 BROKER: WILLIAMS CAPITAL
 GROUP L.P.,THE

05 Jul 23	CALAVO GROWERS INC COM	-13.000	377.05	0.00	0.00	-537.62	-160.57	0.00	-160.57
07 Jul 23	SEDOL : 2859200 /CVGW	29.02							
Settled	PENSERRASECURITIES / 0.20								
	CALAVO GROWERS INC COM USD0.001 PRICE: 29.02 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	CALAVO GROWERS INC COM	-134.000	3,822.31	0.00	0.00	-5,541.58	-1,719.27	0.00	-1,719.27
19 Sep 23	SEDOL : 2859200 /CVGW	28.53							
Settled	PENSERRASECURITIES / 0.67								
	CALAVO GROWERS INC COM USD0.001 PRICE: 28.53 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	CALERES INC COM	-28.000	673.81	0.00	0.00	-665.49	8.32	0.00	8.32
07 Jul 23	SEDOL : BWX4MD9 /CAL	24.08							
Settled	PENSERRASECURITIES / 0.42								
	CALERES INC COM PRICE: 24.08 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CALERES INC COM	-20.000	482.69	0.00	0.00	-475.35	7.34	0.00	7.34
28 Aug 23	SEDOL : BWX4MD9 /CAL	24.15							
Settled	LOOP CAPITAL MARKETS LLC / 0.30								
	CALERES INC COM PRICE: 24.15 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CALERES INC COM	-588.000	16,037.57	0.00	0.00	-13,975.19	2,062.38	0.00	2,062.38
19 Sep 23	SEDOL : BWX4MD9 /CAL	27.28							
Settled	PENSERRASECURITIES / 2.94								
	CALERES INC COM PRICE: 27.28 BROKER COMMISSION: 2.94 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	CALIFORNIA RES CORP COM	-38.000	1,720.43	0.00	0.00	-1,684.35	36.08	0.00	36.08
07 Jul 23	USD0.01	45.29							
Settled	SEDOL : BMBK002 /CRC PENSERRASECURITIES / 0.57 CALIFORNIA RESOURC COM USD0.01 PRICE: 45.29 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	CALIFORNIA RES CORP COM	-100.000	5,333.45	0.00	0.00	-4,432.50	900.95	0.00	900.95
02 Aug 23	USD0.01	53.35							
Settled	SEDOL : BMBK002 /CRC WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CALIFORNIA RESOURC COM USD0.01 PRICE: 53.35 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	CALIFORNIA RES CORP COM	-1,295.000	74,066.92	0.00	0.00	-57,400.88	16,666.04	0.00	16,666.04
19 Sep 23	USD0.01	57.20							
Settled	SEDOL : BMBK002 /CRC PENSERRASECURITIES / 6.48 CALIFORNIA RESOURC COM USD0.01 PRICE: 57.2 BROKER COMMISSION: 6.48 OTHER CHARGES: 0.60 BROKER: PENSERRASECURITIES								
05 Jul 23	CALIFORNIA WTR SVC GROUP COM	-30.000	1,530.13	0.00	0.00	-1,820.23	-290.10	0.00	-290.10
07 Jul 23	SEDOL : 2165383 /CWT	51.02							
Settled	PENSERRASECURITIES / 0.45 CALIFORNIA WATER COM STK USD0.01 PRICE: 51.02 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CALIFORNIA WTR SVC GROUP COM	-32.000	1,627.98	0.00	0.00	-1,941.58	-313.60	0.00	-313.60
28 Aug 23	SEDOL : 2165383 /CWT	50.89							
Settled	LOOP CAPITAL MARKETS LLC / 0.48								

◆ 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

CALIFORNIA WATER COM STK USD0.01 PRICE:
50.89 BROKER COMMISSION: 0.48 OTHER
CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS
LLC

31 Aug 23	CALIFORNIA WTR SVC GROUP COM	-30.000	1,507.03	0.00	0.00	-1,820.23	-313.20	0.00	-313.20
05 Sep 23	SEDOL : 2165383 /CWT	50.25							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 CALIFORNIA WATER COM STK USD0.01 PRICE: 50.25 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CALIFORNIA WTR SVC GROUP COM	-127.000	6,335.33	0.00	0.00	-7,705.65	-1,370.32	0.00	-1,370.32
19 Sep 23	SEDOL : 2165383 /CWT	49.89							
Settled	PENSERRASECURITIES / 0.64 CALIFORNIA WATER COM STK USD0.01 PRICE: 49.89 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	CAPITOL FED FINL INC COM .	-97.000	595.08	0.00	0.00	-1,095.31	-500.23	0.00	-500.23
07 Jul 23	SEDOL : B3KWJV0 /CFFN	6.15							
Settled	PENSERRASECURITIES / 1.46 CAPITOL FED FINL COM PRICE: 6.15 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	CAPITOL FED FINL INC COM .	-992.000	5,202.99	0.00	0.00	-11,201.53	-5,998.54	0.00	-5,998.54
19 Sep 23	SEDOL : B3KWJV0 /CFFN	5.25							
Settled	PENSERRASECURITIES / 4.96 CAPITOL FED FINL COM PRICE: 5.25 BROKER COMMISSION: 4.96 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	CARETRUST REIT INC COM	-76.000	1,496.04	0.00	0.00	-1,555.90	-59.86	0.00	-59.86
07 Jul 23	SEDOL : BMP8TL6 /CTRE	19.70							
Settled	PENSERRASECURITIES / 1.14								

◆ 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

	CARETRUST REIT INC COM USD0.01 PRICE: 19.7 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CARETRUST REIT INC COM	-57.000	1,124.31	0.00	0.00	-1,166.92	-42.61	0.00	-42.61
28 Aug 23	SEDOL : BMP8TL6 /CTRE	19.74							
Settled	LOOP CAPITAL MARKETS LLC / 0.86 CARETRUST REIT INC COM USD0.01 PRICE: 19.74 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CARETRUST REIT INC COM	-70.000	1,409.43	0.00	0.00	-1,433.06	-23.63	0.00	-23.63
05 Sep 23	SEDOL : BMP8TL6 /CTRE	20.15							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 CARETRUST REIT INC COM USD0.01 PRICE: 20.15 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CARETRUST REIT INC COM	-656.000	13,300.29	0.00	0.00	-13,429.85	-129.56	0.00	-129.56
19 Sep 23	SEDOL : BMP8TL6 /CTRE	20.28							
Settled	PENSERRASECURITIES / 3.28 CARETRUST REIT INC COM USD0.01 PRICE: 20.28 BROKER COMMISSION: 3.28 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	CARGURUS INC CL A CL A	-69.000	1,503.83	0.00	0.00	-1,516.27	-12.44	0.00	-12.44
07 Jul 23	SEDOL : BF5D6S8 /CARG	21.81							
Settled	PENSERRASECURITIES / 1.04 CARGURUS INC COM USD0.001 CL A PRICE: 21.81 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CARGURUS INC CL A CL A	-50.000	886.24	0.00	0.00	-1,098.75	-212.51	0.00	-212.51
28 Aug 23	SEDOL : BF5D6S8 /CARG	17.74							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 CARGURUS INC COM USD0.001 CL A PRICE: 17.74 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

31 Aug 23 05 Sep 23 Settled	CARGURUS INC CL A CLA SEDOL : BF5D6S8 /CARG LOOP CAPITAL MARKETS LLC / 0.90 CARGURUS INC COM USD0.001 CL A PRICE: 18.11 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-60.000 18.11	1,085.69	0.00	0.00	-1,318.50	-232.81	0.00	-232.81
15 Sep 23 19 Sep 23 Settled	CARGURUS INC CL A CLA SEDOL : BF5D6S8 /CARG PENSERRASECURITIES / 4.85 CARGURUS INC COM USD0.001 CL A PRICE: 17.64 BROKER COMMISSION: 4.85 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES	-970.000 17.64	17,105.81	0.00	0.00	-21,315.75	-4,209.94	0.00	-4,209.94
05 Jul 23 07 Jul 23 Settled	CARPENTER TECHNOLOGY CORP COM SEDOL : 2177504 /CRS PENSERRASECURITIES / 0.56 CARPENTER TECH CP COM USD5 PRICE: 55.19 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-37.000 55.19	2,041.45	0.00	0.00	-1,208.22	833.23	0.00	833.23
24 Aug 23 28 Aug 23 Settled	CARPENTER TECHNOLOGY CORP COM SEDOL : 2177504 /CRS LOOP CAPITAL MARKETS LLC / 0.41 CARPENTER TECH CP COM USD5 PRICE: 57.79 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-27.000 57.79	1,559.90	0.00	0.00	-881.67	678.23	0.00	678.23
31 Aug 23 05 Sep 23 Settled	CARPENTER TECHNOLOGY CORP COM SEDOL : 2177504 /CRS LOOP CAPITAL MARKETS LLC / 0.45 CARPENTER TECH CP COM USD5 PRICE: 62.63 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-30.000 62.63	1,878.43	0.00	0.00	-979.64	898.79	0.00	898.79

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	CARPENTER TECHNOLOGY CORP	-325.000	21,779.69	0.00	0.00	-10,612.72	11,166.97	0.00	11,166.97
19 Sep 23	COM	67.02							
Settled	SEDOL : 2177504 /CRS PENSERRASECURITIES / 1.63 CARPENTER TECH CP COM USD5 PRICE: 67.02 BROKER COMMISSION: 1.63 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
05 Jul 23	CARS COM INC COM	-48.000	935.27	0.00	0.00	-716.48	218.79	0.00	218.79
07 Jul 23	SEDOL : BYXHTC0 /CARS	19.50							
Settled	PENSERRASECURITIES / 0.72 CARS COM INC COM USD0.01 PRICE: 19.5 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CARS COM INC COM	-35.000	660.61	0.00	0.00	-522.43	138.18	0.00	138.18
28 Aug 23	SEDOL : BYXHTC0 /CARS	18.89							
Settled	LOOP CAPITAL MARKETS LLC / 0.53 CARS COM INC COM USD0.01 PRICE: 18.89 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CARS COM INC COM	-488.000	8,444.77	0.00	0.00	-7,284.22	1,160.55	0.00	1,160.55
19 Sep 23	SEDOL : BYXHTC0 /CARS	17.31							
Settled	PENSERRASECURITIES / 2.44 CARS COM INC COM USD0.01 PRICE: 17.31 BROKER COMMISSION: 2.44 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	CATALYST PHARMACEUTICALS INC	-74.000	935.72	0.00	0.00	-1,150.34	-214.62	0.00	-214.62
07 Jul 23	COM STK USD0.001 STK	12.66							
Settled	SEDOL : B1G7Q03 /CPRX PENSERRASECURITIES / 1.11 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 12.66 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	CATALYST PHARMACEUTICALS INC	-56.000	774.75	0.00	0.00	-870.53	-95.78	0.00	-95.78
28 Aug 23	COM STK USD0.001 STK	13.85							
Settled	SEDOL : B1G7Q03 /CPRX LOOP CAPITAL MARKETS LLC / 0.84 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 13.85 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CATALYST PHARMACEUTICALS INC	-317.000	3,948.19	0.00	0.00	-4,927.81	-979.62	0.00	-979.62
19 Sep 23	COM STK USD0.001 STK	12.46							
Settled	SEDOL : B1G7Q03 /CPRX PENSERRASECURITIES / 1.59 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 12.46 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	CAVCO INDS INC DEL COM STK	-6.000	1,700.71	0.00	0.00	-1,556.43	144.28	0.00	144.28
07 Jul 23	SEDOL : 2787022 /CVCO	283.47							
Settled	PENSERRASECURITIES / 0.09 CAVCO INDUSTRIES COM USD0.01 PRICE: 283.47 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CAVCO INDS INC DEL COM STK	-5.000	1,309.60	0.00	0.00	-1,297.02	12.58	0.00	12.58
28 Aug 23	SEDOL : 2787022 /CVCO	261.94							
Settled	LOOP CAPITAL MARKETS LLC / 0.08 CAVCO INDUSTRIES COM USD0.01 PRICE: 261.94 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CAVCO INDS INC DEL COM STK	-5.000	1,397.50	0.00	0.00	-1,297.02	100.48	0.00	100.48
05 Sep 23	SEDOL : 2787022 /CVCO	279.52							
Settled	LOOP CAPITAL MARKETS LLC / 0.08 CAVCO INDUSTRIES COM USD0.01 PRICE: 279.52 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 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

15 Sep 23 19 Sep 23 Settled	CAVCO INDS INC DEL COM STK SEDOL : 2787022 /CVCO PENSERRASECURITIES / 0.28 CAVCO INDUSTRIES COM USD0.01 PRICE: 276.31 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES	-56.000 276.31	15,472.95	0.00	0.00	-14,526.66	946.29	0.00	946.29
15 Sep 23 19 Sep 23 Settled	CELSIUS HLDGS INC COM NEW COM NEW SEDOL : B19HX21 /CELH PENSERRASECURITIES / 2.16 CELSIUS HOLDINGS I COM PRICE: 197.53 BROKER COMMISSION: 2.16 OTHER CHARGES: 0.69 BROKER: PENSERRASECURITIES	-431.000 197.53	85,132.58	0.00	0.00	-64,693.83	20,438.75	0.00	20,438.75
05 Jul 23 07 Jul 23 Settled	CENT GARDEN & PET CO CL A SEDOL : B1P36Y6 /CENTA PENSERRASECURITIES / 0.48 CENTRAL GARDEN & P COM STK CL 'A' USD0.01 PRICE: 36.04 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-32.000 36.04	1,152.79	0.00	0.00	-1,371.31	-218.52	0.00	-218.52
24 Aug 23 28 Aug 23 Settled	CENT GARDEN & PET CO CL A SEDOL : B1P36Y6 /CENTA LOOP CAPITAL MARKETS LLC / 0.35 CENTRAL GARDEN & P COM STK CL 'A' USD0.01 PRICE: 40.76 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-23.000 40.76	937.12	0.00	0.00	-985.63	-48.51	0.00	-48.51
31 Aug 23 05 Sep 23 Settled	CENT GARDEN & PET CO CL A SEDOL : B1P36Y6 /CENTA LOOP CAPITAL MARKETS LLC / 0.45 CENTRAL GARDEN & P COM STK CL 'A' USD0.01 PRICE: 40.8 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-30.000 40.80	1,223.54	0.00	0.00	-1,285.60	-62.06	0.00	-62.06

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23 19 Sep 23 Settled	CENT GARDEN & PET CO CL A SEDOL : B1P36Y6 /CENTA PENSERRASECURITIES / 1.56 CENTRAL GARDEN & P COM STK CL 'A' USD0.01 PRICE: 42.14 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES	-312.000 42.14	13,146.01	0.00	0.00	-13,370.24	-224.23	0.00	-224.23
05 Jul 23 07 Jul 23 Settled	CENTERSPACE SEDOL : BN47P80 /CSR PENSERRASECURITIES / 0.18 CENTERSPACE COM NPV PRICE: 62.15 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-12.000 62.15	745.61	0.00	0.00	-1,138.91	-393.30	0.00	-393.30
24 Aug 23 28 Aug 23 Settled	CENTERSPACE SEDOL : BN47P80 /CSR LOOP CAPITAL MARKETS LLC / 0.12 CENTERSPACE COM NPV PRICE: 62.11 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-8.000 62.11	496.75	0.00	0.00	-759.27	-262.52	0.00	-262.52
15 Sep 23 19 Sep 23 Settled	CENTERSPACE SEDOL : BN47P80 /CSR PENSERRASECURITIES / 0.56 CENTERSPACE COM NPV PRICE: 62.41 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-111.000 62.41	6,926.89	0.00	0.00	-10,534.91	-3,608.02	0.00	-3,608.02
05 Jul 23 07 Jul 23 Settled	CENTRAL GARDEN & PET CO COM SEDOL : 2183868 /CENT PENSERRASECURITIES / 0.12 CENTRAL GARDEN & P COM USD0.01 PRICE: 38.23 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-8.000 38.23	305.71	0.00	0.00	-373.26	-67.55	0.00	-67.55
15 Sep 23 19 Sep 23 Settled	CENTRAL GARDEN & PET CO COM SEDOL : 2183868 /CENT PENSERRASECURITIES / 0.47	-94.000 46.92	4,409.97	0.00	0.00	-4,385.75	24.22	0.00	24.22

◆ 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

Equities

Common stock

United States - USD

CENTRAL GARDEN & P COM USD0.01 PRICE: 46.92
 BROKER COMMISSION: 0.47 OTHER CHARGES:
 0.04 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	CENTRAL PAC FINL CORP COM NEW SEDOL : 2230946 /CPF PENSERRASECURITIES / 0.32 CENTRAL PAC FINL CORP COM NEW PRICE: 15.82 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-21.000 15.82	331.89	0.00	0.00	-584.99	-253.10	0.00	-253.10
15 Sep 23 19 Sep 23 Settled	CENTRAL PAC FINL CORP COM NEW SEDOL : 2230946 /CPF PENSERRASECURITIES / 1.04 CENTRAL PAC FINL CORP COM NEW PRICE: 16.71 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-207.000 16.71	3,457.90	0.00	0.00	-5,766.31	-2,308.41	0.00	-2,308.41
05 Jul 23 07 Jul 23 Settled	CENTURY ALUM CO COM SEDOL : 2186254 /CENX PENSERRASECURITIES / 0.59 CENTURY ALUMINUM COM USD0.01 PRICE: 8.64 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-39.000 8.64	336.36	0.00	0.00	-630.95	-294.59	0.00	-294.59
15 Sep 23 19 Sep 23 Settled	CENTURY ALUM CO COM SEDOL : 2186254 /CENX PENSERRASECURITIES / 2.01 CENTURY ALUMINUM COM USD0.01 PRICE: 7.52 BROKER COMMISSION: 2.01 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-402.000 7.52	3,021.00	0.00	0.00	-6,503.66	-3,482.66	0.00	-3,482.66
05 Jul 23 07 Jul 23 Settled	CENTURY CMNTYS INC COM SEDOL : BN7ZZ47 /CCS PENSERRASECURITIES / 0.33	-22.000 74.01	1,627.87	0.00	0.00	-1,394.28	233.59	0.00	233.59

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	CENTURY COMMUNITIE COM USD0.01 PRICE: 74.01 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CENTURY CMNTYS INC COM	-16.000	1,142.31	0.00	0.00	-1,014.02	128.29	0.00	128.29
28 Aug 23	SEDOL : BN7ZZ47 /CCS	71.41							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 CENTURY COMMUNITIE COM USD0.01 PRICE: 71.41 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CENTURY CMNTYS INC COM	-20.000	1,484.68	0.00	0.00	-1,267.52	217.16	0.00	217.16
05 Sep 23	SEDOL : BN7ZZ47 /CCS	74.25							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 CENTURY COMMUNITIE COM USD0.01 PRICE: 74.25 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CENTURY CMNTYS INC COM	-189.000	13,159.01	0.00	0.00	-11,978.10	1,180.91	0.00	1,180.91
19 Sep 23	SEDOL : BN7ZZ47 /CCS	69.63							
Settled	PENSERRASECURITIES / 0.95 CENTURY COMMUNITIE COM USD0.01 PRICE: 69.63 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	CERENGE INC COM	-31.000	907.51	0.00	0.00	-981.84	-74.33	0.00	-74.33
07 Jul 23	SEDOL : BJNPYY6 /CRNC	29.29							
Settled	PENSERRASECURITIES / 0.47 CERENGE INC COM USD0.01 PRICE: 29.29 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CERENGE INC COM	-23.000	581.54	0.00	0.00	-728.46	-146.92	0.00	-146.92
28 Aug 23	SEDOL : BJNPYY6 /CRNC	25.30							
Settled	LOOP CAPITAL MARKETS LLC / 0.35								

◆ 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

	CERENCE INC COM USD0.01 PRICE: 25.3 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CERENCE INC COM	-291.000	6,188.06	0.00	0.00	-9,216.58	-3,028.52	0.00	-3,028.52
19 Sep 23	SEDOL : BJNPYY6 /CRNC	21.27							
Settled	PENSERRASECURITIES / 1.46 CERENCE INC COM USD0.01 PRICE: 21.27 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	CERTARA INC COM	-81.000	1,506.17	0.00	0.00	-2,003.54	-497.37	0.00	-497.37
07 Jul 23	SEDOL : BM9GT61 /CERT	18.61							
Settled	PENSERRASECURITIES / 1.22 CERTARA INC COM USD0.01 PRICE: 18.61 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CERTARA INC COM	-60.000	952.49	0.00	0.00	-1,484.10	-531.61	0.00	-531.61
28 Aug 23	SEDOL : BM9GT61 /CERT	15.89							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 CERTARA INC COM USD0.01 PRICE: 15.89 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CERTARA INC COM	-70.000	1,130.14	0.00	0.00	-1,731.45	-601.31	0.00	-601.31
05 Sep 23	SEDOL : BM9GT61 /CERT	16.16							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 CERTARA INC COM USD0.01 PRICE: 16.16 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CERTARA INC COM	-471.000	6,638.68	0.00	0.00	-11,650.18	-5,011.50	0.00	-5,011.50
19 Sep 23	SEDOL : BM9GT61 /CERT	14.10							
Settled	PENSERRASECURITIES / 2.36 CERTARA INC COM USD0.01 PRICE: 14.1 BROKER COMMISSION: 2.36 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	CEVA INC COM	-18.000	446.30	0.00	0.00	-686.96	-240.66	0.00	-240.66
07 Jul 23	SEDOL : 2986937 /CEVA	24.81							
Settled	PENSERRASECURITIES / 0.27 CEVA INC COM PRICE: 24.81 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	CEVA INC COM	-152.000	3,210.97	0.00	0.00	-5,801.03	-2,590.06	0.00	-2,590.06
19 Sep 23	SEDOL : 2986937 /CEVA	21.13							
Settled	PENSERRASECURITIES / 0.76 CEVA INC COM PRICE: 21.13 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	CHATHAM LODGING TR COM	-37.000	349.82	0.00	0.00	-477.76	-127.94	0.00	-127.94
07 Jul 23	SEDOL : B5LYMC1 /CLDT	9.47							
Settled	PENSERRASECURITIES / 0.56 CHATHAM LODGING TR COM USD0.01 PRICE: 9.47 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	CHATHAM LODGING TR COM	-384.000	3,822.68	0.00	0.00	-4,958.39	-1,135.71	0.00	-1,135.71
19 Sep 23	SEDOL : B5LYMC1 /CLDT	9.96							
Settled	PENSERRASECURITIES / 1.92 CHATHAM LODGING TR COM USD0.01 PRICE: 9.96 BROKER COMMISSION: 1.92 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	CHEESECAKE FACTORY INC COM	-37.000	1,261.86	0.00	0.00	-1,425.09	-163.23	0.00	-163.23
07 Jul 23	SEDOL : 2192392 /CAKE	34.12							
Settled	PENSERRASECURITIES / 0.56 CHEESECAKE FACTORY COM USD0.01 PRICE: 34.12 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CHEESECAKE FACTORY INC COM	-27.000	868.44	0.00	0.00	-1,039.93	-171.49	0.00	-171.49
28 Aug 23	SEDOL : 2192392 /CAKE	32.18							
Settled	LOOP 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

CHEESECAKE FACTORY COM USD0.01 PRICE:
32.18 BROKER COMMISSION: 0.41 OTHER
CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
LLC

15 Sep 23	CHEESECAKE FACTORY INC COM	-434.000	13,226.04	0.00	0.00	-16,715.93	-3,489.89	0.00	-3,489.89
19 Sep 23	SEDOL : 2192392 /CAKE	30.48							
Settled	PENSERRASECURITIES / 2.17 CHEESECAKE FACTORY COM USD0.01 PRICE: 30.48 BROKER COMMISSION: 2.17 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	CHEFS' WAREHOUSE HOLDINGS IN	-26.000	938.98	0.00	0.00	-842.30	96.68	0.00	96.68
07 Jul 23	SEDOL : B63RTD5 /CHEF	36.13							
Settled	PENSERRASECURITIES / 0.39 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 36.13 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CHEFS' WAREHOUSE HOLDINGS IN	-21.000	584.94	0.00	0.00	-680.32	-95.38	0.00	-95.38
28 Aug 23	SEDOL : B63RTD5 /CHEF	27.87							
Settled	LOOP CAPITAL MARKETS LLC / 0.32 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 27.87 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CHEFS' WAREHOUSE HOLDINGS IN	-240.000	6,874.74	0.00	0.00	-7,775.09	-900.35	0.00	-900.35
19 Sep 23	SEDOL : B63RTD5 /CHEF	28.65							
Settled	PENSERRASECURITIES / 1.20 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 28.65 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	CHESAPEAKE UTILS CORP COM	-13.000	1,542.23	0.00	0.00	-1,716.88	-174.65	0.00	-174.65
07 Jul 23	SEDOL : 2190750 /CPK	118.65							
Settled	PENSERRASECURITIES / 0.20 CHESAPEAKE UTILITY COM USD0.4867 PRICE: 118.65 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	CHESAPEAKE UTILS CORP COM	-10.000	1,107.64	0.00	0.00	-1,320.68	-213.04	0.00	-213.04
28 Aug 23	SEDOL : 2190750 /CPK	110.78							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 CHESAPEAKE UTILITY COM USD0.4867 PRICE: 110.78 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CHESAPEAKE UTILS CORP COM	-12.000	1,321.00	0.00	0.00	-1,584.82	-263.82	0.00	-263.82
05 Sep 23	SEDOL : 2190750 /CPK	110.10							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 CHESAPEAKE UTILITY COM USD0.4867 PRICE: 110.1 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CHESAPEAKE UTILS CORP COM	-117.000	13,001.51	0.00	0.00	-15,451.95	-2,450.44	0.00	-2,450.44
19 Sep 23	SEDOL : 2190750 /CPK	111.13							
Settled	PENSERRASECURITIES / 0.59 CHESAPEAKE UTILITY COM USD0.4867 PRICE: 111.13 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
09 Aug 23	CHEVRON CORP COM	-2,780.000	444,365.54	0.00	0.00	-362,555.03	81,810.51	0.00	81,810.51
11 Aug 23	SEDOL : 2838555 /CVX	159.86							
Settled	ACADEMY SECURITIES INC / 41.70 CHEVRON CORP COM USD0.75 PRICE: 159.86 BROKER COMMISSION: 41.70 OTHER CHARGES: 3.56 BROKER: ACADEMY SECURITIES INC								
05 Jul 23	CINEMARK HLDGS INC COM	-83.000	1,311.79	0.00	0.00	-1,389.61	-77.82	0.00	-77.82
07 Jul 23	SEDOL : B1W7RQ0 /CNK	15.82							
Settled	PENSERRASECURITIES / 1.25 CINEMARK HLDGS INC COM USD0.001 PRICE: 15.82 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	CINEMARK HLDGS INC COM	-62.000	998.50	0.00	0.00	-1,038.02	-39.52	0.00	-39.52
28 Aug 23	SEDOL : B1W7RQ0 /CNK	16.12							
Settled	LOOP CAPITAL MARKETS LLC / 0.93 CINEMARK HLDGS INC COM USD0.001 PRICE: 16.12 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CINEMARK HLDGS INC COM	-70.000	1,138.54	0.00	0.00	-1,171.96	-33.42	0.00	-33.42
05 Sep 23	SEDOL : B1W7RQ0 /CNK	16.28							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 CINEMARK HLDGS INC COM USD0.001 PRICE: 16.28 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CINEMARK HLDGS INC COM	-712.000	11,936.58	0.00	0.00	-11,920.52	16.06	0.00	16.06
19 Sep 23	SEDOL : B1W7RQ0 /CNK	16.77							
Settled	PENSERRASECURITIES / 3.56 CINEMARK HLDGS INC COM USD0.001 PRICE: 16.77 BROKER COMMISSION: 3.56 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	CITY HLDG CO COM	-12.000	1,079.81	0.00	0.00	-987.81	92.00	0.00	92.00
07 Jul 23	SEDOL : 2161778 /CHCO	90.00							
Settled	PENSERRASECURITIES / 0.18 CITY HOLDING CO COM USD2.50 PRICE: 90.0 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CITY HLDG CO COM	-8.000	731.23	0.00	0.00	-658.54	72.69	0.00	72.69
28 Aug 23	SEDOL : 2161778 /CHCO	91.42							
Settled	LOOP CAPITAL MARKETS LLC / 0.12 CITY HOLDING CO COM USD2.50 PRICE: 91.42 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: LOOP 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

15 Sep 23	CITY HLDG CO COM	-120.000	10,831.71	0.00	0.00	-9,878.14	953.57	0.00	953.57
19 Sep 23	SEDOL : 2161778 /CHCO	90.27							
Settled	PENSERRASECURITIES / 0.60 CITY HOLDING CO COM USD2.50 PRICE: 90.27 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	CIVITAS RES INC COM	-27.000	1,877.42	0.00	0.00	-1,452.25	425.17	0.00	425.17
07 Jul 23	SEDOL : BMG9GG2 /CIVI	69.55							
Settled	PENSERRASECURITIES / 0.41 CIVITAS RESOURCES COM USD0.001 PRICE: 69.55 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	CIVITAS RES INC COM	-100.000	7,484.44	0.00	0.00	-5,378.70	2,105.74	0.00	2,105.74
02 Aug 23	SEDOL : BMG9GG2 /CIVI	74.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CIVITAS RESOURCES COM USD0.001 PRICE: 74.86 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	CIVITAS RES INC COM	-41.000	3,239.58	0.00	0.00	-2,217.07	1,022.51	0.00	1,022.51
28 Aug 23	SEDOL : BMG9GG2 /CIVI	79.03							
Settled	LOOP CAPITAL MARKETS LLC / 0.62 CIVITAS RESOURCES COM USD0.001 PRICE: 79.03 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CIVITAS RES INC COM	-30.000	2,466.13	0.00	0.00	-1,622.24	843.89	0.00	843.89
05 Sep 23	SEDOL : BMG9GG2 /CIVI	82.22							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 CIVITAS RESOURCES COM USD0.001 PRICE: 82.22 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 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

28 Sep 23	CIVITAS RES INC COM	-12,515.000	1,030,038.82	0.00	0.00	-822,305.57	207,733.25	0.00	207,733.25
02 Oct 23	SEDOL : BMG9GG2 /CIVI	82.31							
Pending	PENSERRASECURITIES / 62.58 CIVITAS RESOURCES COM USD0.001 PRICE: 82.31 BROKER COMMISSION: 62.58 OTHER CHARGES: 8.25 BROKER: PENSERRASECURITIES								
05 Jul 23	CLEARFIELD INC COM	-9.000	409.80	0.00	0.00	-974.58	-564.78	0.00	-564.78
07 Jul 23	SEDOL : 2002059 /CLFD	45.55							
Settled	PENSERRASECURITIES / 0.14 CLEARFIELD INC COM STK USD0.01 PRICE: 45.55 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	CLEARWATER PAPER CORP COM	-13.000	410.85	0.00	0.00	-461.22	-50.37	0.00	-50.37
07 Jul 23	STK	31.62							
Settled	SEDOL : B3K9Z35 /CLW PENSERRASECURITIES / 0.20 CLEARWATER PAPER COM USD0.0001 PRICE: 31.62 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	CLEARWATER PAPER CORP COM	-163.000	5,726.95	0.00	0.00	-5,783.04	-56.09	0.00	-56.09
19 Sep 23	STK	35.14							
Settled	SEDOL : B3K9Z35 /CLW PENSERRASECURITIES / 0.82 CLEARWATER PAPER COM USD0.0001 PRICE: 35.14 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	COGENT COMMUNICATIONS HLDGS	-23.000	1,526.83	0.00	0.00	-1,532.11	-5.28	0.00	-5.28
07 Jul 23	INC	66.40							
Settled	SEDOL : B06RWD1 /CCOI PENSERRASECURITIES / 0.35 COGENT COMMUNICATIONS HLDGS INC PRICE: 66.4 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23 02 Aug 23 Settled	COGENT COMMUNICATIONS HLDGS INC SEDOL : B06RWD1 /CCOI WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 COGENT COMMUNICATIONS HLDGS INC PRICE: 61.24 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 61.24	6,122.45	0.00	0.00	-6,661.36	-538.91	0.00	-538.91
24 Aug 23 28 Aug 23 Settled	COGENT COMMUNICATIONS HLDGS INC SEDOL : B06RWD1 /CCOI LOOP CAPITAL MARKETS LLC / 0.54 COGENT COMMUNICATIONS HLDGS INC PRICE: 68.87 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-36.000 68.87	2,478.76	0.00	0.00	-2,394.06	84.70	0.00	84.70
31 Aug 23 05 Sep 23 Settled	COGENT COMMUNICATIONS HLDGS INC SEDOL : B06RWD1 /CCOI LOOP CAPITAL MARKETS LLC / 0.45 COGENT COMMUNICATIONS HLDGS INC PRICE: 70.58 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-30.000 70.58	2,116.93	0.00	0.00	-1,995.05	121.88	0.00	121.88
15 Sep 23 19 Sep 23 Settled	COGENT COMMUNICATIONS HLDGS INC SEDOL : B06RWD1 /CCOI PENSERRASECURITIES / 1.04 COGENT COMMUNICATIONS HLDGS INC PRICE: 65.53 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES	-208.000 65.53	13,629.09	0.00	0.00	-13,832.33	-203.24	0.00	-203.24

◆ 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

05 Jul 23	COHERUS BIOSCIENCES INC COM	-25.000	113.86	0.00	0.00	-325.44	-211.58	0.00	-211.58
07 Jul 23	SEDOL : BRK0149 /CHRS	4.57							
Settled	PENSERRASECURITIES / 0.38 COHERUS BIOSCIENCE COM USD0.0001 PRICE: 4.57 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	COHERUS BIOSCIENCES INC COM	-10,332.000	50,781.37	0.00	0.00	-134,499.45	-83,718.08	0.00	-83,718.08
19 Sep 23	SEDOL : BRK0149 /CHRS	4.92							
Settled	PENSERRASECURITIES / 51.66 COHERUS BIOSCIENCE COM USD0.0001 PRICE: 4.92 BROKER COMMISSION: 51.66 OTHER CHARGES: 0.41 BROKER: PENSERRASECURITIES								
05 Jul 23	COHU INC COM	-36.000	1,434.40	0.00	0.00	-1,144.22	290.18	0.00	290.18
07 Jul 23	SEDOL : 2208426 /COHU	39.86							
Settled	PENSERRASECURITIES / 0.54 COHU INC COM USD1 PRICE: 39.86 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	COHU INC COM	-27.000	958.62	0.00	0.00	-858.16	100.46	0.00	100.46
28 Aug 23	SEDOL : 2208426 /COHU	35.52							
Settled	LOOP CAPITAL MARKETS LLC / 0.41 COHU INC COM USD1 PRICE: 35.52 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	COHU INC COM	-30.000	1,121.24	0.00	0.00	-953.51	167.73	0.00	167.73
05 Sep 23	SEDOL : 2208426 /COHU	37.39							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 COHU INC COM USD1 PRICE: 37.39 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	COHU INC COM	-308.000	10,726.01	0.00	0.00	-9,789.41	936.60	0.00	936.60
19 Sep 23	SEDOL : 2208426 /COHU	34.83							
Settled	PENSERRASECURITIES / 1.54								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

COHU INC COM USD1 PRICE: 34.83 BROKER
COMMISSION: 1.54 OTHER CHARGES: 0.09
BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	COLLEGIUM PHARMACEUTICAL INC COM SEDOL : BX7RSN3 /COLL PENSERRASECURITIES / 0.60 COLLEGIUM PHARMACE COM USD0.001 PRICE: 21.41 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-40.000 21.41	855.79	0.00	0.00	-771.80	83.99	0.00	83.99
24 Aug 23 28 Aug 23 Settled	COLLEGIUM PHARMACEUTICAL INC COM SEDOL : BX7RSN3 /COLL LOOP CAPITAL MARKETS LLC / 0.30 COLLEGIUM PHARMACE COM USD0.001 PRICE: 23.51 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-20.000 23.51	469.89	0.00	0.00	-385.90	83.99	0.00	83.99
15 Sep 23 19 Sep 23 Settled	COLLEGIUM PHARMACEUTICAL INC COM SEDOL : BX7RSN3 /COLL PENSERRASECURITIES / 1.16 COLLEGIUM PHARMACE COM USD0.001 PRICE: 22.65 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-232.000 22.65	5,253.59	0.00	0.00	-4,476.46	777.13	0.00	777.13
15 Sep 23 19 Sep 23 Settled	COMCAST CORP NEW-CL A SEDOL : 2044545 /CMCSA PENSERRASECURITIES / 12.46 COMCAST CORP COM CLS'A' USD0.01 PRICE: 45.34 BROKER COMMISSION: 12.46 OTHER CHARGES: 0.91 BROKER: PENSERRASECURITIES	-2,492.000 45.34	112,973.91	0.00	0.00	-123,219.09	-10,245.18	0.00	-10,245.18
05 Jul 23 07 Jul 23 Settled	COMFORT SYS USA INC COM SEDOL : 2036047 /FIX PENSERRASECURITIES / 0.29	-19.000 161.91	3,075.97	0.00	0.00	-1,728.20	1,347.77	0.00	1,347.77

◆ 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								

Sales

Equities

Common stock

United States - USD

COMFORT SYSTEMS US COM USD0.01 PRICE:
161.91 BROKER COMMISSION: 0.29 OTHER
CHARGES: 0.03 BROKER: PENSERRASECURITIES

24 Aug 23	COMFORT SYS USA INC COM	-20.000	3,588.07	0.00	0.00	-1,819.16	1,768.91	0.00	1,768.91
28 Aug 23	SEDOL : 2036047 /FIX	179.42							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 COMFORT SYSTEMS US COM USD0.01 PRICE: 179.42 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	COMFORT SYS USA INC COM	-23.000	4,244.72	0.00	0.00	-2,092.03	2,152.69	0.00	2,152.69
05 Sep 23	SEDOL : 2036047 /FIX	184.57							
Settled	LOOP CAPITAL MARKETS LLC / 0.35 COMFORT SYSTEMS US COM USD0.01 PRICE: 184.57 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	COMFORT SYS USA INC COM	-238.000	44,666.29	0.00	0.00	-21,648.00	23,018.29	0.00	23,018.29
19 Sep 23	SEDOL : 2036047 /FIX	187.68							
Settled	PENSERRASECURITIES / 1.19 COMFORT SYSTEMS US COM USD0.01 PRICE: 187.68 BROKER COMMISSION: 1.19 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
05 Jul 23	COMMUNITY FINANCIAL SYSTEM	-41.000	1,936.20	0.00	0.00	-2,949.89	-1,013.69	0.00	-1,013.69
07 Jul 23	INC	47.24							
Settled	SEDOL : 2222062 /CBU PENSERRASECURITIES / 0.62 COMMUNITY BANK SYS COM USD1 PRICE: 47.24 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	COMMUNITY FINANCIAL SYSTEM	-100.000	5,381.45	0.00	0.00	-7,194.85	-1,813.40	0.00	-1,813.40
02 Aug 23	INC	53.83							
Settled	SEDOL : 2222062 /CBU WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 COMMUNITY BANK SYS COM USD1 PRICE: 53.83 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	COMMUNITY FINANCIAL SYSTEM	-353.000	15,403.02	0.00	0.00	-25,397.81	-9,994.79	0.00	-9,994.79
19 Sep 23	INC	43.64							
Settled	SEDOL : 2222062 /CBU PENSERRASECURITIES / 1.77 COMMUNITY BANK SYS COM USD1 PRICE: 43.64 BROKER COMMISSION: 1.77 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	COMMUNITY HEALTH SYS INC NEW	-97.000	419.51	0.00	0.00	-1,137.54	-718.03	0.00	-718.03
07 Jul 23	COM	4.34							
Settled	SEDOL : 2600248 /CYH PENSERRASECURITIES / 1.46 COMMUNITY HEALTH S COM USD0.01 PRICE: 4.34 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	COMMUNITY HEALTH SYS INC NEW	-993.000	3,093.16	0.00	0.00	-11,645.16	-8,552.00	0.00	-8,552.00
19 Sep 23	COM	3.12							
Settled	SEDOL : 2600248 /CYH PENSERRASECURITIES / 4.97 COMMUNITY HEALTH S COM USD0.01 PRICE: 3.12 BROKER COMMISSION: 4.97 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Sep 23	COMMUNITY HEALTHCARE TR INC	-157.000	5,118.93	0.00	0.00	-6,864.96	-1,746.03	0.00	-1,746.03
19 Sep 23	REIT	32.61							
Settled	SEDOL : BXC87C3 /CHCT PENSERRASECURITIES / 0.79								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

COMMUNITY HEALTHCARE TR INC REIT PRICE:
32.61 BROKER COMMISSION: 0.79 OTHER
CHARGES: 0.05 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	COMPASS MINERALS INTL INC COM SEDOL : 2202763 /CMP PENSERRASECURITIES / 0.39 COMPASS MINLS INTL COM USD0.01 PRICE: 33.62 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-26.000 33.62	873.72	0.00	0.00	-1,384.13	-510.41	0.00	-510.41
24 Aug 23 28 Aug 23 Settled	COMPASS MINERALS INTL INC COM SEDOL : 2202763 /CMP LOOP CAPITAL MARKETS LLC / 0.30 COMPASS MINLS INTL COM USD0.01 PRICE: 29.25 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-20.000 29.25	584.69	0.00	0.00	-1,064.72	-480.03	0.00	-480.03
15 Sep 23 19 Sep 23 Settled	COMPASS MINERALS INTL INC COM SEDOL : 2202763 /CMP PENSERRASECURITIES / 1.55 COMPASS MINLS INTL COM USD0.01 PRICE: 28.94 BROKER COMMISSION: 1.55 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES	-309.000 28.94	8,940.83	0.00	0.00	-16,449.90	-7,509.07	0.00	-7,509.07
05 Jul 23 07 Jul 23 Settled	COMSTOCK RES INC COM PAR \$0.50 COM PAR \$0.001 SEDOL : BD82PS1 /CRK PENSERRASECURITIES / 1.05 COMSTOCK RES INC COM USD0.50 PRICE: 11.47 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-70.000 11.47	801.84	0.00	0.00	-834.05	-32.21	0.00	-32.21
24 Aug 23 28 Aug 23 Settled	COMSTOCK RES INC COM PAR \$0.50 COM PAR \$0.001 SEDOL : BD82PS1 /CRK LOOP CAPITAL MARKETS LLC / 0.80	-53.000 11.47	607.10	0.00	0.00	-631.49	-24.39	0.00	-24.39

◆ 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

COMSTOCK RES INC COM USD0.50 PRICE: 11.47
 BROKER COMMISSION: 0.80 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	COMSTOCK RES INC COM PAR \$0.50	-621.000	7,212.85	0.00	0.00	-7,399.22	-186.37	0.00	-186.37
19 Sep 23	COM PAR \$0.001	11.62							
Settled	SEDOL : BD82PS1 /CRK PENSERRASECURITIES / 3.11 COMSTOCK RES INC COM USD0.50 PRICE: 11.62 BROKER COMMISSION: 3.11 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	CONMED CORP COM	-16.000	2,099.26	0.00	0.00	-2,050.50	48.76	0.00	48.76
07 Jul 23	SEDOL : 2216010 /CNMD	131.22							
Settled	PENSERRASECURITIES / 0.24 CONMED CORP COM USD0.01 PRICE: 131.22 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CONMED CORP COM	-18.000	1,911.85	0.00	0.00	-2,306.82	-394.97	0.00	-394.97
28 Aug 23	SEDOL : 2216010 /CNMD	106.23							
Settled	LOOP CAPITAL MARKETS LLC / 0.27 CONMED CORP COM USD0.01 PRICE: 106.23 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CONMED CORP COM	-19.000	2,117.43	0.00	0.00	-2,434.97	-317.54	0.00	-317.54
05 Sep 23	SEDOL : 2216010 /CNMD	111.46							
Settled	LOOP CAPITAL MARKETS LLC / 0.29 CONMED CORP COM USD0.01 PRICE: 111.46 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CONMED CORP COM	-180.000	19,381.34	0.00	0.00	-23,068.16	-3,686.82	0.00	-3,686.82
19 Sep 23	SEDOL : 2216010 /CNMD	107.68							
Settled	PENSERRASECURITIES / 0.90 CONMED CORP COM USD0.01 PRICE: 107.68 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 703 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

05 Jul 23	CONSENSUS CLOUD SOLUTIONS	-13.000	406.17	0.00	0.00	-740.76	-334.59	0.00	-334.59
07 Jul 23	INC COM USD0.001	31.26							
Settled	SEDOL : BMXZF55 /CCSI PENSERRASECURITIES / 0.20 CONSENSUS CLOUD COM PRICE: 31.26 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	CONSOL ENERGY INC NEW COM	-24.000	1,629.46	0.00	0.00	-737.51	891.95	0.00	891.95
07 Jul 23	SEDOL : BF4L070 /CEIX	67.91							
Settled	PENSERRASECURITIES / 0.36 CONSOL ENERGY INC COM USD0.01 PRICE: 67.91 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CONSOL ENERGY INC NEW COM	-18.000	1,496.23	0.00	0.00	-553.13	943.10	0.00	943.10
28 Aug 23	SEDOL : BF4L070 /CEIX	83.14							
Settled	LOOP CAPITAL MARKETS LLC / 0.27 CONSOL ENERGY INC COM USD0.01 PRICE: 83.14 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CONSOL ENERGY INC NEW COM	-20.000	1,720.48	0.00	0.00	-614.59	1,105.89	0.00	1,105.89
05 Sep 23	SEDOL : BF4L070 /CEIX	86.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 CONSOL ENERGY INC COM USD0.01 PRICE: 86.04 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CONSOL ENERGY INC NEW COM	-667.000	65,222.06	0.00	0.00	-20,496.51	44,725.55	0.00	44,725.55
19 Sep 23	SEDOL : BF4L070 /CEIX	97.79							
Settled	PENSERRASECURITIES / 3.34 CONSOL ENERGY INC COM USD0.01 PRICE: 97.79 BROKER COMMISSION: 3.34 OTHER CHARGES: 0.53 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	CONSOLIDATED COMMUNICATIONS	-40.000	150.19	0.00	0.00	-289.06	-138.87	0.00	-138.87
07 Jul 23	HLDGS INC COM STK	3.77							
Settled	SEDOL : B07LSQ7 /CNSL PENSERRASECURITIES / 0.60 CONSOL COMM HLDGS COM STK USD0.01 PRICE: 3.77 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	CORCEPT THERAPEUTICS INC	-69.000	1,526.60	0.00	0.00	-1,355.08	171.52	0.00	171.52
07 Jul 23	OC-COM CORCEPT THERAPEUTICS	22.14							
Settled	SEDOL : B00SCY1 /CORT PENSERRASECURITIES / 1.04 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 22.14 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CORCEPT THERAPEUTICS INC	-51.000	1,619.48	0.00	0.00	-1,001.58	617.90	0.00	617.90
28 Aug 23	OC-COM CORCEPT THERAPEUTICS	31.77							
Settled	SEDOL : B00SCY1 /CORT LOOP CAPITAL MARKETS LLC / 0.77 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 31.77 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CORCEPT THERAPEUTICS INC	-60.000	1,962.88	0.00	0.00	-1,178.33	784.55	0.00	784.55
05 Sep 23	OC-COM CORCEPT THERAPEUTICS	32.73							
Settled	SEDOL : B00SCY1 /CORT LOOP CAPITAL MARKETS LLC / 0.90 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 32.73 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CORCEPT THERAPEUTICS INC	-624.000	20,881.99	0.00	0.00	-12,254.61	8,627.38	0.00	8,627.38
19 Sep 23	OC-COM CORCEPT THERAPEUTICS	33.47							
Settled	SEDOL : B00SCY1 /CORT PENSERRASECURITIES / 3.12								

◆ 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

CORCEPT THERAPEUTI COM STK USD0.00001
 PRICE: 33.47 BROKER COMMISSION: 3.12 OTHER
 CHARGES: 0.17 BROKER: PENSERRASECURITIES

05 Jul 23	CORE LABORATORIES INC COM	-36.000	791.09	0.00	0.00	-961.33	-170.24	0.00	-170.24
07 Jul 23	SEDOL : BNKT9M2 /CLB	21.99							
Settled	PENSERRASECURITIES / 0.54 CORE LABORATORIES COM NPV PRICE: 21.99 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CORE LABORATORIES INC COM	-26.000	613.72	0.00	0.00	-694.29	-80.57	0.00	-80.57
28 Aug 23	SEDOL : BNKT9M2 /CLB	23.62							
Settled	LOOP CAPITAL MARKETS LLC / 0.39 CORE LABORATORIES COM NPV PRICE: 23.62 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CORE LABORATORIES INC COM	-339.000	8,415.60	0.00	0.00	-9,052.51	-636.91	0.00	-636.91
19 Sep 23	SEDOL : BNKT9M2 /CLB	24.83							
Settled	PENSERRASECURITIES / 1.70 CORE LABORATORIES COM NPV PRICE: 24.83 BROKER COMMISSION: 1.70 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	CORECIVIC INC COM	-87.000	802.56	0.00	0.00	-915.55	-112.99	0.00	-112.99
07 Jul 23	SEDOL : BZ8VC58 /CXW	9.24							
Settled	PENSERRASECURITIES / 1.31 CORECIVIC INC COM USD0.01 PRICE: 9.24 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CORECIVIC INC COM	-65.000	666.56	0.00	0.00	-684.03	-17.47	0.00	-17.47
28 Aug 23	SEDOL : BZ8VC58 /CXW	10.27							
Settled	LOOP CAPITAL MARKETS LLC / 0.98 CORECIVIC INC COM USD0.01 PRICE: 10.27 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	CORECIVIC INC COM	-837.000	8,650.32	0.00	0.00	-8,808.22	-157.90	0.00	-157.90
19 Sep 23	SEDOL : BZ8VC58 /CXW	10.34							
Settled	PENSERRASECURITIES / 4.19 CORECIVIC INC COM USD0.01 PRICE: 10.34 BROKER COMMISSION: 4.19 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	CORSAIR GAMING INC COM	-31.000	544.50	0.00	0.00	-639.42	-94.92	0.00	-94.92
07 Jul 23	SEDOL : BMGWSJ8 /CRSR	17.58							
Settled	PENSERRASECURITIES / 0.47 CORSAIR GAMING INC COM USD0.0001 PRICE: 17.58 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	CORVEL CORP COM	-7.000	1,362.77	0.00	0.00	-1,328.87	33.90	0.00	33.90
07 Jul 23	SEDOL : 2347277 /CRVL	194.70							
Settled	PENSERRASECURITIES / 0.11 CORVEL CORP COMMON STOCK PRICE: 194.7 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CORVEL CORP COM	-5.000	1,066.61	0.00	0.00	-949.20	117.41	0.00	117.41
28 Aug 23	SEDOL : 2347277 /CRVL	213.34							
Settled	LOOP CAPITAL MARKETS LLC / 0.08 CORVEL CORP COMMON STOCK PRICE: 213.34 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CORVEL CORP COM	-6.000	1,298.59	0.00	0.00	-1,139.03	159.56	0.00	159.56
05 Sep 23	SEDOL : 2347277 /CRVL	216.45							
Settled	LOOP CAPITAL MARKETS LLC / 0.09 CORVEL CORP COMMON STOCK PRICE: 216.45 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CORVEL CORP COM	-64.000	12,766.93	0.00	0.00	-12,149.70	617.23	0.00	617.23
19 Sep 23	SEDOL : 2347277 /CRVL	199.49							
Settled	PENSERRASECURITIES / 0.32								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

CORVEL CORP COMMON STOCK PRICE: 199.49
 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.11
 BROKER: PENSERRASECURITIES

05 Jul 23	CRACKER BARREL OLD COUNTRY	-17.000	1,541.11	0.00	0.00	-1,882.37	-341.26	0.00	-341.26
07 Jul 23	STORE COM	90.67							
Settled	SEDOL : 2231091 /CBRL PENSERRASECURITIES / 0.26 CRACKER BARREL OLD COM USD0.01 PRICE: 90.67 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	CRACKER BARREL OLD COUNTRY	-100.000	9,318.42	0.00	0.00	-11,072.77	-1,754.35	0.00	-1,754.35
02 Aug 23	STORE COM	93.20							
Settled	SEDOL : 2231091 /CBRL WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CRACKER BARREL OLD COM USD0.01 PRICE: 93.2 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	CRACKER BARREL OLD COUNTRY	-18.000	1,468.69	0.00	0.00	-1,983.45	-514.76	0.00	-514.76
28 Aug 23	STORE COM	81.61							
Settled	SEDOL : 2231091 /CBRL LOOP CAPITAL MARKETS LLC / 0.27 CRACKER BARREL OLD COM USD0.01 PRICE: 81.61 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CRACKER BARREL OLD COUNTRY	-162.000	11,246.76	0.00	0.00	-17,851.06	-6,604.30	0.00	-6,604.30
19 Sep 23	STORE COM	69.43							
Settled	SEDOL : 2231091 /CBRL PENSERRASECURITIES / 0.81 CRACKER BARREL OLD COM USD0.01 PRICE: 69.43 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	CROSS CTRY HEALTHCARE INC	-26.000	724.48	0.00	0.00	-540.47	184.01	0.00	184.01
07 Jul 23	COM	27.88							
Settled	SEDOL : 2809056 /CCRN PENSERRASECURITIES / 0.39 CROSS CTRY COM PRICE: 27.88 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CROSS CTRY HEALTHCARE INC	-19.000	471.85	0.00	0.00	-394.96	76.89	0.00	76.89
28 Aug 23	COM	24.85							
Settled	SEDOL : 2809056 /CCRN LOOP CAPITAL MARKETS LLC / 0.29 CROSS CTRY COM PRICE: 24.85 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CROSS CTRY HEALTHCARE INC	-320.000	7,716.73	0.00	0.00	-6,651.88	1,064.85	0.00	1,064.85
19 Sep 23	COM	24.12							
Settled	SEDOL : 2809056 /CCRN PENSERRASECURITIES / 1.60 CROSS CTRY COM PRICE: 24.12 BROKER COMMISSION: 1.60 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	CSG SYS INTL INC COM	-23.000	1,198.86	0.00	0.00	-1,311.94	-113.08	0.00	-113.08
07 Jul 23	SEDOL : 2210885 /CSGS	52.14							
Settled	PENSERRASECURITIES / 0.35 CSG SYSTEMS INTL I COM USD0.01 PRICE: 52.14 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CSG SYS INTL INC COM	-17.000	924.53	0.00	0.00	-969.70	-45.17	0.00	-45.17
28 Aug 23	SEDOL : 2210885 /CSGS	54.40							
Settled	LOOP CAPITAL MARKETS LLC / 0.26 CSG SYSTEMS INTL I COM USD0.01 PRICE: 54.4 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Aug 23	CSG SYS INTL INC COM	-20.000	1,085.89	0.00	0.00	-1,140.82	-54.93	0.00	-54.93
05 Sep 23	SEDOL : 2210885 /CSGS	54.31							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 CSG SYSTEMS INTL I COM USD0.01 PRICE: 54.31 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CSG SYS INTL INC COM	-199.000	10,486.21	0.00	0.00	-11,351.16	-864.95	0.00	-864.95
19 Sep 23	SEDOL : 2210885 /CSGS	52.70							
Settled	PENSERRASECURITIES / 1.00 CSG SYSTEMS INTL I COM USD0.01 PRICE: 52.7 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	CTS CORP COM	-24.000	1,019.87	0.00	0.00	-822.60	197.27	0.00	197.27
07 Jul 23	SEDOL : 2239244 /CTS	42.51							
Settled	PENSERRASECURITIES / 0.36 CTS CORP COM NPV PRICE: 42.51 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CTS CORP COM	-18.000	801.08	0.00	0.00	-616.95	184.13	0.00	184.13
28 Aug 23	SEDOL : 2239244 /CTS	44.52							
Settled	LOOP CAPITAL MARKETS LLC / 0.27 CTS CORP COM NPV PRICE: 44.52 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CTS CORP COM	-257.000	10,710.38	0.00	0.00	-8,808.73	1,901.65	0.00	1,901.65
19 Sep 23	SEDOL : 2239244 /CTS	41.68							
Settled	PENSERRASECURITIES / 1.29 CTS CORP COM NPV PRICE: 41.68 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	CUSHMAN & WAKEFIELD INC	-126.000	1,047.68	0.00	0.00	-1,419.34	-371.66	0.00	-371.66
07 Jul 23	SEDOL : BFZ4N46 /CWK	8.33							
Settled	PENSERRASECURITIES / 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>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>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

CUSHMAN & COM STK PRICE: 8.33 BROKER
 COMMISSION: 1.89 OTHER CHARGES: 0.01
 BROKER: PENSERRASECURITIES

24 Aug 23	CUSHMAN & WAKEFIELD INC	-93.000	845.82	0.00	0.00	-1,047.61	-201.79	0.00	-201.79
28 Aug 23	SEDOL : BFZ4N46 /CWK	9.11							
Settled	LOOP CAPITAL MARKETS LLC / 1.40 CUSHMAN & COM STK PRICE: 9.11 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CUSHMAN & WAKEFIELD INC	-517.000	4,272.96	0.00	0.00	-5,823.80	-1,550.84	0.00	-1,550.84
19 Sep 23	SEDOL : BFZ4N46 /CWK	8.27							
Settled	PENSERRASECURITIES / 2.59 CUSHMAN & COM STK PRICE: 8.27 BROKER COMMISSION: 2.59 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	CUSTOMERS BANCORP INC COM	-23.000	709.42	0.00	0.00	-1,227.44	-518.02	0.00	-518.02
07 Jul 23	SEDOL : B6XHXY4 /CUBI	30.86							
Settled	PENSERRASECURITIES / 0.35 CUSTOMERS BANCORP INC COM USD1 PRICE: 30.86 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CUSTOMERS BANCORP INC COM	-16.000	551.43	0.00	0.00	-853.87	-302.44	0.00	-302.44
28 Aug 23	SEDOL : B6XHXY4 /CUBI	34.48							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 CUSTOMERS BANCORP INC COM USD1 PRICE: 34.48 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CUSTOMERS BANCORP INC COM	-393.000	13,473.89	0.00	0.00	-20,973.29	-7,499.40	0.00	-7,499.40
19 Sep 23	SEDOL : B6XHXY4 /CUBI	34.29							
Settled	PENSERRASECURITIES / 1.97 CUSTOMERS BANCORP INC COM USD1 PRICE: 34.29 BROKER COMMISSION: 1.97 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	CVB FINL CORP COM	-100.000	1,343.48	0.00	0.00	-2,246.80	-903.32	0.00	-903.32
07 Jul 23	SEDOL : 2160645 /CVBF	13.45							
Settled	PENSERRASECURITIES / 1.50 CVB FINANCIAL COM NPV PRICE: 13.45 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CVB FINL CORP COM	-75.000	1,301.60	0.00	0.00	-1,685.10	-383.50	0.00	-383.50
28 Aug 23	SEDOL : 2160645 /CVBF	17.37							
Settled	LOOP CAPITAL MARKETS LLC / 1.13 CVB FINANCIAL COM NPV PRICE: 17.37 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CVB FINL CORP COM	-90.000	1,570.03	0.00	0.00	-2,022.12	-452.09	0.00	-452.09
05 Sep 23	SEDOL : 2160645 /CVBF	17.46							
Settled	LOOP CAPITAL MARKETS LLC / 1.35 CVB FINANCIAL COM NPV PRICE: 17.46 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CVB FINL CORP COM	-654.000	11,317.37	0.00	0.00	-14,694.09	-3,376.72	0.00	-3,376.72
19 Sep 23	SEDOL : 2160645 /CVBF	17.31							
Settled	PENSERRASECURITIES / 3.27 CVB FINANCIAL COM NPV PRICE: 17.31 BROKER COMMISSION: 3.27 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	CVR ENERGY INC COM STK	-22.000	654.82	0.00	0.00	-671.99	-17.17	0.00	-17.17
07 Jul 23	SEDOL : B23PS12 /CVI	29.78							
Settled	PENSERRASECURITIES / 0.33 CVR ENERGY INC COM USD0.01 PRICE: 29.78 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	CVR ENERGY INC COM STK	-16.000	514.95	0.00	0.00	-488.72	26.23	0.00	26.23
28 Aug 23	SEDOL : B23PS12 /CVI	32.20							
Settled	LOOP CAPITAL MARKETS LLC / 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								

Sales

Equities

Common stock

United States - USD

	CVR ENERGY INC COM USD0.01 PRICE: 32.2 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	CVR ENERGY INC COM STK	-213.000	7,358.02	0.00	0.00	-6,506.09	851.93	0.00	851.93
19 Sep 23	SEDOL : B23PS12 /CVI	34.55							
Settled	PENSERRASECURITIES / 1.07 CVR ENERGY INC COM USD0.01 PRICE: 34.55 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	CYTEK BIOSCIENCES INC COM	-61.000	511.47	0.00	0.00	-700.59	-189.12	0.00	-189.12
07 Jul 23	SEDOL : BP0TJS2 /CTKB	8.40							
Settled	PENSERRASECURITIES / 0.92 CYTEK BIOSCIENCES COM USD0.001 PRICE: 8.4 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	CYTOKINETICS INC COMMON	-51.000	1,702.10	0.00	0.00	-1,884.31	-182.21	0.00	-182.21
07 Jul 23	STOCK	33.39							
Settled	SEDOL : BBBSBJ5 /CYTK PENSERRASECURITIES / 0.77 CYTOKINETICS INC COMMON STOCK PRICE: 33.39 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	CYTOKINETICS INC COMMON	-55.000	1,851.55	0.00	0.00	-2,032.09	-180.54	0.00	-180.54
28 Aug 23	STOCK	33.68							
Settled	SEDOL : BBBSBJ5 /CYTK LOOP CAPITAL MARKETS LLC / 0.83 CYTOKINETICS INC COMMON STOCK PRICE: 33.68 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	CYTOKINETICS INC COMMON	-60.000	2,095.48	0.00	0.00	-2,216.83	-121.35	0.00	-121.35
05 Sep 23	STOCK	34.94							
Settled	SEDOL : BBBSBJ5 /CYTK LOOP CAPITAL MARKETS LLC / 0.90								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CYTOKINETICS INC COMMON STOCK PRICE: 34.94
 BROKER COMMISSION: 0.90 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	CYTOKINETICS INC COMMON	-585.000	20,021.45	0.00	0.00	-21,614.09	-1,592.64	0.00	-1,592.64
19 Sep 23	STOCK	34.23							
Settled	SEDOL : BBBSBJ5 /CYTK PENSERRASECURITIES / 2.93 CYTOKINETICS INC COMMON STOCK PRICE: 34.23 BROKER COMMISSION: 2.93 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
05 Jul 23	DANA INC COM	-99.000	1,650.80	0.00	0.00	-1,664.69	-13.89	0.00	-13.89
07 Jul 23	SEDOL : B2PFJR3 /DAN	16.69							
Settled	PENSERRASECURITIES / 1.49 DANA INCORPORATED COM STK USD0.01 PRICE: 16.69 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	DANA INC COM	-73.000	1,126.74	0.00	0.00	-1,227.49	-100.75	0.00	-100.75
28 Aug 23	SEDOL : B2PFJR3 /DAN	15.45							
Settled	LOOP CAPITAL MARKETS LLC / 1.10 DANA INCORPORATED COM STK USD0.01 PRICE: 15.45 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	DANA INC COM	-90.000	1,448.53	0.00	0.00	-1,513.35	-64.82	0.00	-64.82
05 Sep 23	SEDOL : B2PFJR3 /DAN	16.11							
Settled	LOOP CAPITAL MARKETS LLC / 1.35 DANA INCORPORATED COM STK USD0.01 PRICE: 16.11 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	DANA INC COM	-846.000	12,897.16	0.00	0.00	-14,225.49	-1,328.33	0.00	-1,328.33
19 Sep 23	SEDOL : B2PFJR3 /DAN	15.25							
Settled	PENSERRASECURITIES / 4.23								

◆ 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

DANA INCORPORATED COM STK USD0.01 PRICE:
15.25 BROKER COMMISSION: 4.23 OTHER
CHARGES: 0.11 BROKER: PENSERRASECURITIES

05 Jul 23	DAVE & BUSTERS ENTMT INC COM	-30.000	1,295.23	0.00	0.00	-1,126.36	168.87	0.00	168.87
07 Jul 23	SEDOL : B8SW166 /PLAY	43.19							
Settled	PENSERRASECURITIES / 0.45								
	DAVE & BUSTER'S EN COM USD0.01 PRICE: 43.19								
	BROKER COMMISSION: 0.45 OTHER CHARGES:								
	0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	DAVE & BUSTERS ENTMT INC COM	-100.000	4,578.46	0.00	0.00	-3,754.54	823.92	0.00	823.92
02 Aug 23	SEDOL : B8SW166 /PLAY	45.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 1.50								
	DAVE & BUSTER'S EN COM USD0.01 PRICE: 45.8								
	BROKER COMMISSION: 1.50 OTHER CHARGES:								
	0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	DAVE & BUSTERS ENTMT INC COM	-1,053.000	38,502.63	0.00	0.00	-39,535.29	-1,032.66	0.00	-1,032.66
19 Sep 23	SEDOL : B8SW166 /PLAY	36.57							
Settled	PENSERRASECURITIES / 5.27								
	DAVE & BUSTER'S EN COM USD0.01 PRICE: 36.57								
	BROKER COMMISSION: 5.27 OTHER CHARGES:								
	0.31 BROKER: PENSERRASECURITIES								
05 Jul 23	DELUXE CORP COM STK USD1	-33.000	576.00	0.00	0.00	-1,029.61	-453.61	0.00	-453.61
07 Jul 23	SEDOL : 2260363 /DLX	17.47							
Settled	PENSERRASECURITIES / 0.50								
	DELUXE CORP COM USD1 PRICE: 17.47 BROKER								
	COMMISSION: 0.50 OTHER CHARGES: 0.01								
	BROKER: PENSERRASECURITIES								
24 Aug 23	DELUXE CORP COM STK USD1	-25.000	481.61	0.00	0.00	-780.01	-298.40	0.00	-298.40
28 Aug 23	SEDOL : 2260363 /DLX	19.28							
Settled	LOOP CAPITAL MARKETS LLC / 0.38								
	DELUXE CORP COM USD1 PRICE: 19.28 BROKER								
	COMMISSION: 0.38 OTHER CHARGES: 0.01								
	BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	DELUXE CORP COM STK USD1	-294.000	5,834.38	0.00	0.00	-9,172.93	-3,338.55	0.00	-3,338.55
19 Sep 23	SEDOL : 2260363 /DLX	19.85							
Settled	PENSERRASECURITIES / 1.47 DELUXE CORP COM USD1 PRICE: 19.85 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	DESIGNER BRANDS INC COM CL A	-57.000	577.11	0.00	0.00	-777.66	-200.55	0.00	-200.55
07 Jul 23	NPV	10.14							
Settled	SEDOL : BJ9J282 /DBI PENSERRASECURITIES / 0.86 DESIGNER BRANDS IN COM NPV CL A PRICE: 10.14 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	DESIGNER BRANDS INC COM CL A	-233.000	2,305.51	0.00	0.00	-3,178.86	-873.35	0.00	-873.35
28 Aug 23	NPV	9.91							
Settled	SEDOL : BJ9J282 /DBI LOOP CAPITAL MARKETS LLC / 3.50 DESIGNER BRANDS IN COM NPV CL A PRICE: 9.91 BROKER COMMISSION: 3.50 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	DESIGNER BRANDS INC COM CL A	-560.000	6,745.14	0.00	0.00	-7,640.17	-895.03	0.00	-895.03
19 Sep 23	NPV	12.05							
Settled	SEDOL : BJ9J282 /DBI PENSERRASECURITIES / 2.80 DESIGNER BRANDS IN COM NPV CL A PRICE: 12.05 BROKER COMMISSION: 2.80 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	DIAMONDROCK HOSPITALITY CO	-161.000	1,306.49	0.00	0.00	-1,495.56	-189.07	0.00	-189.07
07 Jul 23	COM STK	8.13							
Settled	SEDOL : B090B96 /DRH PENSERRASECURITIES / 2.42 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 8.13 BROKER COMMISSION: 2.42 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	DIAMONDROCK HOSPITALITY CO	-119.000	908.55	0.00	0.00	-1,105.41	-196.86	0.00	-196.86
28 Aug 23	COM STK	7.65							
Settled	SEDOL : B090B96 /DRH LOOP CAPITAL MARKETS LLC / 1.79 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 7.65 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	DIAMONDROCK HOSPITALITY CO	-140.000	1,126.29	0.00	0.00	-1,300.48	-174.19	0.00	-174.19
05 Sep 23	COM STK	8.06							
Settled	SEDOL : B090B96 /DRH LOOP CAPITAL MARKETS LLC / 2.10 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 8.06 BROKER COMMISSION: 2.10 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	DIAMONDROCK HOSPITALITY CO	-1,415.000	11,666.57	0.00	0.00	-13,144.17	-1,477.60	0.00	-1,477.60
19 Sep 23	COM STK	8.25							
Settled	SEDOL : B090B96 /DRH PENSERRASECURITIES / 7.08 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 8.25 BROKER COMMISSION: 7.08 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	DIGI INTL INC COM	-27.000	1,045.83	0.00	0.00	-620.95	424.88	0.00	424.88
07 Jul 23	SEDOL : 2269661 /DGII	38.75							
Settled	PENSERRASECURITIES / 0.41 DIGI INTL INC COM USD0.01 PRICE: 38.75 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	DIGI INTL INC COM	-21.000	643.32	0.00	0.00	-482.96	160.36	0.00	160.36
28 Aug 23	SEDOL : 2269661 /DGII	30.65							
Settled	LOOP CAPITAL MARKETS LLC / 0.32 DIGI INTL INC COM USD0.01 PRICE: 30.65 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	DIGI INTL INC COM	-247.000	7,717.44	0.00	0.00	-5,680.54	2,036.90	0.00	2,036.90
19 Sep 23	SEDOL : 2269661 /DGII	31.25							
Settled	PENSERRASECURITIES / 1.24 DIGI INTL INC COM USD0.01 PRICE: 31.25 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	DIGITAL TURBINE INC COM NEW	-69.000	656.52	0.00	0.00	-1,170.48	-513.96	0.00	-513.96
07 Jul 23	SEDOL : BVFNZL6 /APPS	9.53							
Settled	PENSERRASECURITIES / 1.04 DIGITAL TURBINE IN COM USD0.0001 PRICE: 9.53 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	DIGITAL TURBINE INC COM NEW	-681.000	4,688.64	0.00	0.00	-11,552.08	-6,863.44	0.00	-6,863.44
19 Sep 23	SEDOL : BVFNZL6 /APPS	6.89							
Settled	PENSERRASECURITIES / 3.41 DIGITAL TURBINE IN COM USD0.0001 PRICE: 6.89 BROKER COMMISSION: 3.41 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	DIME CMNTY BANCSHARES INC	-25.000	442.36	0.00	0.00	-885.18	-442.82	0.00	-442.82
07 Jul 23	NEW COM	17.71							
Settled	SEDOL : BMFZ702 /DCOM PENSERRASECURITIES / 0.38 DIME COMMTY BANCS. COM USD0.01 PRICE: 17.71 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	DINE BRANDS GLOBAL INC	-12.000	680.81	0.00	0.00	-879.77	-198.96	0.00	-198.96
07 Jul 23	SEDOL : 2456957 /DIN	56.75							
Settled	PENSERRASECURITIES / 0.18 DINE BRANDS GLOBAL INC PRICE: 56.75 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	DINE BRANDS GLOBAL INC	-9.000	497.55	0.00	0.00	-659.83	-162.28	0.00	-162.28
28 Aug 23	SEDOL : 2456957 /DIN	55.30							
Settled	LOOP CAPITAL MARKETS LLC / 0.14 DINE BRANDS GLOBAL INC PRICE: 55.3 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	DINE BRANDS GLOBAL INC	-131.000	7,054.94	0.00	0.00	-9,604.19	-2,549.25	0.00	-2,549.25
19 Sep 23	SEDOL : 2456957 /DIN	53.86							
Settled	PENSERRASECURITIES / 0.66 DINE BRANDS GLOBAL INC PRICE: 53.86 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	DIODES INC COM	-25.000	2,239.85	0.00	0.00	-2,191.00	48.85	0.00	48.85
07 Jul 23	SEDOL : 2270500 /DIOD	89.61							
Settled	PENSERRASECURITIES / 0.38 DIODES INC COM USD0.66 2/3 PRICE: 89.61 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	DIODES INC COM	-26.000	2,087.13	0.00	0.00	-2,278.64	-191.51	0.00	-191.51
28 Aug 23	SEDOL : 2270500 /DIOD	80.29							
Settled	LOOP CAPITAL MARKETS LLC / 0.39 DIODES INC COM USD0.66 2/3 PRICE: 80.29 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	DIODES INC COM	-30.000	2,455.03	0.00	0.00	-2,629.20	-174.17	0.00	-174.17
05 Sep 23	SEDOL : 2270500 /DIOD	81.85							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 DIODES INC COM USD0.66 2/3 PRICE: 81.85 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	DIODES INC COM	-299.000	23,057.19	0.00	0.00	-26,204.40	-3,147.21	0.00	-3,147.21
19 Sep 23	SEDOL : 2270500 /DIOD	77.12							
Settled	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								

Sales

Equities

Common stock

United States - USD

DIODES INC COM USD0.66 2/3 PRICE: 77.12
 BROKER COMMISSION: 1.50 OTHER CHARGES:
 0.19 BROKER: PENSERRASECURITIES

05 Jul 23	DNOW INC COM USD0.01	-82.000	864.68	0.00	0.00	-756.45	108.23	0.00	108.23
07 Jul 23	SEDOL : BMH0MV1 /DNOW	10.56							
Settled	PENSERRASECURITIES / 1.23								
	NOW INC COM USD0.01 PRICE: 10.56 BROKER								
	COMMISSION: 1.23 OTHER CHARGES: 0.01								
	BROKER: PENSERRASECURITIES								
24 Aug 23	DNOW INC COM USD0.01	-61.000	672.51	0.00	0.00	-562.73	109.78	0.00	109.78
28 Aug 23	SEDOL : BMH0MV1 /DNOW	11.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.92								
	NOW INC COM USD0.01 PRICE: 11.04 BROKER								
	COMMISSION: 0.92 OTHER CHARGES: 0.01								
	BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	DNOW INC COM USD0.01	-818.000	9,427.37	0.00	0.00	-7,546.09	1,881.28	0.00	1,881.28
19 Sep 23	SEDOL : BMH0MV1 /DNOW	11.53							
Settled	PENSERRASECURITIES / 4.09								
	NOW INC COM USD0.01 PRICE: 11.53 BROKER								
	COMMISSION: 4.09 OTHER CHARGES: 0.08								
	BROKER: PENSERRASECURITIES								
05 Jul 23	DONNELLEY FINL SOLUTIONS INC	-20.000	904.69	0.00	0.00	-743.01	161.68	0.00	161.68
07 Jul 23	COM	45.25							
Settled	SEDOL : BYND5T7 /DFIN								
	PENSERRASECURITIES / 0.30								
	DONNELLEY FINL SOL COM USD0.01 PRICE: 45.25								
	BROKER COMMISSION: 0.30 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	DONNELLEY FINL SOLUTIONS INC	-14.000	655.12	0.00	0.00	-520.11	135.01	0.00	135.01
28 Aug 23	COM	46.81							
Settled	SEDOL : BYND5T7 /DFIN								
	LOOP CAPITAL MARKETS LLC / 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

DONNELLEY FINL SOL COM USD0.01 PRICE: 46.81
 BROKER COMMISSION: 0.21 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	DONNELLEY FINL SOLUTIONS INC	-241.000	12,460.80	0.00	0.00	-8,953.26	3,507.54	0.00	3,507.54
19 Sep 23	COM	51.71							
Settled	SEDOL : BYND5T7 /DFIN PENSERRASECURITIES / 1.21 DONNELLEY FINL SOL COM USD0.01 PRICE: 51.71 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	DORIAN LPG LIMITED COM USD0.01	-24.000	625.31	0.00	0.00	-316.69	308.62	0.00	308.62
07 Jul 23	SEDOL : BM4QJF5 /LPG	26.07							
Settled	PENSERRASECURITIES / 0.36 DORIAN LPG LTD COM USD0.01 PRICE: 26.07 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	DORMAN PRODS INC COM	-22.000	1,678.03	0.00	0.00	-2,210.82	-532.79	0.00	-532.79
07 Jul 23	SEDOL : 2718594 /DORM	76.29							
Settled	PENSERRASECURITIES / 0.33 DORMAN PRODUCTS IN COM USD0.01 PRICE: 76.29 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	DORMAN PRODS INC COM	-16.000	1,270.30	0.00	0.00	-1,607.87	-337.57	0.00	-337.57
28 Aug 23	SEDOL : 2718594 /DORM	79.41							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 DORMAN PRODUCTS IN COM USD0.01 PRICE: 79.41 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	DORMAN PRODS INC COM	-20.000	1,649.88	0.00	0.00	-2,009.84	-359.96	0.00	-359.96
05 Sep 23	SEDOL : 2718594 /DORM	82.51							
Settled	LOOP CAPITAL MARKETS LLC / 0.30								

◆ 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

DORMAN PRODUCTS IN COM USD0.01 PRICE:
82.51 BROKER COMMISSION: 0.30 OTHER
CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS
LLC

15 Sep 23	DORMAN PRODS INC COM	-184.000	14,468.72	0.00	0.00	-18,490.52	-4,021.80	0.00	-4,021.80
19 Sep 23	SEDOL : 2718594 /DORM	78.64							
Settled	PENSERRASECURITIES / 0.92 DORMAN PRODUCTS IN COM USD0.01 PRICE: 78.64 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	DOUBLEVERIFY HLDGS INC COM	-48.000	1,861.18	0.00	0.00	-1,311.27	549.91	0.00	549.91
07 Jul 23	SEDOL : BMDX9Z7 /DV	38.79							
Settled	PENSERRASECURITIES / 0.72 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 38.79 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	DOUBLEVERIFY HLDGS INC COM	-100.000	4,208.46	0.00	0.00	-2,731.80	1,476.66	0.00	1,476.66
02 Aug 23	SEDOL : BMDX9Z7 /DV	42.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 42.1 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	DOUBLEVERIFY HLDGS INC COM	-58.000	1,906.73	0.00	0.00	-1,631.09	275.64	0.00	275.64
28 Aug 23	SEDOL : BMDX9Z7 /DV	32.89							
Settled	LOOP CAPITAL MARKETS LLC / 0.87 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 32.89 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	DOUBLEVERIFY HLDGS INC COM	-70.000	2,365.63	0.00	0.00	-1,968.55	397.08	0.00	397.08
05 Sep 23	SEDOL : BMDX9Z7 /DV	33.81							
Settled	LOOP CAPITAL MARKETS LLC / 1.05								

◆ 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

DOUBLEVERIFY HLDGS COM USD0.001 PRICE:
 33.81 BROKER COMMISSION: 1.05 OTHER
 CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS
 LLC

05 Jul 23	DOUGLAS EMMETT INC COM REIT	-130.000	1,689.33	0.00	0.00	-1,659.45	29.88	0.00	29.88
07 Jul 23	SEDOL : B1G3M58 /DEI	13.01							
Settled	PENSERRASECURITIES / 1.95								
	DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 13.01 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	DOUGLAS EMMETT INC COM REIT	-97.000	1,304.14	0.00	0.00	-1,238.21	65.93	0.00	65.93
28 Aug 23	SEDOL : B1G3M58 /DEI	13.46							
Settled	LOOP CAPITAL MARKETS LLC / 1.46								
	DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 13.46 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	DOUGLAS EMMETT INC COM REIT	-110.000	1,502.03	0.00	0.00	-1,404.15	97.88	0.00	97.88
05 Sep 23	SEDOL : B1G3M58 /DEI	13.67							
Settled	LOOP CAPITAL MARKETS LLC / 1.65								
	DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 13.67 BROKER COMMISSION: 1.65 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	DOUGLAS EMMETT INC COM REIT	-1,580.000	21,321.92	0.00	0.00	-20,168.70	1,153.22	0.00	1,153.22
19 Sep 23	SEDOL : B1G3M58 /DEI	13.50							
Settled	PENSERRASECURITIES / 7.90								
	DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 13.5 BROKER COMMISSION: 7.90 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
05 Jul 23	DXP ENTERPRISES INC COM NEW	-11.000	406.05	0.00	0.00	-331.32	74.73	0.00	74.73
07 Jul 23	STK	36.93							
Settled	SEDOL : 2276627 /DXPE								
	PENSERRASECURITIES / 0.17								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

DXP ENTERPRISES IN COM USD0.01 PRICE: 36.93
 BROKER COMMISSION: 0.17 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	DXP ENTERPRISES INC COM NEW	-242.000	8,943.03	0.00	0.00	-7,289.02	1,654.01	0.00	1,654.01
19 Sep 23	STK	36.96							
Settled	SEDOL : 2276627 /DXPE PENSERRASECURITIES / 1.21 DXP ENTERPRISES IN COM USD0.01 PRICE: 36.96 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	DYCOM INDS INC COM	-16.000	1,794.94	0.00	0.00	-1,526.51	268.43	0.00	268.43
07 Jul 23	SEDOL : 2289841 /DY	112.20							
Settled	PENSERRASECURITIES / 0.24 DYCOM INDUSTRIES COM USD0.333 PRICE: 112.2 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	DYCOM INDS INC COM	-17.000	1,683.40	0.00	0.00	-1,621.92	61.48	0.00	61.48
28 Aug 23	SEDOL : 2289841 /DY	99.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.26 DYCOM INDUSTRIES COM USD0.333 PRICE: 99.04 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	DYCOM INDS INC COM	-18.000	1,798.45	0.00	0.00	-1,717.33	81.12	0.00	81.12
05 Sep 23	SEDOL : 2289841 /DY	99.93							
Settled	LOOP CAPITAL MARKETS LLC / 0.27 DYCOM INDUSTRIES COM USD0.333 PRICE: 99.93 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	DYCOM INDS INC COM	-200.000	19,384.84	0.00	0.00	-19,081.42	303.42	0.00	303.42
19 Sep 23	SEDOL : 2289841 /DY	96.93							
Settled	PENSERRASECURITIES / 1.00 DYCOM INDUSTRIES COM USD0.333 PRICE: 96.93 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	DYNAVAX TECHNOLOGIES CORP	-91.000	1,160.69	0.00	0.00	-919.47	241.22	0.00	241.22
07 Jul 23	COM NEW COM NEW	12.77							
Settled	SEDOL : BRJZSK0 /DVAX PENSERRASECURITIES / 1.37 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 12.77 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	DYNAVAX TECHNOLOGIES CORP	-68.000	1,008.77	0.00	0.00	-687.08	321.69	0.00	321.69
28 Aug 23	COM NEW COM NEW	14.85							
Settled	SEDOL : BRJZSK0 /DVAX LOOP CAPITAL MARKETS LLC / 1.02 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 14.85 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	DYNAVAX TECHNOLOGIES CORP	-80.000	1,147.59	0.00	0.00	-808.33	339.26	0.00	339.26
05 Sep 23	COM NEW COM NEW	14.36							
Settled	SEDOL : BRJZSK0 /DVAX LOOP CAPITAL MARKETS LLC / 1.20 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 14.36 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	E L F BEAUTY INC COM	-27.000	3,087.55	0.00	0.00	-835.76	2,251.79	0.00	2,251.79
07 Jul 23	SEDOL : BDDQ975 /ELF	114.37							
Settled	PENSERRASECURITIES / 0.41 E L F BEAUTY INC COM USD0.01 PRICE: 114.37 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
31 Jul 23	E L F BEAUTY INC COM	-100.000	11,670.40	0.00	0.00	-3,095.41	8,574.99	0.00	8,574.99
02 Aug 23	SEDOL : BDDQ975 /ELF	116.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 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

E L F BEAUTY INC COM USD0.01 PRICE: 116.72 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
24 Aug 23	E L F BEAUTY INC COM	-42.000	5,026.72	0.00	0.00	-1,361.90	3,664.82	0.00	3,664.82
28 Aug 23	SEDOL : BDDQ975 /ELF	119.70							
Settled	LOOP CAPITAL MARKETS LLC / 0.63 E L F BEAUTY INC COM USD0.01 PRICE: 119.7 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.05 BROKER: LOOP CAPITAL MARKETS LLC								
E L F BEAUTY INC COM USD0.01 PRICE: 138.71 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC									
31 Aug 23	E L F BEAUTY INC COM	-32.000	4,438.20	0.00	0.00	-1,037.64	3,400.56	0.00	3,400.56
05 Sep 23	SEDOL : BDDQ975 /ELF	138.71							
Settled	LOOP CAPITAL MARKETS LLC / 0.48 E L F BEAUTY INC COM USD0.01 PRICE: 138.71 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC								
EAGLE BANCORP INC MD COM USD0.01 PRICE: 21.55 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
05 Jul 23	EAGLE BANCORP INC MD COM	-23.000	495.29	0.00	0.00	-1,327.08	-831.79	0.00	-831.79
07 Jul 23	SEDOL : 2648055 /EGBN	21.55							
Settled	PENSERRASECURITIES / 0.35 EAGLE BANCORP INC COM USD0.01 PRICE: 21.55 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
EAGLE BANCORP INC MD COM USD0.01 PRICE: 22.98 BROKER COMMISSION: 1.81 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES									
15 Sep 23	EAGLE BANCORP INC MD COM	-361.000	8,293.90	0.00	0.00	-20,829.39	-12,535.49	0.00	-12,535.49
19 Sep 23	SEDOL : 2648055 /EGBN	22.98							
Settled	PENSERRASECURITIES / 1.81 EAGLE BANCORP INC COM USD0.01 PRICE: 22.98 BROKER COMMISSION: 1.81 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
EASTERLY GOVERNMENT PROPERTY COMMON STOCK USD0.01 PRICE: 14.53 BROKER COMMISSION: 0.00 OTHER CHARGES: 0.00 BROKER: PENSERRASECURITIES									
05 Jul 23	EASTERLY GOVERNMENT PROPERTY	-50.000	725.74	0.00	0.00	-1,032.46	-306.72	0.00	-306.72
07 Jul 23	COMMON STOCK	14.53							
Settled	SEDOL : BVSS693 /DEA PENSERRASECURITIES / 0.75								

◆ 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

	EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 14.53 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	EASTERLY GOVERNMENT PROPERTI	-54.000	717.92	0.00	0.00	-1,115.05	-397.13	0.00	-397.13
28 Aug 23	COMMON STOCK	13.31							
Settled	SEDOL : BVSS693 /DEA LOOP CAPITAL MARKETS LLC / 0.81 EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 13.31 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	EASTERLY GOVERNMENT PROPERTI	-677.000	8,797.53	0.00	0.00	-13,979.46	-5,181.93	0.00	-5,181.93
19 Sep 23	COMMON STOCK	13.00							
Settled	SEDOL : BVSS693 /DEA PENSERRASECURITIES / 3.39 EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 13.0 BROKER COMMISSION: 3.39 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	EDGEWELL PERS CARE CO COM	-40.000	1,630.98	0.00	0.00	-1,679.07	-48.09	0.00	-48.09
07 Jul 23	SEDOL : BX8ZSB4 /EPC	40.79							
Settled	PENSERRASECURITIES / 0.60 EDGEWELL PERSONAL COM USD0.01 PRICE: 40.79 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	EDGEWELL PERS CARE CO COM	-29.000	1,091.11	0.00	0.00	-1,217.33	-126.22	0.00	-126.22
28 Aug 23	SEDOL : BX8ZSB4 /EPC	37.64							
Settled	LOOP CAPITAL MARKETS LLC / 0.44 EDGEWELL PERSONAL COM USD0.01 PRICE: 37.64 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Aug 23	EDGEWELL PERS CARE CO COM	-30.000	1,156.34	0.00	0.00	-1,259.30	-102.96	0.00	-102.96
05 Sep 23	SEDOL : BX8ZSB4 /EPC	38.56							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 EDGEWELL PERSONAL COM USD0.01 PRICE: 38.56 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	EDGEWELL PERS CARE CO COM	-396.000	15,382.49	0.00	0.00	-16,622.80	-1,240.31	0.00	-1,240.31
19 Sep 23	SEDOL : BX8ZSB4 /EPC	38.85							
Settled	PENSERRASECURITIES / 1.98 EDGEWELL PERSONAL COM USD0.01 PRICE: 38.85 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	EL POLLO LOCO HLDGS INC COM	-2,965.000	26,373.45	0.00	0.00	-39,475.50	-13,102.05	0.00	-13,102.05
07 Jul 23	SEDOL : BP857F5 /LOCO	8.91							
Settled	PENSERRASECURITIES / 44.48 EL POLLO LOCO HOLD COM USD0.01 PRICE: 8.91 BROKER COMMISSION: 44.48 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES								
05 Jul 23	ELLINGTON FINL LLC	-49.000	651.93	0.00	0.00	-815.16	-163.23	0.00	-163.23
07 Jul 23	SEDOL : BJ7MB31 /EFC	13.32							
Settled	PENSERRASECURITIES / 0.74 ELLINGTON FINL INC COM NPV PRICE: 13.32 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	ELLINGTON FINL LLC	-80.000	1,068.39	0.00	0.00	-1,330.87	-262.48	0.00	-262.48
05 Sep 23	SEDOL : BJ7MB31 /EFC	13.37							
Settled	LOOP CAPITAL MARKETS LLC / 1.20 ELLINGTON FINL INC COM NPV PRICE: 13.37 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ELME COMMUNITIES FORMERLY	-67.000	1,108.50	0.00	0.00	-1,628.33	-519.83	0.00	-519.83
07 Jul 23	WASHINGTON RE SH BEN INT	16.56							
Settled	SEDOL : 2942304 /ELME PENSERRASECURITIES / 1.01 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 16.56 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ELME COMMUNITIES FORMERLY	-50.000	767.24	0.00	0.00	-1,215.17	-447.93	0.00	-447.93
28 Aug 23	WASHINGTON RE SH BEN INT	15.36							
Settled	SEDOL : 2942304 /ELME LOOP CAPITAL MARKETS LLC / 0.75 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 15.36 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ELME COMMUNITIES FORMERLY	-626.000	9,311.67	0.00	0.00	-15,213.96	-5,902.29	0.00	-5,902.29
19 Sep 23	WASHINGTON RE SH BEN INT	14.88							
Settled	SEDOL : 2942304 /ELME PENSERRASECURITIES / 3.13 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 14.88 BROKER COMMISSION: 3.13 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	EMBECTA CORPORATION COM	-44.000	914.09	0.00	0.00	-1,338.26	-424.17	0.00	-424.17
07 Jul 23	USD0.01 WI	20.79							
Settled	SEDOL : BMXWYR1 /EMBC PENSERRASECURITIES / 0.66 EMBECTA CORPORATIO COM USD0.01 PRICE: 20.79 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	EMBECTA CORPORATION COM	-33.000	558.51	0.00	0.00	-1,003.69	-445.18	0.00	-445.18
28 Aug 23	USD0.01 WI	16.94							
Settled	SEDOL : BMXWYR1 /EMBC LOOP CAPITAL MARKETS LLC / 0.50 EMBECTA CORPORATIO COM USD0.01 PRICE: 16.94 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	EMBECTA CORPORATION COM	-416.000	6,774.50	0.00	0.00	-12,652.60	-5,878.10	0.00	-5,878.10
19 Sep 23	USD0.01 WI	16.29							
Settled	SEDOL : BMXWYR1 /EMBC PENSERRASECURITIES / 2.08 EMBECTA CORPORATIO COM USD0.01 PRICE: 16.29 BROKER COMMISSION: 2.08 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	EMERGENT BIOSOLUTIONS INC	-25.000	183.61	0.00	0.00	-1,061.99	-878.38	0.00	-878.38
07 Jul 23	COM	7.36							
Settled	SEDOL : B1HJLW5 /EBS PENSERRASECURITIES / 0.38 EMERGENT BIOSOLUTI COM STK USD0.001 PRICE: 7.36 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	EMERGENT BIOSOLUTIONS INC	-6,938.000	31,324.81	0.00	0.00	-294,722.87	-263,398.06	0.00	-263,398.06
28 Aug 23	COM	4.53							
Settled	SEDOL : B1HJLW5 /EBS LOOP CAPITAL MARKETS LLC / 104.07 EMERGENT BIOSOLUTI COM STK USD0.001 PRICE: 4.53 BROKER COMMISSION: 104.07 OTHER CHARGES: 0.26 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	EMPLOYERS HLDGS INC COM	-20.000	733.89	0.00	0.00	-801.91	-68.02	0.00	-68.02
07 Jul 23	SEDOL : B1Q1RR9 /EIG	36.71							
Settled	PENSERRASECURITIES / 0.30								

◆ 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

Equities

Common stock

United States - USD

	EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 36.71 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	EMPLOYERS HLDGS INC COM	-16.000	621.19	0.00	0.00	-641.52	-20.33	0.00	-20.33
28 Aug 23	SEDOL : B1Q1RR9 /EIG	38.84							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 38.84 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	EMPLOYERS HLDGS INC COM	-315.000	12,614.06	0.00	0.00	-12,630.02	-15.96	0.00	-15.96
19 Sep 23	SEDOL : B1Q1RR9 /EIG	40.05							
Settled	PENSERRASECURITIES / 1.58 EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 40.05 BROKER COMMISSION: 1.58 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	ENANTA PHARMACEUTICALS INC	-15.000	317.61	0.00	0.00	-968.52	-650.91	0.00	-650.91
07 Jul 23	COM	21.19							
Settled	SEDOL : B9L5200 /ENTA PENSERRASECURITIES / 0.23 ENANTA COM PRICE: 21.19 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ENANTA PHARMACEUTICALS INC	-3,058.000	38,912.73	0.00	0.00	-197,449.73	-158,537.00	0.00	-158,537.00
19 Sep 23	COM	12.73							
Settled	SEDOL : B9L5200 /ENTA PENSERRASECURITIES / 15.29 ENANTA COM PRICE: 12.73 BROKER COMMISSION: 15.29 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
05 Jul 23	ENCORE CAP GROUP INC COM	-18.000	876.86	0.00	0.00	-1,080.67	-203.81	0.00	-203.81
07 Jul 23	SEDOL : 2443078 /ECPG	48.73							
Settled	PENSERRASECURITIES / 0.27								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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

	ENCORE CAPITAL GP COM USD0.01 PRICE: 48.73 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ENCORE CAP GROUP INC COM	-13.000	612.22	0.00	0.00	-780.48	-168.26	0.00	-168.26
28 Aug 23	SEDOL : 2443078 /ECPG	47.11							
Settled	LOOP CAPITAL MARKETS LLC / 0.20 ENCORE CAPITAL GP COM USD0.01 PRICE: 47.11 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ENCORE CAP GROUP INC COM	-171.000	8,092.50	0.00	0.00	-10,266.36	-2,173.86	0.00	-2,173.86
19 Sep 23	SEDOL : 2443078 /ECPG	47.33							
Settled	PENSERRASECURITIES / 0.86 ENCORE CAPITAL GP COM USD0.01 PRICE: 47.33 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	ENERPAC TOOL GROUP CORP CL A	-44.000	1,159.61	0.00	0.00	-873.83	285.78	0.00	285.78
07 Jul 23	COM CL A COM	26.37							
Settled	SEDOL : BH3T5K7 /EPAC PENSERRASECURITIES / 0.66 ENERPAC TOOL GROUP COM USD0.20 CLASS A PRICE: 26.37 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ENERPAC TOOL GROUP CORP CL A	-32.000	826.71	0.00	0.00	-635.52	191.19	0.00	191.19
28 Aug 23	COM CL A COM	25.85							
Settled	SEDOL : BH3T5K7 /EPAC LOOP CAPITAL MARKETS LLC / 0.48 ENERPAC TOOL GROUP COM USD0.20 CLASS A PRICE: 25.85 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ENERPAC TOOL GROUP CORP CL A	-40.000	1,047.39	0.00	0.00	-794.39	253.00	0.00	253.00
05 Sep 23	COM CL A COM	26.20							
Settled	SEDOL : BH3T5K7 /EPAC LOOP CAPITAL MARKETS LLC / 0.60								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	ENERPAC TOOL GROUP COM USD0.20 CLASS A PRICE: 26.2 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ENERPAC TOOL GROUP CORP CL A	-535.000	14,570.60	0.00	0.00	-10,625.03	3,945.57	0.00	3,945.57
19 Sep 23	COM CL A COM	27.24							
Settled	SEDOL : BH3T5K7 /EPAC PENSERRASECURITIES / 2.68 ENERPAC TOOL GROUP COM USD0.20 CLASS A PRICE: 27.24 BROKER COMMISSION: 2.68 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	ENHABIT INC COM	-39.000	469.74	0.00	0.00	-870.39	-400.65	0.00	-400.65
07 Jul 23	SEDOL : BQFMQ93 /EHAB	12.06							
Settled	PENSERRASECURITIES / 0.59 ENHABIT INC COM USD0.01 PRICE: 12.06 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ENHABIT INC COM	-394.000	4,926.93	0.00	0.00	-8,793.12	-3,866.19	0.00	-3,866.19
19 Sep 23	SEDOL : BQFMQ93 /EHAB	12.51							
Settled	PENSERRASECURITIES / 1.97 ENHABIT INC COM USD0.01 PRICE: 12.51 BROKER COMMISSION: 1.97 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	ENOVA INTL INC COM	-24.000	1,270.18	0.00	0.00	-934.50	335.68	0.00	335.68
07 Jul 23	SEDOL : BRYQ4L1 /ENVA	52.94							
Settled	PENSERRASECURITIES / 0.36 ENOVA INTERNATIONA COM USD0.00001 PRICE: 52.94 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ENOVA INTL INC COM	-18.000	910.16	0.00	0.00	-700.88	209.28	0.00	209.28
28 Aug 23	SEDOL : BRYQ4L1 /ENVA	50.58							
Settled	LOOP CAPITAL MARKETS LLC / 0.27								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

ENOVA INTERNATIONA COM USD0.00001 PRICE:
50.58 BROKER COMMISSION: 0.27 OTHER
CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
LLC

15 Sep 23	ENOVA INTL INC COM	-290.000	14,472.33	0.00	0.00	-11,291.92	3,180.41	0.00	3,180.41
19 Sep 23	SEDOL : BRYQ4L1 /ENVA	49.91							
Settled	PENSERRASECURIITIES / 1.45								
	ENOVA INTERNATIONA COM USD0.00001 PRICE: 49.91 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.12 BROKER: PENSERRASECURIITIES								
05 Jul 23	ENPRO INC	-11.000	1,469.63	0.00	0.00	-1,134.55	335.08	0.00	335.08
07 Jul 23	SEDOL : 2951292 /NPO	133.62							
Settled	PENSERRASECURIITIES / 0.17								
	ENPRO INDUSTRIES I COM USD0.01 PRICE: 133.62 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURIITIES								
24 Aug 23	ENPRO INC	-12.000	1,560.76	0.00	0.00	-1,237.69	323.07	0.00	323.07
28 Aug 23	SEDOL : 2951292 /NPO	130.08							
Settled	LOOP CAPITAL MARKETS LLC / 0.18								
	ENPRO INDUSTRIES I COM USD0.01 PRICE: 130.08 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ENPRO INC	-13.000	1,772.85	0.00	0.00	-1,340.84	432.01	0.00	432.01
05 Sep 23	SEDOL : 2951292 /NPO	136.39							
Settled	LOOP CAPITAL MARKETS LLC / 0.20								
	ENPRO INDUSTRIES I COM USD0.01 PRICE: 136.39 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ENPRO INC	-136.000	17,155.58	0.00	0.00	-14,027.20	3,128.38	0.00	3,128.38
19 Sep 23	SEDOL : 2951292 /NPO	126.15							
Settled	PENSERRASECURIITIES / 0.68								
	ENPRO INDUSTRIES I COM USD0.01 PRICE: 126.15 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.14 BROKER: PENSERRASECURIITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

05 Jul 23	ENSIGN GROUP INC COM STK	-31.000	2,844.99	0.00	0.00	-2,437.40	407.59	0.00	407.59
07 Jul 23	SEDOL : B1YWPP8 /ENSG	91.79							
Settled	PENSERRASECURITIES / 0.47 ENSIGN GROUP INC COM USD0.001 PRICE: 91.79 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
31 Jul 23	ENSIGN GROUP INC COM STK	-100.000	9,685.42	0.00	0.00	-7,862.57	1,822.85	0.00	1,822.85
02 Aug 23	SEDOL : B1YWPP8 /ENSG	96.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ENSIGN GROUP INC COM USD0.001 PRICE: 96.87 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	ENSIGN GROUP INC COM STK	-46.000	4,475.99	0.00	0.00	-3,627.88	848.11	0.00	848.11
28 Aug 23	SEDOL : B1YWPP8 /ENSG	97.32							
Settled	LOOP CAPITAL MARKETS LLC / 0.69 ENSIGN GROUP INC COM USD0.001 PRICE: 97.32 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ENSIGN GROUP INC COM STK	-36.000	3,607.35	0.00	0.00	-2,839.21	768.14	0.00	768.14
05 Sep 23	SEDOL : B1YWPP8 /ENSG	100.22							
Settled	LOOP CAPITAL MARKETS LLC / 0.54 ENSIGN GROUP INC COM USD0.001 PRICE: 100.22 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ENSIGN GROUP INC COM STK	-341.000	31,704.21	0.00	0.00	-26,893.65	4,810.56	0.00	4,810.56
19 Sep 23	SEDOL : B1YWPP8 /ENSG	92.98							
Settled	PENSERRASECURITIES / 1.71 ENSIGN GROUP INC COM USD0.001 PRICE: 92.98 BROKER COMMISSION: 1.71 OTHER CHARGES: 0.26 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ENVIRI CORPORATION COM	-61.000	582.84	0.00	0.00	-901.59	-318.75	0.00	-318.75
07 Jul 23	USD1.25	9.57							
Settled	SEDOL : 2412700 /NVRI PENSERRASECURITIES / 0.92 ENVIRI CORPORATION COM USD1.25 PRICE: 9.57 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ENVIRI CORPORATION COM	-625.000	4,759.33	0.00	0.00	-9,237.65	-4,478.32	0.00	-4,478.32
19 Sep 23	USD1.25	7.62							
Settled	SEDOL : 2412700 /NVRI PENSERRASECURITIES / 3.13 ENVIRI CORPORATION COM USD1.25 PRICE: 7.62 BROKER COMMISSION: 3.13 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	EPLUS INC COM	-20.000	1,110.29	0.00	0.00	-972.56	137.73	0.00	137.73
07 Jul 23	SEDOL : 2597748 /PLUS	55.53							
Settled	PENSERRASECURITIES / 0.30 EPLUS INC COM USD0.01 PRICE: 55.53 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	EPLUS INC COM	-16.000	1,009.03	0.00	0.00	-778.05	230.98	0.00	230.98
28 Aug 23	SEDOL : 2597748 /PLUS	63.08							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 EPLUS INC COM USD0.01 PRICE: 63.08 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	EPLUS INC COM	-20.000	1,327.28	0.00	0.00	-972.56	354.72	0.00	354.72
05 Sep 23	SEDOL : 2597748 /PLUS	66.38							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 EPLUS INC COM USD0.01 PRICE: 66.38 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	EPLUS INC COM	-172.000	10,742.17	0.00	0.00	-8,364.05	2,378.12	0.00	2,378.12
19 Sep 23	SEDOL : 2597748 /PLUS	62.46							
Settled	PENSERRASECURITIES / 0.86 EPLUS INC COM USD0.01 PRICE: 62.46 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	ESCO TECHNOLOGIES INC	-20.000	2,013.68	0.00	0.00	-1,650.94	362.74	0.00	362.74
07 Jul 23	SEDOL : 2321583 /ESE	100.70							
Settled	PENSERRASECURITIES / 0.30 ESCO TECHNOLOGIES COM USD0.01 PRICE: 100.7 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ESCO TECHNOLOGIES INC	-15.000	1,555.10	0.00	0.00	-1,238.21	316.89	0.00	316.89
28 Aug 23	SEDOL : 2321583 /ESE	103.69							
Settled	LOOP CAPITAL MARKETS LLC / 0.23 ESCO TECHNOLOGIES COM USD0.01 PRICE: 103.69 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ESCO TECHNOLOGIES INC	-16.000	1,711.90	0.00	0.00	-1,320.76	391.14	0.00	391.14
05 Sep 23	SEDOL : 2321583 /ESE	107.01							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 ESCO TECHNOLOGIES COM USD0.01 PRICE: 107.01 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ESCO TECHNOLOGIES INC	-168.000	17,739.81	0.00	0.00	-13,867.93	3,871.88	0.00	3,871.88
19 Sep 23	SEDOL : 2321583 /ESE	105.60							
Settled	PENSERRASECURITIES / 0.84 ESCO TECHNOLOGIES COM USD0.01 PRICE: 105.6 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	ESSENTIAL PROPERTIES REALTY TR	-100.000	2,453.48	0.00	0.00	-2,558.53	-105.05	0.00	-105.05
02 Aug 23	INC USD0.01	24.55							
Settled	SEDOL : BFFK0X2 /EPRT WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ESSENTIAL PROPERTI USD0.01 PRICE: 24.55 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	ESSENTIAL PROPERTIES REALTY TR	-80.000	1,920.38	0.00	0.00	-2,046.83	-126.45	0.00	-126.45
05 Sep 23	INC USD0.01	24.02							
Settled	SEDOL : BFFK0X2 /EPRT LOOP CAPITAL MARKETS LLC / 1.20 ESSENTIAL PROPERTI USD0.01 PRICE: 24.02 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	ETHAN ALLEN INTERIORS INC COM	-18.000	511.64	0.00	0.00	-444.72	66.92	0.00	66.92
07 Jul 23	SEDOL : 2320825 /ETD	28.44							
Settled	PENSERRASECURITIES / 0.27 ETHAN ALLEN INTERS COM USD0.01 PRICE: 28.44 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ETHAN ALLEN INTERIORS INC COM	-179.000	5,540.89	0.00	0.00	-4,422.49	1,118.40	0.00	1,118.40
19 Sep 23	SEDOL : 2320825 /ETD	30.96							
Settled	PENSERRASECURITIES / 0.90 ETHAN ALLEN INTERS COM USD0.01 PRICE: 30.96 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	EVERTEC INC COM	-50.000	1,856.73	0.00	0.00	-2,079.71	-222.98	0.00	-222.98
07 Jul 23	SEDOL : B7KY3Z6 /EVTC	37.15							
Settled	PENSERRASECURITIES / 0.75 EVERTEC INC USD0.01 PRICE: 37.15 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	EVERTEC INC COM	-37.000	1,448.71	0.00	0.00	-1,538.99	-90.28	0.00	-90.28
28 Aug 23	SEDOL : B7KY3Z6 /EVTC	39.17							
Settled	LOOP CAPITAL MARKETS LLC / 0.56 EVERTEC INC USD0.01 PRICE: 39.17 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	EVERTEC INC COM	-40.000	1,582.18	0.00	0.00	-1,663.77	-81.59	0.00	-81.59
05 Sep 23	SEDOL : B7KY3Z6 /EVTC	39.57							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 EVERTEC INC USD0.01 PRICE: 39.57 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	EVERTEC INC COM	-500.000	18,857.34	0.00	0.00	-20,797.11	-1,939.77	0.00	-1,939.77
19 Sep 23	SEDOL : B7KY3Z6 /EVTC	37.72							
Settled	PENSERRASECURITIES / 2.50 EVERTEC INC USD0.01 PRICE: 37.72 BROKER COMMISSION: 2.50 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	EXP WORLD HOLDINGS INC	-57.000	1,098.09	0.00	0.00	-1,139.14	-41.05	0.00	-41.05
07 Jul 23	SEDOL : BDH2902 /EXPI	19.28							
Settled	PENSERRASECURITIES / 0.86 EXP WORLD HOLD INC COM USD0.00001 PRICE: 19.28 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	EXP WORLD HOLDINGS INC	-42.000	817.52	0.00	0.00	-839.37	-21.85	0.00	-21.85
28 Aug 23	SEDOL : BDH2902 /EXPI	19.48							
Settled	LOOP CAPITAL MARKETS LLC / 0.63 EXP WORLD HOLD INC COM USD0.00001 PRICE: 19.48 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.01 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

05 Jul 23	EXTREME NETWORKS INC COM	-70.000	1,827.33	0.00	0.00	-871.50	955.83	0.00	955.83
07 Jul 23	SEDOL : 2407052 /EXTR	26.12							
Settled	PENSERRASECURITIES / 1.05 EXTREME NETWORKS COM USD0.001 PRICE: 26.12 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	EXTREME NETWORKS INC COM	-100.000	2,657.47	0.00	0.00	-1,244.99	1,412.48	0.00	1,412.48
02 Aug 23	SEDOL : 2407052 /EXTR	26.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 EXTREME NETWORKS COM USD0.001 PRICE: 26.59 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	EXTREME NETWORKS INC COM	-60.000	1,646.08	0.00	0.00	-747.00	899.08	0.00	899.08
05 Sep 23	SEDOL : 2407052 /EXTR	27.45							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 EXTREME NETWORKS COM USD0.001 PRICE: 27.45 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	EXTREME NETWORKS INC COM	-1,034.000	24,665.87	0.00	0.00	-12,873.25	11,792.62	0.00	11,792.62
19 Sep 23	SEDOL : 2407052 /EXTR	23.86							
Settled	PENSERRASECURITIES / 5.17 EXTREME NETWORKS COM USD0.001 PRICE: 23.86 BROKER COMMISSION: 5.17 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
15 Sep 23	EXXON MOBIL CORP COM	-3,358.000	391,858.67	0.00	0.00	-257,970.87	133,887.80	0.00	133,887.80
19 Sep 23	SEDOL : 2326618 /XOM	116.70							
Settled	PENSERRASECURITIES / 16.79 EXXON MOBIL CORP COM NPV PRICE: 116.7 BROKER COMMISSION: 16.79 OTHER CHARGES: 3.14 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	EZCORP INC CL A NON VTG CL A	-40.000	330.19	0.00	0.00	-276.24	53.95	0.00	53.95
07 Jul 23	NON VTG	8.27							
Settled	SEDOL : 2326287 /EZPW PENSERRASECURITIES / 0.60 EZCORP INC CL'A'COM NON VTG USD0.01 PRICE: 8.27 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	EZCORP INC CL A NON VTG CL A	-463.000	3,683.13	0.00	0.00	-3,197.50	485.63	0.00	485.63
19 Sep 23	NON VTG	7.96							
Settled	SEDOL : 2326287 /EZPW PENSERRASECURITIES / 2.32 EZCORP INC CL'A'COM NON VTG USD0.01 PRICE: 7.96 BROKER COMMISSION: 2.32 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	FABRINET COM USD0.01	-19.000	2,412.50	0.00	0.00	-2,004.90	407.60	0.00	407.60
07 Jul 23	SEDOL : B4JSZL8 /FN	126.99							
Settled	PENSERRASECURITIES / 0.29 FABRINET COM USD0.01 PRICE: 126.99 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	FABRINET COM USD0.01	-21.000	3,336.76	0.00	0.00	-2,215.94	1,120.82	0.00	1,120.82
28 Aug 23	SEDOL : B4JSZL8 /FN	158.91							
Settled	LOOP CAPITAL MARKETS LLC / 0.32 FABRINET COM USD0.01 PRICE: 158.91 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FABRINET COM USD0.01	-23.000	3,697.33	0.00	0.00	-2,426.99	1,270.34	0.00	1,270.34
05 Sep 23	SEDOL : B4JSZL8 /FN	160.77							
Settled	LOOP CAPITAL MARKETS LLC / 0.35 FABRINET COM USD0.01 PRICE: 160.77 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	FABRINET COM USD0.01	-242.000	36,598.57	0.00	0.00	-25,536.11	11,062.46	0.00	11,062.46
19 Sep 23	SEDOL : B4JSZL8 /FN	151.24							
Settled	PENSERRASECURITIES / 1.21 FABRINET COM USD0.01 PRICE: 151.24 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
05 Jul 23	FB FINL CORP COM	-27.000	755.85	0.00	0.00	-1,185.84	-429.99	0.00	-429.99
07 Jul 23	SEDOL : BYY5Z69 /FBK	28.01							
Settled	PENSERRASECURITIES / 0.41 FB FINANCIAL CORP COM USD1.00 PRICE: 28.01 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	FB FINL CORP COM	-20.000	619.09	0.00	0.00	-878.40	-259.31	0.00	-259.31
28 Aug 23	SEDOL : BYY5Z69 /FBK	30.97							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 FB FINANCIAL CORP COM USD1.00 PRICE: 30.97 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FB FINL CORP COM	-254.000	7,440.87	0.00	0.00	-11,155.66	-3,714.79	0.00	-3,714.79
19 Sep 23	SEDOL : BYY5Z69 /FBK	29.30							
Settled	PENSERRASECURITIES / 1.27 FB FINANCIAL CORP COM USD1.00 PRICE: 29.3 BROKER COMMISSION: 1.27 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	FEDERAL SIGNAL CORP COM	-33.000	2,083.43	0.00	0.00	-1,328.75	754.68	0.00	754.68
07 Jul 23	SEDOL : 2333986 /FSS	63.15							
Settled	PENSERRASECURITIES / 0.50 FED SIGNAL CORP COM USD1 PRICE: 63.15 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	FEDERAL SIGNAL CORP COM	-35.000	2,029.10	0.00	0.00	-1,409.28	619.82	0.00	619.82
28 Aug 23	SEDOL : 2333986 /FSS	57.99							
Settled	LOOP CAPITAL MARKETS LLC / 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>		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

	FED SIGNAL CORP COM USD1 PRICE: 57.99 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FEDERAL SIGNAL CORP COM	-40.000	2,437.38	0.00	0.00	-1,610.61	826.77	0.00	826.77
05 Sep 23	SEDOL : 2333986 /FSS	60.95							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 FED SIGNAL CORP COM USD1 PRICE: 60.95 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FEDERAL SIGNAL CORP COM	-389.000	23,201.71	0.00	0.00	-15,663.19	7,538.52	0.00	7,538.52
19 Sep 23	SEDOL : 2333986 /FSS	59.65							
Settled	PENSERRASECURITIES / 1.95 FED SIGNAL CORP COM USD1 PRICE: 59.65 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
05 Jul 23	FIRST BANCORP N C COM	-31.000	931.07	0.00	0.00	-1,364.61	-433.54	0.00	-433.54
07 Jul 23	SEDOL : 2351494 /FBNC	30.05							
Settled	PENSERRASECURITIES / 0.47 1ST BANCORP NC COM NPV PRICE: 30.05 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	FIRST BANCORP N C COM	-24.000	710.51	0.00	0.00	-1,056.47	-345.96	0.00	-345.96
28 Aug 23	SEDOL : 2351494 /FBNC	29.62							
Settled	LOOP CAPITAL MARKETS LLC / 0.36 1ST BANCORP NC COM NPV PRICE: 29.62 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FIRST BANCORP N C COM	-285.000	8,166.60	0.00	0.00	-12,545.61	-4,379.01	0.00	-4,379.01
19 Sep 23	SEDOL : 2351494 /FBNC	28.66							
Settled	PENSERRASECURITIES / 1.43 1ST BANCORP NC COM NPV PRICE: 28.66 BROKER COMMISSION: 1.43 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	FIRST BANCORP P R COM NEW	-138.000	1,724.29	0.00	0.00	-1,988.71	-264.42	0.00	-264.42
07 Jul 23	COM NEW	12.51							
Settled	SEDOL : 2296926 /FBP PENSERRASECURITIES / 2.07 FIRST BANCORP P R COM USD1 PRICE: 12.51 BROKER COMMISSION: 2.07 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	FIRST BANCORP P R COM NEW	-102.000	1,397.89	0.00	0.00	-1,469.91	-72.02	0.00	-72.02
28 Aug 23	COM NEW	13.72							
Settled	SEDOL : 2296926 /FBP LOOP CAPITAL MARKETS LLC / 1.53 FIRST BANCORP P R COM USD1 PRICE: 13.72 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FIRST BANCORP P R COM NEW	-120.000	1,661.38	0.00	0.00	-1,729.31	-67.93	0.00	-67.93
05 Sep 23	COM NEW	13.86							
Settled	SEDOL : 2296926 /FBP LOOP CAPITAL MARKETS LLC / 1.80 FIRST BANCORP P R COM USD1 PRICE: 13.86 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FIRST BANCORP P R COM NEW	-1,411.000	19,238.82	0.00	0.00	-20,333.81	-1,094.99	0.00	-1,094.99
19 Sep 23	COM NEW	13.64							
Settled	SEDOL : 2296926 /FBP PENSERRASECURITIES / 7.06 FIRST BANCORP P R COM USD1 PRICE: 13.64 BROKER COMMISSION: 7.06 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	FIRST FINL BANCORP OHIO COM	-73.000	1,488.08	0.00	0.00	-1,805.52	-317.44	0.00	-317.44
07 Jul 23	SEDOL : 2352806 /FFBC	20.40							
Settled	PENSERRASECURITIES / 1.10 1ST FINL BANCORP COM NPV PRICE: 20.4 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	FIRST FINL BANCORP OHIO COM	-54.000	1,129.94	0.00	0.00	-1,335.59	-205.65	0.00	-205.65
28 Aug 23	SEDOL : 2352806 /FFBC	20.94							
Settled	LOOP CAPITAL MARKETS LLC / 0.81 1ST FINL BANCORP COM NPV PRICE: 20.94 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FIRST FINL BANCORP OHIO COM	-60.000	1,245.89	0.00	0.00	-1,483.99	-238.10	0.00	-238.10
05 Sep 23	SEDOL : 2352806 /FFBC	20.78							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 1ST FINL BANCORP COM NPV PRICE: 20.78 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FIRST FINL BANCORP OHIO COM	-639.000	12,949.22	0.00	0.00	-15,804.49	-2,855.27	0.00	-2,855.27
19 Sep 23	SEDOL : 2352806 /FFBC	20.27							
Settled	PENSERRASECURITIES / 3.20 1ST FINL BANCORP COM NPV PRICE: 20.27 BROKER COMMISSION: 3.20 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	FIRST HAWAIIAN INC COM	-98.000	1,783.09	0.00	0.00	-2,714.56	-931.47	0.00	-931.47
07 Jul 23	SEDOL : BDC6HG1 /FHB	18.21							
Settled	PENSERRASECURITIES / 1.47 FIRST HAWAIIAN COM USD0.01 PRICE: 18.21 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	FIRST HAWAIIAN INC COM	-73.000	1,373.47	0.00	0.00	-2,022.07	-648.60	0.00	-648.60
28 Aug 23	SEDOL : BDC6HG1 /FHB	18.83							
Settled	LOOP CAPITAL MARKETS LLC / 1.10 FIRST HAWAIIAN COM USD0.01 PRICE: 18.83 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FIRST HAWAIIAN INC COM	-90.000	1,700.53	0.00	0.00	-2,492.97	-792.44	0.00	-792.44
05 Sep 23	SEDOL : BDC6HG1 /FHB	18.91							
Settled	LOOP CAPITAL MARKETS LLC / 1.35								

◆ 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

	FIRST HAWAIIAN COM USD0.01 PRICE: 18.91 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FIRST HAWAIIAN INC COM	-839.000	15,315.81	0.00	0.00	-23,240.00	-7,924.19	0.00	-7,924.19
19 Sep 23	SEDOL : BDC6HG1 /FHB	18.26							
Settled	PENSERRASECURITIES / 4.20 FIRST HAWAIIAN COM USD0.01 PRICE: 18.26 BROKER COMMISSION: 4.20 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	FORMFACTOR INC COM STK	-59.000	1,921.90	0.00	0.00	-2,346.23	-424.33	0.00	-424.33
07 Jul 23	SEDOL : 2891826 /FORM	32.59							
Settled	PENSERRASECURITIES / 0.89 FORMFACTOR INC COM USD0.001 PRICE: 32.59 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	FORMFACTOR INC COM STK	-44.000	1,367.28	0.00	0.00	-1,749.73	-382.45	0.00	-382.45
28 Aug 23	SEDOL : 2891826 /FORM	31.09							
Settled	LOOP CAPITAL MARKETS LLC / 0.66 FORMFACTOR INC COM USD0.001 PRICE: 31.09 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FORMFACTOR INC COM STK	-50.000	1,765.23	0.00	0.00	-1,988.33	-223.10	0.00	-223.10
05 Sep 23	SEDOL : 2891826 /FORM	35.32							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 FORMFACTOR INC COM USD0.001 PRICE: 35.32 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FORMFACTOR INC COM STK	-438.000	13,746.52	0.00	0.00	-17,417.80	-3,671.28	0.00	-3,671.28
19 Sep 23	SEDOL : 2891826 /FORM	31.39							
Settled	PENSERRASECURITIES / 2.19 FORMFACTOR INC COM USD0.001 PRICE: 31.39 BROKER COMMISSION: 2.19 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	FORRESTER RESH INC COM	-7.000	201.90	0.00	0.00	-374.73	-172.83	0.00	-172.83
07 Jul 23	SEDOL : 2398855 /FORR	28.86							
Settled	PENSERRASECURITIES / 0.11 FORRESTER RESEARCH COM USD0.01 PRICE: 28.86 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	FORTREA HLDGS INC COM	-50.000	1,323.23	0.00	0.00	-1,850.75	-527.52	0.00	-527.52
28 Aug 23	SEDOL : BRXYZ57 /FTRE	26.48							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 FORTREA HOLDINGS I COM USD0.001 PRICE: 26.48 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FORTREA HLDGS INC COM	-60.000	1,652.08	0.00	0.00	-2,220.90	-568.82	0.00	-568.82
05 Sep 23	SEDOL : BRXYZ57 /FTRE	27.55							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 FORTREA HOLDINGS I COM USD0.001 PRICE: 27.55 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FORTREA HLDGS INC COM	-587.000	17,149.06	0.00	0.00	-21,727.80	-4,578.74	0.00	-4,578.74
19 Sep 23	SEDOL : BRXYZ57 /FTRE	29.22							
Settled	PENSERRASECURITIES / 2.94 FORTREA HOLDINGS I COM USD0.001 PRICE: 29.22 BROKER COMMISSION: 2.94 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	FORWARD AIR CORP COM	-14.000	1,454.79	0.00	0.00	-1,462.52	-7.73	0.00	-7.73
07 Jul 23	SEDOL : 2510790 /FWRD	103.93							
Settled	PENSERRASECURITIES / 0.21 FORWARD AIR CORPN COM USD0.01 PRICE: 103.93 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	FORWARD AIR CORP COM	-15.000	1,022.01	0.00	0.00	-1,566.99	-544.98	0.00	-544.98
28 Aug 23	SEDOL : 2510790 /FWRD	68.15							
Settled	LOOP CAPITAL MARKETS LLC / 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

FORWARD AIR CORPN COM USD0.01 PRICE: 68.15
 BROKER COMMISSION: 0.23 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	FORWARD AIR CORP COM	-228.000	15,764.93	0.00	0.00	-23,818.22	-8,053.29	0.00	-8,053.29
19 Sep 23	SEDOL : 2510790 /FWRD	69.15							
Settled	PENSERRASECURITIES / 1.14								
	FORWARD AIR CORPN COM USD0.01 PRICE: 69.15 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	FOUR CORNERS PPTY TR INC COM	-49.000	1,252.17	0.00	0.00	-1,355.18	-103.01	0.00	-103.01
07 Jul 23	SEDOL : BZ16HK0 /FCPT	25.57							
Settled	PENSERRASECURITIES / 0.74								
	FOUR CORNERS PPTY COM USD0.0001 PRICE: 25.57 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	FOUR CORNERS PPTY TR INC COM	-100.000	2,628.47	0.00	0.00	-2,765.67	-137.20	0.00	-137.20
02 Aug 23	SEDOL : BZ16HK0 /FCPT	26.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								
	FOUR CORNERS PPTY COM USD0.0001 PRICE: 26.3 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
05 Jul 23	FRANKLIN BSP REALTY TRUST INC	-63.000	877.89	0.00	0.00	-900.27	-22.38	0.00	-22.38
07 Jul 23	SEDOL : BN14T59 /FBRT	13.95							
Settled	PENSERRASECURITIES / 0.95								
	FRANKLIN BSP REALT COM USD0.01 PRICE: 13.95 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	FRANKLIN BSP REALTY TRUST INC	-47.000	629.08	0.00	0.00	-671.63	-42.55	0.00	-42.55
28 Aug 23	SEDOL : BN14T59 /FBRT	13.40							
Settled	LOOP CAPITAL MARKETS LLC / 0.71								

◆ 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

FRANKLIN BSP REALT COM USD0.01 PRICE: 13.4
 BROKER COMMISSION: 0.71 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	FRANKLIN BSP REALTY TRUST INC		-611.000	8,673.07	0.00	0.00	-8,731.16	-58.09	0.00	-58.09
19 Sep 23	SEDOL : BN14T59 /FBRT		14.20							
Settled	PENSERRASECURITIES / 3.06									
	FRANKLIN BSP REALT COM USD0.01 PRICE: 14.2									
	BROKER COMMISSION: 3.06 OTHER CHARGES:									
	0.07 BROKER: PENSERRASECURITIES									
05 Jul 23	FRANKLIN ELEC INC COM		-21.000	2,121.29	0.00	0.00	-1,819.48	301.81	0.00	301.81
07 Jul 23	SEDOL : 2350383 /FELE		101.03							
Settled	PENSERRASECURITIES / 0.32									
	FRANKLIN ELECTRIC COM USD0.10 PRICE: 101.03									
	BROKER COMMISSION: 0.32 OTHER CHARGES:									
	0.02 BROKER: PENSERRASECURITIES									
24 Aug 23	FRANKLIN ELEC INC COM		-22.000	2,087.01	0.00	0.00	-1,906.12	180.89	0.00	180.89
28 Aug 23	SEDOL : 2350383 /FELE		94.88							
Settled	LOOP CAPITAL MARKETS LLC / 0.33									
	FRANKLIN ELECTRIC COM USD0.10 PRICE: 94.88									
	BROKER COMMISSION: 0.33 OTHER CHARGES:									
	0.02 BROKER: LOOP CAPITAL MARKETS LLC									
31 Aug 23	FRANKLIN ELEC INC COM		-20.000	1,933.88	0.00	0.00	-1,732.83	201.05	0.00	201.05
05 Sep 23	SEDOL : 2350383 /FELE		96.71							
Settled	LOOP CAPITAL MARKETS LLC / 0.30									
	FRANKLIN ELECTRIC COM USD0.10 PRICE: 96.71									
	BROKER COMMISSION: 0.30 OTHER CHARGES:									
	0.02 BROKER: LOOP CAPITAL MARKETS LLC									
15 Sep 23	FRANKLIN ELEC INC COM		-119.000	10,974.68	0.00	0.00	-10,310.36	664.32	0.00	664.32
19 Sep 23	SEDOL : 2350383 /FELE		92.23							
Settled	PENSERRASECURITIES / 0.60									
	FRANKLIN ELECTRIC COM USD0.10 PRICE: 92.23									
	BROKER COMMISSION: 0.60 OTHER CHARGES:									
	0.09 BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	FRESH DEL MONTE PRODUCE INC	-24.000	614.27	0.00	0.00	-687.07	-72.80	0.00	-72.80
07 Jul 23	COM STK	25.61							
Settled	SEDOL : 2118707 /FDP PENSERRASECURITIES / 0.36 FRESH DEL MONTE PR COM USD0.01 PRICE: 25.61 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	FRESH DEL MONTE PRODUCE INC	-40.000	1,021.39	0.00	0.00	-1,145.12	-123.73	0.00	-123.73
05 Sep 23	COM STK	25.55							
Settled	SEDOL : 2118707 /FDP LOOP CAPITAL MARKETS LLC / 0.60 FRESH DEL MONTE PR COM USD0.01 PRICE: 25.55 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	FRONTDOOR INC COM	-63.000	2,005.58	0.00	0.00	-1,534.05	471.53	0.00	471.53
07 Jul 23	SEDOL : BFYF094 /FTDR	31.85							
Settled	PENSERRASECURITIES / 0.95 FRONTDOOR INC COM USD0.01 PRICE: 31.85 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	FRONTDOOR INC COM	-100.000	3,490.47	0.00	0.00	-2,435.00	1,055.47	0.00	1,055.47
02 Aug 23	SEDOL : BFYF094 /FTDR	34.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 FRONTDOOR INC COM USD0.01 PRICE: 34.92 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	FRONTDOOR INC COM	-747.000	23,324.88	0.00	0.00	-18,189.49	5,135.39	0.00	5,135.39
19 Sep 23	SEDOL : BFYF094 /FTDR	31.23							
Settled	PENSERRASECURITIES / 3.74 FRONTDOOR INC COM USD0.01 PRICE: 31.23 BROKER COMMISSION: 3.74 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	FULGENT GENETICS INC COM	-15.000	549.81	0.00	0.00	-1,035.75	-485.94	0.00	-485.94
07 Jul 23	SEDOL : BYQBFQ5 /FLGT	36.67							
Settled	PENSERRASECURITIES / 0.23 FULGENT GENETICS COM USD0.0001 PRICE: 36.67 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	FULLER H B CO COM	-29.000	1,979.08	0.00	0.00	-2,072.18	-93.10	0.00	-93.10
07 Jul 23	SEDOL : 2354664 /FUL	68.26							
Settled	PENSERRASECURITIES / 0.44 FULLER(HB)CO COM USD1 PRICE: 68.26 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	FULLER H B CO COM	-240.000	17,763.45	0.00	0.00	-17,149.07	614.38	0.00	614.38
02 Aug 23	SEDOL : 2354664 /FUL	74.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.60 FULLER(HB)CO COM USD1 PRICE: 74.03 BROKER COMMISSION: 3.60 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	FULLER H B CO COM	-44.000	3,052.03	0.00	0.00	-3,146.14	-94.11	0.00	-94.11
28 Aug 23	SEDOL : 2354664 /FUL	69.38							
Settled	LOOP CAPITAL MARKETS LLC / 0.66 FULLER(HB)CO COM USD1 PRICE: 69.38 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FULLER H B CO COM	-30.000	2,175.43	0.00	0.00	-2,145.10	30.33	0.00	30.33
05 Sep 23	SEDOL : 2354664 /FUL	72.53							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 FULLER(HB)CO COM USD1 PRICE: 72.53 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	FULLER H B CO COM	-357.000	24,581.03	0.00	0.00	-25,526.66	-945.63	0.00	-945.63
19 Sep 23	SEDOL : 2354664 /FUL	68.86							
Settled	PENSERRASECURITIES / 1.79 FULLER(HB)CO COM USD1 PRICE: 68.86 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
05 Jul 23	FULTON FINL CORP PA COM	-127.000	1,514.45	0.00	0.00	-1,635.13	-120.68	0.00	-120.68
07 Jul 23	SEDOL : 2356585 /FULT	11.94							
Settled	PENSERRASECURITIES / 1.91 FULTON FINL CORP COM USD2.50 PRICE: 11.94 BROKER COMMISSION: 1.91 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	FULTON FINL CORP PA COM	-94.000	1,224.34	0.00	0.00	-1,210.25	14.09	0.00	14.09
28 Aug 23	SEDOL : 2356585 /FULT	13.04							
Settled	LOOP CAPITAL MARKETS LLC / 1.41 FULTON FINL CORP COM USD2.50 PRICE: 13.04 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	FULTON FINL CORP PA COM	-110.000	1,464.63	0.00	0.00	-1,416.25	48.38	0.00	48.38
05 Sep 23	SEDOL : 2356585 /FULT	13.33							
Settled	LOOP CAPITAL MARKETS LLC / 1.65 FULTON FINL CORP COM USD2.50 PRICE: 13.33 BROKER COMMISSION: 1.65 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	FULTON FINL CORP PA COM	-1,312.000	17,088.66	0.00	0.00	-16,892.00	196.66	0.00	196.66
19 Sep 23	SEDOL : 2356585 /FULT	13.03							
Settled	PENSERRASECURITIES / 6.56 FULTON FINL CORP COM USD2.50 PRICE: 13.03 BROKER COMMISSION: 6.56 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	FUTUREFUEL CORP COM STK	-14.000	121.02	0.00	0.00	-111.28	9.74	0.00	9.74
07 Jul 23	SEDOL : B3BBD4 /FF	8.66							
Settled	PENSERRASECURITIES / 0.21								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

FUTUREFUEL CORP COM USD0.0001 PRICE: 8.66
 BROKER COMMISSION: 0.21 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	FUTUREFUEL CORP COM STK	-3,990.000	29,066.91	0.00	0.00	-31,713.41	-2,646.50	0.00	-2,646.50
19 Sep 23	SEDOL : B3BBD4 /FF	7.29							
Settled	PENSERRASECURITIES / 19.95								

FUTUREFUEL CORP COM USD0.0001 PRICE: 7.29
 BROKER COMMISSION: 19.95 OTHER CHARGES:
 0.24 BROKER: PENSERRASECURITIES

05 Jul 23	GENTHERM INC COM NPV	-25.000	1,403.10	0.00	0.00	-2,134.71	-731.61	0.00	-731.61
07 Jul 23	SEDOL : B8JFD24 /THRM	56.14							
Settled	PENSERRASECURITIES / 0.38								

GENTHERM INC COM NPV PRICE: 56.14 BROKER
 COMMISSION: 0.38 OTHER CHARGES: 0.02
 BROKER: PENSERRASECURITIES

24 Aug 23	GENTHERM INC COM NPV	-19.000	1,145.97	0.00	0.00	-1,622.38	-476.41	0.00	-476.41
28 Aug 23	SEDOL : B8JFD24 /THRM	60.33							
Settled	LOOP CAPITAL MARKETS LLC / 0.29								

GENTHERM INC COM NPV PRICE: 60.33 BROKER
 COMMISSION: 0.29 OTHER CHARGES: 0.01
 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	GENTHERM INC COM NPV	-20.000	1,203.89	0.00	0.00	-1,707.77	-503.88	0.00	-503.88
05 Sep 23	SEDOL : B8JFD24 /THRM	60.21							
Settled	LOOP CAPITAL MARKETS LLC / 0.30								

GENTHERM INC COM NPV PRICE: 60.21 BROKER
 COMMISSION: 0.30 OTHER CHARGES: 0.01
 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	GENTHERM INC COM NPV	-242.000	13,775.73	0.00	0.00	-20,663.99	-6,888.26	0.00	-6,888.26
19 Sep 23	SEDOL : B8JFD24 /THRM	56.93							
Settled	PENSERRASECURITIES / 1.21								

GENTHERM INC COM NPV PRICE: 56.93 BROKER
 COMMISSION: 1.21 OTHER CHARGES: 0.12
 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	GENWORTH FINL INC COMMON	-366.000	1,937.95	0.00	0.00	-1,497.10	440.85	0.00	440.85
07 Jul 23	STOCK	5.31							
Settled	SEDOL : B011WL6 /GNW PENSERRASECURITIES / 5.49 GENWORTH FINANCIAL COM USD0.001 CLASS A PRICE: 5.31 BROKER COMMISSION: 5.49 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	GENWORTH FINL INC COMMON	-272.000	1,570.78	0.00	0.00	-1,112.60	458.18	0.00	458.18
28 Aug 23	STOCK	5.79							
Settled	SEDOL : B011WL6 /GNW LOOP CAPITAL MARKETS LLC / 4.08 GENWORTH FINANCIAL COM USD0.001 CLASS A PRICE: 5.79 BROKER COMMISSION: 4.08 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	GENWORTH FINL INC COMMON	-310.000	1,790.23	0.00	0.00	-1,268.04	522.19	0.00	522.19
05 Sep 23	STOCK	5.79							
Settled	SEDOL : B011WL6 /GNW LOOP CAPITAL MARKETS LLC / 4.65 GENWORTH FINANCIAL COM USD0.001 CLASS A PRICE: 5.79 BROKER COMMISSION: 4.65 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GENWORTH FINL INC COMMON	-5,359.000	31,001.56	0.00	0.00	-21,920.65	9,080.91	0.00	9,080.91
19 Sep 23	STOCK	5.79							
Settled	SEDOL : B011WL6 /GNW PENSERRASECURITIES / 26.80 GENWORTH FINANCIAL COM USD0.001 CLASS A PRICE: 5.79 BROKER COMMISSION: 26.80 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
05 Jul 23	GEO GROUP INC(THE) COM	-96.000	690.71	0.00	0.00	-743.17	-52.46	0.00	-52.46
07 Jul 23	USD0.01 NEW	7.21							
Settled	SEDOL : BNLYWQ1 /GEO PENSERRASECURITIES / 1.44								

◆ 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

GEO GROUP INC COM USD0.01 NEW PRICE: 7.21
 BROKER COMMISSION: 1.44 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	GEO GROUP INC(THE) COM	-72.000	510.83	0.00	0.00	-557.38	-46.55	0.00	-46.55
28 Aug 23	USD0.01 NEW	7.11							
Settled	SEDOL : BNLYWQ1 /GEO LOOP CAPITAL MARKETS LLC / 1.08 GEO GROUP INC COM USD0.01 NEW PRICE: 7.11 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GEO GROUP INC(THE) COM	-908.000	6,868.96	0.00	0.00	-7,029.14	-160.18	0.00	-160.18
19 Sep 23	USD0.01 NEW	7.57							
Settled	SEDOL : BNLYWQ1 /GEO PENSERRASECURITIES / 4.54 GEO GROUP INC COM USD0.01 NEW PRICE: 7.57 BROKER COMMISSION: 4.54 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	GETTY RLTY CORP NEW COM	-35.000	1,182.11	0.00	0.00	-1,075.68	106.43	0.00	106.43
07 Jul 23	SEDOL : 2698146 /GTY	33.79							
Settled	PENSERRASECURITIES / 0.53 GETTY REALTY CORP COM USD0.01 PRICE: 33.79 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	GETTY RLTY CORP NEW COM	-25.000	752.61	0.00	0.00	-768.34	-15.73	0.00	-15.73
28 Aug 23	SEDOL : 2698146 /GTY	30.12							
Settled	LOOP CAPITAL MARKETS LLC / 0.38 GETTY REALTY CORP COM USD0.01 PRICE: 30.12 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GETTY RLTY CORP NEW COM	-195.000	5,784.62	0.00	0.00	-5,993.06	-208.44	0.00	-208.44
19 Sep 23	SEDOL : 2698146 /GTY	29.67							
Settled	PENSERRASECURITIES / 0.98								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

GETTY REALTY CORP COM USD0.01 PRICE: 29.67
 BROKER COMMISSION: 0.98 OTHER CHARGES:
 0.05 BROKER: PENSERRASECURITIES

05 Jul 23	GIBRALTAR INDS INC COM	-23.000	1,404.01	0.00	0.00	-1,349.90	54.11	0.00	54.11
07 Jul 23	SEDOL : 2369226 /ROCK	61.06							
Settled	PENSERRASECURITIES / 0.35								
	GIBRALTAR INDS INC COM USD0.01 PRICE: 61.06								
	BROKER COMMISSION: 0.35 OTHER CHARGES:								
	0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	GIBRALTAR INDS INC COM	-17.000	1,215.23	0.00	0.00	-997.75	217.48	0.00	217.48
28 Aug 23	SEDOL : 2369226 /ROCK	71.50							
Settled	LOOP CAPITAL MARKETS LLC / 0.26								
	GIBRALTAR INDS INC COM USD0.01 PRICE: 71.5								
	BROKER COMMISSION: 0.26 OTHER CHARGES:								
	0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	GIBRALTAR INDS INC COM	-20.000	1,500.28	0.00	0.00	-1,173.82	326.46	0.00	326.46
05 Sep 23	SEDOL : 2369226 /ROCK	75.03							
Settled	LOOP CAPITAL MARKETS LLC / 0.30								
	GIBRALTAR INDS INC COM USD0.01 PRICE: 75.03								
	BROKER COMMISSION: 0.30 OTHER CHARGES:								
	0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GIBRALTAR INDS INC COM	-200.000	13,984.88	0.00	0.00	-11,738.22	2,246.66	0.00	2,246.66
19 Sep 23	SEDOL : 2369226 /ROCK	69.93							
Settled	PENSERRASECURITIES / 1.00								
	GIBRALTAR INDS INC COM USD0.01 PRICE: 69.93								
	BROKER COMMISSION: 1.00 OTHER CHARGES:								
	0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	G-III APPAREL GROUP LTD COM	-31.000	597.51	0.00	0.00	-837.16	-239.65	0.00	-239.65
07 Jul 23	SEDOL : 2369721 /GIII	19.29							
Settled	PENSERRASECURITIES / 0.47								
	G-III APPAREL GP COM USD0.01 PRICE: 19.29								
	BROKER COMMISSION: 0.47 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23 19 Sep 23 Settled	G-III APPAREL GROUP LTD COM SEDOL : 2369721 /GIII PENSERRASECURITIES / 1.95 G-III APPAREL GP COM USD0.01 PRICE: 25.24 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES	-390.000 25.24	9,841.57	0.00	0.00	-10,532.02	-690.45	0.00	-690.45
05 Jul 23 07 Jul 23 Settled	GLAUKOS CORP COM SEDOL : BYMWL19 /GKOS PENSERRASECURITIES / 0.39 GLAUKOS CORPORATIO COM USD0.001 PRICE: 69.67 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-26.000 69.67	1,811.01	0.00	0.00	-1,280.03	530.98	0.00	530.98
31 Jul 23 02 Aug 23 Settled	GLAUKOS CORP COM SEDOL : BYMWL19 /GKOS WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 GLAUKOS CORPORATIO COM USD0.001 PRICE: 77.14 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-22.000 77.14	1,696.73	0.00	0.00	-1,083.10	613.63	0.00	613.63
31 Aug 23 05 Sep 23 Settled	GLAUKOS CORP COM SEDOL : BYMWL19 /GKOS LOOP CAPITAL MARKETS LLC / 0.45 GLAUKOS CORPORATIO COM USD0.001 PRICE: 75.14 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-30.000 75.14	2,253.73	0.00	0.00	-1,476.96	776.77	0.00	776.77
15 Sep 23 19 Sep 23 Settled	GLAUKOS CORP COM SEDOL : BYMWL19 /GKOS PENSERRASECURITIES / 1.32 GLAUKOS CORPORATIO COM USD0.001 PRICE: 75.12 BROKER COMMISSION: 1.32 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES	-263.000 75.12	19,755.08	0.00	0.00	-12,947.99	6,807.09	0.00	6,807.09

◆ 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

05 Jul 23	GLOBAL NET LEASE INC COM NEW	-79.000	844.89	0.00	0.00	-1,164.06	-319.17	0.00	-319.17
07 Jul 23	COMN STOCK	10.71							
Settled	SEDOL : BZCFW78 /GNL PENSERRASECURITIES / 1.19 GLOBAL NET LEASE COM USD0.01 PRICE: 10.71 BROKER COMMISSION: 1.19 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	GLOBAL NET LEASE INC COM NEW	-60.000	641.69	0.00	0.00	-884.09	-242.40	0.00	-242.40
28 Aug 23	COMN STOCK	10.71							
Settled	SEDOL : BZCFW78 /GNL LOOP CAPITAL MARKETS LLC / 0.90 GLOBAL NET LEASE COM USD0.01 PRICE: 10.71 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GLOBAL NET LEASE INC COM NEW	-1,203.000	13,491.53	0.00	0.00	-15,831.74	-2,340.21	0.00	-2,340.21
19 Sep 23	COMN STOCK	11.22							
Settled	SEDOL : BZCFW78 /GNL PENSERRASECURITIES / 6.02 GLOBAL NET LEASE COM USD0.01 PRICE: 11.22 BROKER COMMISSION: 6.02 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
07 Sep 23	GLOBUS MED INC CL A NEW COM	-6,057.000	314,750.09	0.00	0.00	-326,205.53	-11,455.44	0.00	-11,455.44
11 Sep 23	STK	51.9801							
Settled	SEDOL : B7D65M0 /GMED PERSHING LLC / 90.86 GLOBUS MED INC COM USD0.001 CL 'A' PRICE: 51.9801007 BROKER COMMISSION: 90.86 OTHER CHARGES: 2.52 BROKER: PERSHING LLC								
05 Jul 23	GMS INC COM	-22.000	1,515.23	0.00	0.00	-1,117.36	397.87	0.00	397.87
07 Jul 23	SEDOL : BYY9FS3 /GMS	68.89							
Settled	PENSERRASECURITIES / 0.33 GMS INC COM USD0.01 PRICE: 68.89 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	GMS INC COM	-100.000	7,367.44	0.00	0.00	-5,078.93	2,288.51	0.00	2,288.51
02 Aug 23	SEDOL : BYY9FS3 /GMS	73.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								
	GMS INC COM USD0.01 PRICE: 73.69 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	GMS INC COM	-35.000	2,438.95	0.00	0.00	-1,792.01	646.94	0.00	646.94
28 Aug 23	SEDOL : BYY9FS3 /GMS	69.70							
Settled	LOOP CAPITAL MARKETS LLC / 0.53								
	GMS INC COM USD0.01 PRICE: 69.7 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	GMS INC COM	-20.000	1,386.48	0.00	0.00	-1,024.01	362.47	0.00	362.47
05 Sep 23	SEDOL : BYY9FS3 /GMS	69.34							
Settled	LOOP CAPITAL MARKETS LLC / 0.30								
	GMS INC COM USD0.01 PRICE: 69.34 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GMS INC COM	-359.000	22,593.47	0.00	0.00	-18,380.89	4,212.58	0.00	4,212.58
19 Sep 23	SEDOL : BYY9FS3 /GMS	62.94							
Settled	PENSERRASECURITIES / 1.80								
	GMS INC COM USD0.01 PRICE: 62.94 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
05 Jul 23	GOGO INC COM	-51.000	843.27	0.00	0.00	-963.32	-120.05	0.00	-120.05
07 Jul 23	SEDOL : BB2C2R1 /GOGO	16.55							
Settled	PENSERRASECURITIES / 0.77								
	GOGO INC COM USD0.0001 PRICE: 16.55 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	GOGO INC COM	-1,074.000	13,172.50	0.00	0.00	-20,286.35	-7,113.85	0.00	-7,113.85
19 Sep 23	SEDOL : BB2C2R1 /GOGO	12.27							
Settled	PENSERRASECURITIES / 5.37 GOGO INC COM USD0.0001 PRICE: 12.27 BROKER COMMISSION: 5.37 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	GOLDEN ENTMT INC COM	-16.000	643.59	0.00	0.00	-836.55	-192.96	0.00	-192.96
07 Jul 23	SEDOL : BYNH8R8 /GDEN	40.24							
Settled	PENSERRASECURITIES / 0.24 GOLDEN ENTMT INC COM USD0.01 PRICE: 40.24 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	GOLDEN ENTMT INC COM	-30.000	1,091.84	0.00	0.00	-1,568.52	-476.68	0.00	-476.68
05 Sep 23	SEDOL : BYNH8R8 /GDEN	36.41							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 GOLDEN ENTMT INC COM USD0.01 PRICE: 36.41 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GOLDEN ENTMT INC COM	-227.000	8,279.75	0.00	0.00	-11,868.48	-3,588.73	0.00	-3,588.73
19 Sep 23	SEDOL : BYNH8R8 /GDEN	36.48							
Settled	PENSERRASECURITIES / 1.14 GOLDEN ENTMT INC COM USD0.01 PRICE: 36.48 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Sep 23	GOOSEHEAD INS INC COM CL A	-94.000	6,795.67	0.00	0.00	-6,568.25	227.42	0.00	227.42
19 Sep 23	COM CL A	72.30							
Settled	SEDOL : BZ2YT30 /GSHD PENSERRASECURITIES / 0.47 GOOSEHEAD INS INC COM USD0.01 CL A PRICE: 72.3 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	GRANITE CONST INC COM	-34.000	1,339.41	0.00	0.00	-1,235.92	103.49	0.00	103.49
07 Jul 23	SEDOL : 2381189 /GVA	39.41							
Settled	PENSERRASECURITIES / 0.51 GRANITE CONST COM USD0.01 PRICE: 39.41 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	GRANITE CONST INC COM	-100.000	4,091.46	0.00	0.00	-3,635.07	456.39	0.00	456.39
02 Aug 23	SEDOL : 2381189 /GVA	40.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 GRANITE CONST COM USD0.01 PRICE: 40.93 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	GRANITE CONST INC COM	-239.000	9,346.01	0.00	0.00	-8,687.81	658.20	0.00	658.20
19 Sep 23	SEDOL : 2381189 /GVA	39.11							
Settled	PENSERRASECURITIES / 1.20 GRANITE CONST COM USD0.01 PRICE: 39.11 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	GREEN BRICK PARTNERS INC COM	-20.000	1,093.29	0.00	0.00	-479.45	613.84	0.00	613.84
07 Jul 23	SEDOL : BS7T2R6 /GRBK	54.68							
Settled	PENSERRASECURITIES / 0.30 GREEN BRICK COM PRICE: 54.68 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	GREEN BRICK PARTNERS INC COM	-16.000	760.39	0.00	0.00	-383.56	376.83	0.00	376.83
28 Aug 23	SEDOL : BS7T2R6 /GRBK	47.54							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 GREEN BRICK COM PRICE: 47.54 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 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

15 Sep 23 19 Sep 23 Settled	GREEN BRICK PARTNERS INC COM SEDOL : BS7T2R6 /GRBK PENSERRASECURITIES / 2.04 GREEN BRICK COM PRICE: 42.98 BROKER COMMISSION: 2.04 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES	-407.000 42.98	17,490.68	0.00	0.00	-9,756.74	7,733.94	0.00	7,733.94
05 Jul 23 07 Jul 23 Settled	GREEN DOT CORP COM STK SEDOL : B3WNNP3 /GDOT PENSERRASECURITIES / 0.54 GREEN DOT CORP COM CL A USD0.001 PRICE: 18.31 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-36.000 18.31	658.61	0.00	0.00	-1,212.84	-554.23	0.00	-554.23
15 Sep 23 19 Sep 23 Settled	GREEN DOT CORP COM STK SEDOL : B3WNNP3 /GDOT PENSERRASECURITIES / 2.78 GREEN DOT CORP COM CL A USD0.001 PRICE: 14.77 BROKER COMMISSION: 2.78 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES	-555.000 14.77	8,194.50	0.00	0.00	-18,698.00	-10,503.50	0.00	-10,503.50
05 Jul 23 07 Jul 23 Settled	GREEN PLAINS INC COM STK SEDOL : B11FJD6 /GPRE PENSERRASECURITIES / 0.69 GREEN PLAINS INC COM STK PRICE: 32.69 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-46.000 32.69	1,503.03	0.00	0.00	-1,506.30	-3.27	0.00	-3.27
24 Aug 23 28 Aug 23 Settled	GREEN PLAINS INC COM STK SEDOL : B11FJD6 /GPRE LOOP CAPITAL MARKETS LLC / 0.51 GREEN PLAINS INC COM STK PRICE: 30.87 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-34.000 30.87	1,049.06	0.00	0.00	-1,113.35	-64.29	0.00	-64.29
31 Aug 23 05 Sep 23 Settled	GREEN PLAINS INC COM STK SEDOL : B11FJD6 /GPRE LOOP CAPITAL MARKETS LLC / 0.60	-40.000 31.04	1,240.99	0.00	0.00	-1,309.83	-68.84	0.00	-68.84

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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

GREEN PLAINS INC COM STK PRICE: 31.04
 BROKER COMMISSION: 0.60 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	GREEN PLAINS INC COM STK	-392.000	13,247.53	0.00	0.00	-12,836.30	411.23	0.00	411.23
19 Sep 23	SEDOL : B11FJD6 /GPRE	33.80							
Settled	PENSERRASECURITIES / 1.96								
	GREEN PLAINS INC COM STK PRICE: 33.8 BROKER COMMISSION: 1.96 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	GREENBRIER COS INC COM STK	-25.000	1,065.61	0.00	0.00	-1,099.16	-33.55	0.00	-33.55
07 Jul 23	SEDOL : 2387530 /GBX	42.64							
Settled	PENSERRASECURITIES / 0.38								
	GREENBRIER COS INC COM USD0.001 PRICE: 42.64 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	GREENBRIER COS INC COM STK	-18.000	760.40	0.00	0.00	-791.39	-30.99	0.00	-30.99
28 Aug 23	SEDOL : 2387530 /GBX	42.26							
Settled	LOOP CAPITAL MARKETS LLC / 0.27								
	GREENBRIER COS INC COM USD0.001 PRICE: 42.26 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GREENBRIER COS INC COM STK	-385.000	15,089.94	0.00	0.00	-16,927.05	-1,837.11	0.00	-1,837.11
19 Sep 23	SEDOL : 2387530 /GBX	39.20							
Settled	PENSERRASECURITIES / 1.93								
	GREENBRIER COS INC COM USD0.001 PRICE: 39.2 BROKER COMMISSION: 1.93 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	GRIFFON CORP COM	-36.000	1,437.28	0.00	0.00	-896.99	540.29	0.00	540.29
07 Jul 23	SEDOL : 2463344 /GFF	39.94							
Settled	PENSERRASECURITIES / 0.54								
	GRIFFON CORP COM USD0.25 PRICE: 39.94 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	GRIFFON CORP COM	-20.000	834.09	0.00	0.00	-498.33	335.76	0.00	335.76
02 Aug 23	SEDOL : 2463344 /GFF	41.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30								
	GRIFFON CORP COM USD0.25 PRICE: 41.72								
	BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	GRIFFON CORP COM	-40.000	1,674.18	0.00	0.00	-996.66	677.52	0.00	677.52
05 Sep 23	SEDOL : 2463344 /GFF	41.87							
Settled	LOOP CAPITAL MARKETS LLC / 0.60								
	GRIFFON CORP COM USD0.25 PRICE: 41.87								
	BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02								
	BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GRIFFON CORP COM	-1,271.000	49,333.46	0.00	0.00	-31,668.72	17,664.74	0.00	17,664.74
19 Sep 23	SEDOL : 2463344 /GFF	38.82							
Settled	PENSERRASECURITIES / 6.36								
	GRIFFON CORP COM USD0.25 PRICE: 38.82								
	BROKER COMMISSION: 6.36 OTHER CHARGES: 0.40								
	BROKER: PENSERRASECURITIES								
05 Jul 23	GROUP 1 AUTOMOTIVE INC COM	-8.000	2,042.26	0.00	0.00	-1,458.91	583.35	0.00	583.35
07 Jul 23	SEDOL : 2121352 /GPI	255.30							
Settled	PENSERRASECURITIES / 0.12								
	GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 255.3								
	BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02								
	BROKER: PENSERRASECURITIES								
24 Aug 23	GROUP 1 AUTOMOTIVE INC COM	-8.000	2,062.18	0.00	0.00	-1,458.91	603.27	0.00	603.27
28 Aug 23	SEDOL : 2121352 /GPI	257.79							
Settled	LOOP CAPITAL MARKETS LLC / 0.12								
	GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 257.79								
	BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02								
	BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Aug 23	GROUP 1 AUTOMOTIVE INC COM	-9.000	2,379.62	0.00	0.00	-1,641.27	738.35	0.00	738.35
05 Sep 23	SEDOL : 2121352 /GPI	264.42							
Settled	LOOP CAPITAL MARKETS LLC / 0.14 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 264.42 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	GROUP 1 AUTOMOTIVE INC COM	-108.000	28,399.99	0.00	0.00	-19,695.24	8,704.75	0.00	8,704.75
19 Sep 23	SEDOL : 2121352 /GPI	262.97							
Settled	PENSERRASECURITIES / 0.54 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 262.97 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
05 Jul 23	GUESS INC COM	-23.000	449.98	0.00	0.00	-494.75	-44.77	0.00	-44.77
07 Jul 23	SEDOL : 2387109 /GES	19.58							
Settled	PENSERRASECURITIES / 0.35 GUESS INC COM USD0.01 PRICE: 19.58 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	GUESS INC COM	-622.000	13,923.35	0.00	0.00	-13,379.80	543.55	0.00	543.55
19 Sep 23	SEDOL : 2387109 /GES	22.39							
Settled	PENSERRASECURITIES / 3.11 GUESS INC COM USD0.01 PRICE: 22.39 BROKER COMMISSION: 3.11 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	HAIN CELESTIAL GROUP INC COM	-68.000	865.29	0.00	0.00	-1,148.77	-283.48	0.00	-283.48
07 Jul 23	SEDOL : 2492337 /HAIN	12.74							
Settled	PENSERRASECURITIES / 1.02 HAIN CELESTIAL GRP COM USD0.01 PRICE: 12.74 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	HAIN CELESTIAL GROUP INC COM	-51.000	612.24	0.00	0.00	-861.58	-249.34	0.00	-249.34
28 Aug 23	SEDOL : 2492337 /HAIN	12.02							
Settled	LOOP CAPITAL MARKETS LLC / 0.77 HAIN CELESTIAL GRP COM USD0.01 PRICE: 12.02 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	HAIN CELESTIAL GROUP INC COM	-653.000	6,520.14	0.00	0.00	-11,031.58	-4,511.44	0.00	-4,511.44
19 Sep 23	SEDOL : 2492337 /HAIN	9.99							
Settled	PENSERRASECURITIES / 3.27 HAIN CELESTIAL GRP COM USD0.01 PRICE: 9.99 BROKER COMMISSION: 3.27 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	HANESBRANDS INC COM STK	-267.000	1,224.18	0.00	0.00	-1,360.38	-136.20	0.00	-136.20
07 Jul 23	SEDOL : B1BJSL9 /HBI	4.60							
Settled	PENSERRASECURITIES / 4.01 HANESBRANDS INC COM USD0.01 PRICE: 4.6 BROKER COMMISSION: 4.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	HANESBRANDS INC COM STK	-200.000	1,008.99	0.00	0.00	-1,019.01	-10.02	0.00	-10.02
28 Aug 23	SEDOL : B1BJSL9 /HBI	5.06							
Settled	LOOP CAPITAL MARKETS LLC / 3.00 HANESBRANDS INC COM USD0.01 PRICE: 5.06 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	HANESBRANDS INC COM STK	-230.000	1,204.04	0.00	0.00	-1,171.87	32.17	0.00	32.17
05 Sep 23	SEDOL : B1BJSL9 /HBI	5.25							
Settled	LOOP CAPITAL MARKETS LLC / 3.45 HANESBRANDS INC COM USD0.01 PRICE: 5.25 BROKER COMMISSION: 3.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	HANESBRANDS INC COM STK	-2,268.000	10,489.41	0.00	0.00	-11,555.62	-1,066.21	0.00	-1,066.21
19 Sep 23	SEDOL : B1BJSL9 /HBI	4.63							
Settled	PENSERRASECURITIES / 11.34								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

	HANESBRANDS INC COM USD0.01 PRICE: 4.63 BROKER COMMISSION: 11.34 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23 07 Jul 23 Settled	HANMI FINL CORP COM NEW COM NEW SEDOL : B6TPXR5 /HAF PENSERRASECURITIES / 0.36 HANMI FINANCIAL CO COM USD0.001 PRICE: 15.2 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-24.000 15.20	364.43	0.00	0.00	-583.23	-218.80	0.00	-218.80
15 Sep 23 19 Sep 23 Settled	HANMI FINL CORP COM NEW COM NEW SEDOL : B6TPXR5 /HAF PENSERRASECURITIES / 1.25 HANMI FINANCIAL CO COM USD0.001 PRICE: 16.88 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-249.000 16.88	4,201.83	0.00	0.00	-6,050.99	-1,849.16	0.00	-1,849.16
05 Jul 23 07 Jul 23 Settled	HARMONIC INC COM SEDOL : 2510659 /HLIT PENSERRASECURITIES / 1.28 HARMONIC INC COM USD0.001 PRICE: 15.82 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-85.000 15.82	1,343.40	0.00	0.00	-864.26	479.14	0.00	479.14
24 Aug 23 28 Aug 23 Settled	HARMONIC INC COM SEDOL : 2510659 /HLIT LOOP CAPITAL MARKETS LLC / 0.96 HARMONIC INC COM USD0.001 PRICE: 10.13 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-64.000 10.13	647.35	0.00	0.00	-650.74	-3.39	0.00	-3.39
15 Sep 23 19 Sep 23 Settled	HARMONIC INC COM SEDOL : 2510659 /HLIT PENSERRASECURITIES / 3.65	-730.000 9.71	7,084.59	0.00	0.00	-7,422.50	-337.91	0.00	-337.91

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

HARMONIC INC COM USD0.001 PRICE: 9.71 BROKER COMMISSION: 3.65 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES									
05 Jul 23	HARMONY BIOSCIENCES HLDGS	-23.000	787.16	0.00	0.00	-939.99	-152.83	0.00	-152.83
07 Jul 23	INC COM	34.24							
Settled	SEDOL : BKSGZN7 /HRMY PENSERRASECURITIES / 0.35 HARMONY BIOSCIENCE COM USD0.00001 PRICE: 34.24 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	HARMONY BIOSCIENCES HLDGS	-17.000	541.86	0.00	0.00	-694.77	-152.91	0.00	-152.91
28 Aug 23	INC COM	31.89							
Settled	SEDOL : BKSGZN7 /HRMY LOOP CAPITAL MARKETS LLC / 0.26 HARMONY BIOSCIENCE COM USD0.00001 PRICE: 31.89 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	HAVERTY FURNITURE COS INC	-10.000	296.94	0.00	0.00	-302.31	-5.37	0.00	-5.37
07 Jul 23	COM STK	29.71							
Settled	SEDOL : 2414245 /HVT PENSERRASECURITIES / 0.15 HAVERTY FURNITURE COM USD1 PRICE: 29.71 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	HAWKINS INC COM	-15.000	702.81	0.00	0.00	-574.39	128.42	0.00	128.42
07 Jul 23	SEDOL : 2415594 /HWKN	46.87							
Settled	PENSERRASECURITIES / 0.23 HAWKINS INC COM USD0.05 PRICE: 46.87 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	HAWKINS INC COM	-11.000	634.19	0.00	0.00	-421.22	212.97	0.00	212.97
28 Aug 23	SEDOL : 2415594 /HWKN	57.67							
Settled	LOOP CAPITAL MARKETS LLC / 0.17								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

HAWKINS INC COM USD0.05 PRICE: 57.67 BROKER
 COMMISSION: 0.17 OTHER CHARGES: 0.01
 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	HAWKINS INC COM	-100.000	5,866.45	0.00	0.00	-3,829.23	2,037.22	0.00	2,037.22
19 Sep 23	SEDOL : 2415594 /HWKN	58.67							
Settled	PENSERRASECURITIES / 0.50								
	HAWKINS INC COM USD0.05 PRICE: 58.67 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	HCI GROUP INC COM NPV	-5.000	293.66	0.00	0.00	-413.75	-120.09	0.00	-120.09
07 Jul 23	SEDOL : BBN23F5 /HCI	58.75							
Settled	PENSERRASECURITIES / 0.08								
	HCI GROUP INC COM NPV PRICE: 58.75 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	HCI GROUP INC COM NPV	-167.000	8,751.55	0.00	0.00	-13,819.40	-5,067.85	0.00	-5,067.85
19 Sep 23	SEDOL : BBN23F5 /HCI	52.41							
Settled	PENSERRASECURITIES / 0.84								
	HCI GROUP INC COM NPV PRICE: 52.41 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	HEALTHCARE SVCS GROUP INC	-57.000	847.86	0.00	0.00	-1,023.53	-175.67	0.00	-175.67
07 Jul 23	COM	14.89							
Settled	SEDOL : 2417619 /HCSG								
	PENSERRASECURITIES / 0.86								
	HEALTHCARE SERVICE COM USD0.01 PRICE: 14.89 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	HEALTHCARE SVCS GROUP INC	-42.000	489.50	0.00	0.00	-754.18	-264.68	0.00	-264.68
28 Aug 23	COM	11.67							
Settled	SEDOL : 2417619 /HCSG								
	LOOP CAPITAL MARKETS LLC / 0.63								

◆ 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

HEALTHCARE SERVICE COM USD0.01 PRICE: 11.67
 BROKER COMMISSION: 0.63 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23 19 Sep 23 Settled	HEALTHCARE SVCS GROUP INC COM SEDOL : 2417619 /HCSG PENSERRASECURITIES / 2.71 HEALTHCARE SERVICE COM USD0.01 PRICE: 10.6 BROKER COMMISSION: 2.71 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-542.000 10.60	5,742.44	0.00	0.00	-9,732.48	-3,990.04	0.00	-3,990.04
05 Jul 23 07 Jul 23 Settled	HEALTHSTREAM INC COM STK ISIN# US42222N1037 SEDOL : 2577870 /HSTM PENSERRASECURITIES / 0.27 HEALTHSTREAM INC COM NPV PRICE: 23.73 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-18.000 23.73	426.86	0.00	0.00	-445.97	-19.11	0.00	-19.11
15 Sep 23 19 Sep 23 Settled	HEALTHSTREAM INC COM STK ISIN# US42222N1037 SEDOL : 2577870 /HSTM PENSERRASECURITIES / 0.96 HEALTHSTREAM INC COM NPV PRICE: 21.73 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-191.000 21.73	4,149.43	0.00	0.00	-4,732.27	-582.84	0.00	-582.84
05 Jul 23 07 Jul 23 Settled	HEARTLAND EXPRESS INC COM SEDOL : 2414018 /HTLD PENSERRASECURITIES / 0.53 HEARTLAND EXPRESS COM USD0.01 PRICE: 15.98 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-35.000 15.98	558.76	0.00	0.00	-548.32	10.44	0.00	10.44
15 Sep 23 19 Sep 23 Settled	HEARTLAND EXPRESS INC COM SEDOL : 2414018 /HTLD PENSERRASECURITIES / 2.40	-479.000 15.72	7,527.41	0.00	0.00	-7,504.11	23.30	0.00	23.30

◆ 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

Equities

Common stock

United States - USD

HEARTLAND EXPRESS COM USD0.01 PRICE: 15.72
 BROKER COMMISSION: 2.40 OTHER CHARGES:
 0.07 BROKER: PENSERRASECURITIES

05 Jul 23	HEIDRICK & STRUGGLES INTL INC	-15.000	399.51	0.00	0.00	-632.90	-233.39	0.00	-233.39
07 Jul 23	COM	26.65							

Settled
 SEDOL : 2413071 /HSII
 PENSERRASECURITIES / 0.23
 HEIDRICK & STRUGGL COM USD0.01 PRICE: 26.65
 BROKER COMMISSION: 0.23 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	HEIDRICK & STRUGGLES INTL INC	-161.000	4,004.83	0.00	0.00	-6,793.09	-2,788.26	0.00	-2,788.26
19 Sep 23	COM	24.88							

Settled
 SEDOL : 2413071 /HSII
 PENSERRASECURITIES / 0.81
 HEIDRICK & STRUGGL COM USD0.01 PRICE: 24.88
 BROKER COMMISSION: 0.81 OTHER CHARGES:
 0.04 BROKER: PENSERRASECURITIES

05 Jul 23	HELIX ENERGY SOLUTIONS GROUP	-110.000	822.24	0.00	0.00	-442.15	380.09	0.00	380.09
07 Jul 23	INC COM STK	7.49							

Settled
 SEDOL : 2037062 /HLX
 PENSERRASECURITIES / 1.65
 HELIX ENRGY SOL GR COM NPV PRICE: 7.49
 BROKER COMMISSION: 1.65 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	HELIX ENERGY SOLUTIONS GROUP	-81.000	764.22	0.00	0.00	-325.59	438.63	0.00	438.63
28 Aug 23	INC COM STK	9.45							

Settled
 SEDOL : 2037062 /HLX
 LOOP CAPITAL MARKETS LLC / 1.22
 HELIX ENRGY SOL GR COM NPV PRICE: 9.45
 BROKER COMMISSION: 1.22 OTHER CHARGES:
 0.01 BROKER: LOOP 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

15 Sep 23	HELIX ENERGY SOLUTIONS GROUP	-1,133.000	12,151.32	0.00	0.00	-4,554.17	7,597.15	0.00	7,597.15
19 Sep 23	INC COM STK	10.73							
Settled	SEDOL : 2037062 /HLX PENSERRASECURITIES / 5.67 HELIX ENRGY SOL GR COM NPV PRICE: 10.73 BROKER COMMISSION: 5.67 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	HELMERICH & PAYNE INC COM	-55.000	1,937.90	0.00	0.00	-1,777.60	160.30	0.00	160.30
07 Jul 23	SEDOL : 2420101 /HP	35.25							
Settled	PENSERRASECURITIES / 0.83 HELMERICH & PAYNE COM USD0.10 PRICE: 35.25 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	HELMERICH & PAYNE INC COM	-401.000	17,946.60	0.00	0.00	-12,960.30	4,986.30	0.00	4,986.30
02 Aug 23	SEDOL : 2420101 /HP	44.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.02 HELMERICH & PAYNE COM USD0.10 PRICE: 44.77 BROKER COMMISSION: 6.02 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	HELMERICH & PAYNE INC COM	-86.000	3,447.28	0.00	0.00	-2,807.97	639.31	0.00	639.31
28 Aug 23	SEDOL : 2420101 /HP	40.10							
Settled	LOOP CAPITAL MARKETS LLC / 1.29 HELMERICH & PAYNE COM USD0.10 PRICE: 40.1 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	HELMERICH & PAYNE INC COM	-70.000	2,798.22	0.00	0.00	-2,285.56	512.66	0.00	512.66
05 Sep 23	SEDOL : 2420101 /HP	39.99							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 HELMERICH & PAYNE COM USD0.10 PRICE: 39.99 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	HELMERICH & PAYNE INC COM	-1,141.000	51,863.73	0.00	0.00	-37,254.56	14,609.17	0.00	14,609.17
19 Sep 23	SEDOL : 2420101 /HP	45.46							
Settled	PENSERRASECURITIES / 5.71 HELMERICH & PAYNE COM USD0.10 PRICE: 45.46 BROKER COMMISSION: 5.71 OTHER CHARGES: 0.42 BROKER: PENSERRASECURITIES								
05 Jul 23	HERITAGE FINL CORP WASH COM	-27.000	444.27	0.00	0.00	-691.75	-247.48	0.00	-247.48
07 Jul 23	SEDOL : 2619880 /HFWA	16.47							
Settled	PENSERRASECURITIES / 0.41 HERITAGE FINANCIAL COM NPV PRICE: 16.47 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	HERITAGE FINL CORP WASH COM	-278.000	4,801.02	0.00	0.00	-7,122.46	-2,321.44	0.00	-2,321.44
19 Sep 23	SEDOL : 2619880 /HFWA	17.275							
Settled	PENSERRASECURITIES / 1.39 HERITAGE FINANCIAL COM NPV PRICE: 17.275 BROKER COMMISSION: 1.39 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	HILLENBRAND INC COM STK	-37.000	1,882.35	0.00	0.00	-1,682.98	199.37	0.00	199.37
07 Jul 23	SEDOL : B2QGDP1 /HI	50.89							
Settled	PENSERRASECURITIES / 0.56 HILLENBRAND INC COM STK NPV PRICE: 50.89 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	HILLENBRAND INC COM STK	-40.000	1,847.78	0.00	0.00	-1,819.43	28.35	0.00	28.35
28 Aug 23	SEDOL : B2QGDP1 /HI	46.21							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 HILLENBRAND INC COM STK NPV PRICE: 46.21 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	HILLENBRAND INC COM STK	-40.000	1,936.98	0.00	0.00	-1,819.43	117.55	0.00	117.55
05 Sep 23	SEDOL : B2QGDP1 /HI	48.44							
Settled	LOOP CAPITAL MARKETS LLC / 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							

Sales

Equities

Common stock

United States - USD

HILLENBRAND INC COM STK NPV PRICE: 48.44
 BROKER COMMISSION: 0.60 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	HILLENBRAND INC COM STK	-417.000	18,379.12	0.00	0.00	-18,967.60	-588.48	0.00	-588.48
19 Sep 23	SEDOL : B2QGDP1 /HI	44.08							
Settled	PENSERRASECURITIES / 2.09								

HILLENBRAND INC COM STK NPV PRICE: 44.08
 BROKER COMMISSION: 2.09 OTHER CHARGES:
 0.15 BROKER: PENSERRASECURITIES

05 Jul 23	HILLTOP HLDGS INC COM STK	-35.000	1,102.31	0.00	0.00	-1,178.97	-76.66	0.00	-76.66
07 Jul 23	SEDOL : 2365428 /HTH	31.51							
Settled	PENSERRASECURITIES / 0.53								

HILLTOP HOLDINGS I COM STK USD0.01 PRICE:
 31.51 BROKER COMMISSION: 0.53 OTHER
 CHARGES: 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	HILLTOP HLDGS INC COM STK	-27.000	801.48	0.00	0.00	-909.49	-108.01	0.00	-108.01
28 Aug 23	SEDOL : 2365428 /HTH	29.70							
Settled	LOOP CAPITAL MARKETS LLC / 0.41								

HILLTOP HOLDINGS I COM STK USD0.01 PRICE:
 29.7 BROKER COMMISSION: 0.41 OTHER
 CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
 LLC

15 Sep 23	HILLTOP HLDGS INC COM STK	-330.000	9,624.37	0.00	0.00	-11,116.04	-1,491.67	0.00	-1,491.67
19 Sep 23	SEDOL : 2365428 /HTH	29.17							
Settled	PENSERRASECURITIES / 1.65								

HILLTOP HOLDINGS I COM STK USD0.01 PRICE:
 29.17 BROKER COMMISSION: 1.65 OTHER
 CHARGES: 0.08 BROKER: PENSERRASECURITIES

05 Jul 23	HNI CORP COM	-35.000	980.51	0.00	0.00	-1,338.93	-358.42	0.00	-358.42
07 Jul 23	SEDOL : 2435246 /HNI	28.03							
Settled	PENSERRASECURITIES / 0.53								

HNI CORP COM USD1 PRICE: 28.03 BROKER
 COMMISSION: 0.53 OTHER CHARGES: 0.01
 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	HNI CORP COM	-27.000	823.62	0.00	0.00	-1,032.89	-209.27	0.00	-209.27
28 Aug 23	SEDOL : 2435246 /HNI	30.52							
Settled	LOOP CAPITAL MARKETS LLC / 0.41 HNI CORP COM USD1 PRICE: 30.52 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	HNI CORP COM	-319.000	10,362.62	0.00	0.00	-12,203.43	-1,840.81	0.00	-1,840.81
19 Sep 23	SEDOL : 2435246 /HNI	32.49							
Settled	PENSERRASECURITIES / 1.60 HNI CORP COM USD1 PRICE: 32.49 BROKER COMMISSION: 1.60 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	HOPE BANCORP INC COM	-92.000	778.77	0.00	0.00	-1,471.94	-693.17	0.00	-693.17
07 Jul 23	SEDOL : BYN87K7 /HOPE	8.48							
Settled	PENSERRASECURITIES / 1.38 HOPE BANCORP INC COM PRICE: 8.48 BROKER COMMISSION: 1.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	HOPE BANCORP INC COM	-68.000	647.69	0.00	0.00	-1,087.96	-440.27	0.00	-440.27
28 Aug 23	SEDOL : BYN87K7 /HOPE	9.54							
Settled	LOOP CAPITAL MARKETS LLC / 1.02 HOPE BANCORP INC COM PRICE: 9.54 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	HOPE BANCORP INC COM	-862.000	7,934.64	0.00	0.00	-13,791.45	-5,856.81	0.00	-5,856.81
19 Sep 23	SEDOL : BYN87K7 /HOPE	9.21							
Settled	PENSERRASECURITIES / 4.31 HOPE BANCORP INC COM PRICE: 9.21 BROKER COMMISSION: 4.31 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	HORACE MANN EDUCATORS CORP	-31.000	911.54	0.00	0.00	-1,204.86	-293.32	0.00	-293.32
07 Jul 23	COM	29.42							
Settled	SEDOL : 2437112 /HMN PENSERRASECURITIES / 0.47 HORACE MANN EDUCAT COM USD0.001 PRICE: 29.42 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	HORACE MANN EDUCATORS CORP	-23.000	656.75	0.00	0.00	-893.93	-237.18	0.00	-237.18
28 Aug 23	COM	28.57							
Settled	SEDOL : 2437112 /HMN LOOP CAPITAL MARKETS LLC / 0.35 HORACE MANN EDUCAT COM USD0.001 PRICE: 28.57 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	HORACE MANN EDUCATORS CORP	-299.000	8,789.02	0.00	0.00	-11,621.11	-2,832.09	0.00	-2,832.09
19 Sep 23	COM	29.40							
Settled	SEDOL : 2437112 /HMN PENSERRASECURITIES / 1.50 HORACE MANN EDUCAT COM USD0.001 PRICE: 29.4 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	HUB GROUP INC CL A CL A	-25.000	2,000.10	0.00	0.00	-1,965.56	34.54	0.00	34.54
07 Jul 23	SEDOL : 2407632 /HUBG	80.02							
Settled	PENSERRASECURITIES / 0.38 HUB GROUP INC CL'A' COM USD0.01 PRICE: 80.02 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	HUB GROUP INC CL A CL A	-13.000	1,171.48	0.00	0.00	-1,022.09	149.39	0.00	149.39
02 Aug 23	SEDOL : 2407632 /HUBG	90.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	HUB GROUP INC CL'A' COM USD0.01 PRICE: 90.13 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	HUB GROUP INC CL A CL A	-20.000	1,560.48	0.00	0.00	-1,572.45	-11.97	0.00	-11.97
05 Sep 23	SEDOL : 2407632 /HUBG	78.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 HUB GROUP INC CL'A' COM USD0.01 PRICE: 78.04 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	HUB GROUP INC CL A CL A	-424.000	34,176.24	0.00	0.00	-33,335.98	840.26	0.00	840.26
19 Sep 23	SEDOL : 2407632 /HUBG	80.61							
Settled	PENSERRASECURITIES / 2.12 HUB GROUP INC CL'A' COM USD0.01 PRICE: 80.61 BROKER COMMISSION: 2.12 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
05 Jul 23	HUDSON PACIFIC PROPERTIES INC	-98.000	435.60	0.00	0.00	-1,254.05	-818.45	0.00	-818.45
07 Jul 23	COM	4.46							
Settled	SEDOL : B64B9P8 /HPP PENSERRASECURITIES / 1.47 HUDSON PACIFIC PROPERTIES INC COM PRICE: 4.46 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	HUDSON PACIFIC PROPERTIES INC	-160.000	1,087.19	0.00	0.00	-2,047.43	-960.24	0.00	-960.24
05 Sep 23	COM	6.81							
Settled	SEDOL : B64B9P8 /HPP LOOP CAPITAL MARKETS LLC / 2.40 HUDSON PACIFIC PROPERTIES INC COM PRICE: 6.81 BROKER COMMISSION: 2.40 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	HUDSON PACIFIC PROPERTIES INC	-1,050.000	7,344.69	0.00	0.00	-13,436.24	-6,091.55	0.00	-6,091.55
19 Sep 23	COM	7.00							
Settled	SEDOL : B64B9P8 /HPP PENSERRASECURITIES / 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

HUDSON PACIFIC PROPERTIES INC COM PRICE:
7.0 BROKER COMMISSION: 5.25 OTHER CHARGES:
0.06 BROKER: PENSERRASECURITIES

05 Jul 23	ICHOR HOLDINGS LTD COM	-22.000	791.66	0.00	0.00	-848.50	-56.84	0.00	-56.84
07 Jul 23	USD0.0001	36.00							
Settled	SEDOL : BD2B5Y0 /ICHR PENSERRASECURITIES / 0.33 ICHOR HOLDINGS LTD COM USD0.0001 PRICE: 36.0 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	ICHOR HOLDINGS LTD COM	-16.000	542.15	0.00	0.00	-617.09	-74.94	0.00	-74.94
28 Aug 23	USD0.0001	33.90							
Settled	SEDOL : BD2B5Y0 /ICHR LOOP CAPITAL MARKETS LLC / 0.24 ICHOR HOLDINGS LTD COM USD0.0001 PRICE: 33.9 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ICHOR HOLDINGS LTD COM	-184.000	5,605.51	0.00	0.00	-7,096.57	-1,491.06	0.00	-1,491.06
19 Sep 23	USD0.0001	30.47							
Settled	SEDOL : BD2B5Y0 /ICHR PENSERRASECURITIES / 0.92 ICHOR HOLDINGS LTD COM USD0.0001 PRICE: 30.47 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	INDEPENDENT BK CORP MASS COM	-34.000	1,546.47	0.00	0.00	-2,841.24	-1,294.77	0.00	-1,294.77
07 Jul 23	COM STK USD0.01	45.50							
Settled	SEDOL : 2447821 /INDB PENSERRASECURITIES / 0.51 IND BANK CORP MASS COM USD0.01 PRICE: 45.5 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	INDEPENDENT BK CORP MASS COM	-25.000	1,329.60	0.00	0.00	-2,089.15	-759.55	0.00	-759.55
28 Aug 23	COM STK USD0.01	53.20							
Settled	SEDOL : 2447821 /INDB LOOP CAPITAL MARKETS LLC / 0.38 IND BANK CORP MASS COM USD0.01 PRICE: 53.2 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	INDEPENDENT BK CORP MASS COM	-30.000	1,620.13	0.00	0.00	-2,506.98	-886.85	0.00	-886.85
05 Sep 23	COM STK USD0.01	54.02							
Settled	SEDOL : 2447821 /INDB LOOP CAPITAL MARKETS LLC / 0.45 IND BANK CORP MASS COM USD0.01 PRICE: 54.02 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	INDEPENDENT BK CORP MASS COM	-290.000	14,829.03	0.00	0.00	-24,234.10	-9,405.07	0.00	-9,405.07
19 Sep 23	COM STK USD0.01	51.14							
Settled	SEDOL : 2447821 /INDB PENSERRASECURITIES / 1.45 IND BANK CORP MASS COM USD0.01 PRICE: 51.14 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	INDEPENDENT BK GROUP INC COM	-28.000	1,000.01	0.00	0.00	-2,062.25	-1,062.24	0.00	-1,062.24
07 Jul 23	SEDOL : B9M9ZZ7 /IBTX	35.73							
Settled	PENSERRASECURITIES / 0.42 INDEPENDENT BANK G COM USD0.01 PRICE: 35.73 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	INDEPENDENT BK GROUP INC COM	-20.000	818.09	0.00	0.00	-1,473.03	-654.94	0.00	-654.94
28 Aug 23	SEDOL : B9M9ZZ7 /IBTX	40.92							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 INDEPENDENT BANK G COM USD0.01 PRICE: 40.92 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	INDEPENDENT BK GROUP INC COM	-198.000	8,027.84	0.00	0.00	-14,583.04	-6,555.20	0.00	-6,555.20
19 Sep 23	SEDOL : B9M9ZZ7 /IBTX	40.55							
Settled	PENSERRASECURITIES / 0.99 INDEPENDENT BANK G COM USD0.01 PRICE: 40.55 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	INGEVITY CORP COM	-26.000	1,486.01	0.00	0.00	-1,414.27	71.74	0.00	71.74
07 Jul 23	SEDOL : BD4LHG4 /NGVT	57.17							
Settled	PENSERRASECURITIES / 0.39 INGEVITY CORP COM USD0.01 PRICE: 57.17 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	INGEVITY CORP COM	-20.000	1,027.69	0.00	0.00	-1,087.90	-60.21	0.00	-60.21
28 Aug 23	SEDOL : BD4LHG4 /NGVT	51.40							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 INGEVITY CORP COM USD0.01 PRICE: 51.4 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	INGEVITY CORP COM	-20.000	1,077.49	0.00	0.00	-1,087.90	-10.41	0.00	-10.41
05 Sep 23	SEDOL : BD4LHG4 /NGVT	53.89							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 INGEVITY CORP COM USD0.01 PRICE: 53.89 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	INGEVITY CORP COM	-297.000	15,053.31	0.00	0.00	-16,155.32	-1,102.01	0.00	-1,102.01
19 Sep 23	SEDOL : BD4LHG4 /NGVT	50.69							
Settled	PENSERRASECURITIES / 1.49 INGEVITY CORP COM USD0.01 PRICE: 50.69 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	INNOSPEC INC COM STK	-19.000	1,887.34	0.00	0.00	-1,777.23	110.11	0.00	110.11
07 Jul 23	SEDOL : 2245597 /IOSP	99.35							
Settled	PENSERRASECURITIES / 0.29								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

INNOSPEC INC COM USD0.01 PRICE: 99.35
 BROKER COMMISSION: 0.29 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

24 Aug 23	INNOSPEC INC COM STK	-14.000	1,444.71	0.00	0.00	-1,309.54	135.17	0.00	135.17
28 Aug 23	SEDOL : 2245597 /IOSP	103.21							

LOOP CAPITAL MARKETS LLC / 0.21
 INNOSPEC INC COM USD0.01 PRICE: 103.21
 BROKER COMMISSION: 0.21 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	INNOSPEC INC COM STK	-16.000	1,718.46	0.00	0.00	-1,496.62	221.84	0.00	221.84
05 Sep 23	SEDOL : 2245597 /IOSP	107.42							

LOOP CAPITAL MARKETS LLC / 0.24
 INNOSPEC INC COM USD0.01 PRICE: 107.42
 BROKER COMMISSION: 0.24 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	INNOSPEC INC COM STK	-166.000	17,734.46	0.00	0.00	-15,527.40	2,207.06	0.00	2,207.06
19 Sep 23	SEDOL : 2245597 /IOSP	106.84							

PENSERRASECURITIES / 0.83
 INNOSPEC INC COM USD0.01 PRICE: 106.84
 BROKER COMMISSION: 0.83 OTHER CHARGES:
 0.15 BROKER: PENSERRASECURITIES

05 Jul 23	INNOVATIVE INDL PPTYS INC	-21.000	1,547.36	0.00	0.00	-4,122.38	-2,575.02	0.00	-2,575.02
07 Jul 23	SEDOL : BD0NN55 /IIPR	73.70							

PENSERRASECURITIES / 0.32
 INNOVATIVE INDL PP COM USD0.001 PRICE: 73.7
 BROKER COMMISSION: 0.32 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

24 Aug 23	INNOVATIVE INDL PPTYS INC	-16.000	1,223.91	0.00	0.00	-3,140.86	-1,916.95	0.00	-1,916.95
28 Aug 23	SEDOL : BD0NN55 /IIPR	76.51							

LOOP CAPITAL MARKETS LLC / 0.24
 INNOVATIVE INDL PP COM USD0.001 PRICE: 76.51
 BROKER COMMISSION: 0.24 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Aug 23 05 Sep 23 Settled	INNOVATIVE INDL PPTYS INC SEDOL : BD0NN55 /IIPR LOOP CAPITAL MARKETS LLC / 0.30 INNOVATIVE INDL PP COM USD0.001 PRICE: 87.28 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-20.000 87.28	1,745.28	0.00	0.00	-3,926.08	-2,180.80	0.00	-2,180.80
15 Sep 23 19 Sep 23 Settled	INNOVATIVE INDL PPTYS INC SEDOL : BD0NN55 /IIPR PENSERRASECURITIES / 0.92 INNOVATIVE INDL PP COM USD0.001 PRICE: 87.11 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES	-184.000 87.11	16,027.19	0.00	0.00	-36,119.94	-20,092.75	0.00	-20,092.75
05 Jul 23 07 Jul 23 Settled	INNOVIVA INC COM SEDOL : BDDXF67 /INVA PENSERRASECURITIES / 0.68 INNOVIVA INC COM USD0.01 PRICE: 12.46 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-45.000 12.46	560.01	0.00	0.00	-727.25	-167.24	0.00	-167.24
31 Aug 23 05 Sep 23 Settled	INNOVIVA INC COM SEDOL : BDDXF67 /INVA LOOP CAPITAL MARKETS LLC / 1.20 INNOVIVA INC COM USD0.01 PRICE: 12.75 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-80.000 12.75	1,018.79	0.00	0.00	-1,292.88	-274.09	0.00	-274.09
15 Sep 23 19 Sep 23 Settled	INNOVIVA INC COM SEDOL : BDDXF67 /INVA PENSERRASECURITIES / 3.15 INNOVIVA INC COM USD0.01 PRICE: 12.56 BROKER COMMISSION: 3.15 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES	-629.000 12.56	7,897.02	0.00	0.00	-10,165.29	-2,268.27	0.00	-2,268.27
05 Jul 23 07 Jul 23 Settled	INSIGHT ENTERPRISES INC COM SEDOL : 2475060 /NSIT PENSERRASECURITIES / 0.23	-15.000 144.50	2,167.25	0.00	0.00	-1,517.00	650.25	0.00	650.25

◆ 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

INSIGHT ENTERPRISE COM USD0.01 PRICE: 144.5 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES									
31 Jul 23	INSIGHT ENTERPRISES INC COM	-122.000	17,894.20	0.00	0.00	-12,338.27	5,555.93	0.00	5,555.93
02 Aug 23	SEDOL : 2475060 /NSIT	146.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.83								
INSIGHT ENTERPRISE COM USD0.01 PRICE: 146.69 BROKER COMMISSION: 1.83 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
24 Aug 23	INSIGHT ENTERPRISES INC COM	-24.000	3,653.61	0.00	0.00	-2,458.12	1,195.49	0.00	1,195.49
28 Aug 23	SEDOL : 2475060 /NSIT	152.25							
Settled	LOOP CAPITAL MARKETS LLC / 0.36								
INSIGHT ENTERPRISE COM USD0.01 PRICE: 152.25 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC									
31 Aug 23	INSIGHT ENTERPRISES INC COM	-18.000	2,881.32	0.00	0.00	-1,843.59	1,037.73	0.00	1,037.73
05 Sep 23	SEDOL : 2475060 /NSIT	160.09							
Settled	LOOP CAPITAL MARKETS LLC / 0.27								
INSIGHT ENTERPRISE COM USD0.01 PRICE: 160.09 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC									
05 Jul 23	INSTALLED BLDG PRODS INC COM	-13.000	1,781.43	0.00	0.00	-1,422.28	359.15	0.00	359.15
07 Jul 23	SEDOL : BJSP4C9 /IBP	137.05							
Settled	PENSERRASECURITIES / 0.20								
INSTALLED BUILDING COM USD0.01 PRICE: 137.05 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES									
24 Aug 23	INSTALLED BLDG PRODS INC COM	-13.000	1,836.16	0.00	0.00	-1,422.28	413.88	0.00	413.88
28 Aug 23	SEDOL : BJSP4C9 /IBP	141.26							
Settled	LOOP CAPITAL MARKETS LLC / 0.20								
INSTALLED BUILDING COM USD0.01 PRICE: 141.26 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 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

31 Aug 23	INSTALLED BLDG PRODS INC COM	-15.000	2,170.70	0.00	0.00	-1,641.09	529.61	0.00	529.61
05 Sep 23	SEDOL : BJSP4C9 /IBP	144.73							
Settled	LOOP CAPITAL MARKETS LLC / 0.23 INSTALLED BUILDING COM USD0.01 PRICE: 144.73 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	INSTALLED BLDG PRODS INC COM	-113.000	14,412.46	0.00	0.00	-12,362.89	2,049.57	0.00	2,049.57
19 Sep 23	SEDOL : BJSP4C9 /IBP	127.55							
Settled	PENSERRASECURITIES / 0.57 INSTALLED BUILDING COM USD0.01 PRICE: 127.55 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	INSTEEL INDS INC COM	-15.000	455.31	0.00	0.00	-567.80	-112.49	0.00	-112.49
07 Jul 23	SEDOL : 2325875 /IIN	30.37							
Settled	PENSERRASECURITIES / 0.23 INSTEEL INDS INC COM NPV PRICE: 30.37 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	INSTEEL INDS INC COM	-154.000	5,090.42	0.00	0.00	-5,829.40	-738.98	0.00	-738.98
19 Sep 23	SEDOL : 2325875 /IIN	33.06							
Settled	PENSERRASECURITIES / 0.77 INSTEEL INDS INC COM NPV PRICE: 33.06 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	INTEGER HLDGS CORP COM	-18.000	1,559.95	0.00	0.00	-1,467.70	92.25	0.00	92.25
07 Jul 23	SEDOL : BD06LM7 /ITGR	86.68							
Settled	PENSERRASECURITIES / 0.27 INTEGER HOLDINGS C COM NPV PRICE: 86.68 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

31 Jul 23	INTEGER HLDGS CORP COM	-15.000	1,386.95	0.00	0.00	-1,223.09	163.86	0.00	163.86
02 Aug 23	SEDOL : BD06LM7 /ITGR	92.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 INTEGER HOLDINGS C COM NPV PRICE: 92.48 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	INTEGER HLDGS CORP COM	-20.000	1,705.88	0.00	0.00	-1,630.78	75.10	0.00	75.10
05 Sep 23	SEDOL : BD06LM7 /ITGR	85.31							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 INTEGER HOLDINGS C COM NPV PRICE: 85.31 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	INTEGER HLDGS CORP COM	-222.000	18,051.78	0.00	0.00	-18,101.69	-49.91	0.00	-49.91
19 Sep 23	SEDOL : BD06LM7 /ITGR	81.32							
Settled	PENSERRASECURITIES / 1.11 INTEGER HOLDINGS C COM NPV PRICE: 81.32 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
05 Jul 23	INTERDIGITAL INC COM	-21.000	2,001.17	0.00	0.00	-1,388.95	612.22	0.00	612.22
07 Jul 23	SEDOL : 2465737 /IDCC	95.31							
Settled	PENSERRASECURITIES / 0.32 INTERDIGITAL INC COM STK USD0.01 PRICE: 95.31 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	INTERDIGITAL INC COM	-185.000	17,144.73	0.00	0.00	-12,235.97	4,908.76	0.00	4,908.76
02 Aug 23	SEDOL : 2465737 /IDCC	92.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.78 INTERDIGITAL INC COM STK USD0.01 PRICE: 92.69 BROKER COMMISSION: 2.78 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	INTERDIGITAL INC COM	-22.000	1,837.31	0.00	0.00	-1,480.49	356.82	0.00	356.82
28 Aug 23	SEDOL : 2465737 /IDCC	83.53							
Settled	LOOP CAPITAL MARKETS LLC / 0.33 INTERDIGITAL INC COM STK USD0.01 PRICE: 83.53 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	INTERDIGITAL INC COM	-245.000	20,137.60	0.00	0.00	-16,487.29	3,650.31	0.00	3,650.31
19 Sep 23	SEDOL : 2465737 /IDCC	82.20							
Settled	PENSERRASECURITIES / 1.23 INTERDIGITAL INC COM STK USD0.01 PRICE: 82.2 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
05 Jul 23	INTERFACE INC COM	-45.000	393.51	0.00	0.00	-625.59	-232.08	0.00	-232.08
07 Jul 23	SEDOL : B86V808 /TILE	8.76							
Settled	PENSERRASECURITIES / 0.68 INTERFACE INC COM PRICE: 8.76 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	INTERFACE INC COM	-443.000	4,316.99	0.00	0.00	-6,158.62	-1,841.63	0.00	-1,841.63
19 Sep 23	SEDOL : B86V808 /TILE	9.75							
Settled	PENSERRASECURITIES / 2.22 INTERFACE INC COM PRICE: 9.75 BROKER COMMISSION: 2.22 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	INTERPARFUMS INC	-14.000	1,891.73	0.00	0.00	-1,336.47	555.26	0.00	555.26
07 Jul 23	SEDOL : 2473150 /IPAR	135.14							
Settled	PENSERRASECURITIES / 0.21 INTER PARFUMS INC COM USD0.001 PRICE: 135.14 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	INTERPARFUMS INC	-10.000	1,333.43	0.00	0.00	-954.62	378.81	0.00	378.81
28 Aug 23	SEDOL : 2473150 /IPAR	133.36							
Settled	LOOP CAPITAL MARKETS LLC / 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

	INTER PARFUMS INC COM USD0.001 PRICE: 133.36 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	INTERPARFUMS INC	-12.000	1,676.56	0.00	0.00	-1,145.55	531.01	0.00	531.01
05 Sep 23	SEDOL : 2473150 //IPAR	139.73							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 INTER PARFUMS INC COM USD0.001 PRICE: 139.73 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	INTERPARFUMS INC	-125.000	17,314.23	0.00	0.00	-11,932.76	5,381.47	0.00	5,381.47
19 Sep 23	SEDOL : 2473150 //IPAR	138.52							
Settled	PENSERRASECURITIES / 0.63 INTER PARFUMS INC COM USD0.001 PRICE: 138.52 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	INVESCO MTG CAP INC	-32.000	351.51	0.00	0.00	-719.20	-367.69	0.00	-367.69
07 Jul 23	SEDOL : BNBV530 //IVR	11.00							
Settled	PENSERRASECURITIES / 0.48 INVESCO MORTGAGE C COM USD0.01(POST REV SPLIT) PRICE: 11.0 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	IROBOT CORP COM	-21.000	947.61	0.00	0.00	-1,354.50	-406.89	0.00	-406.89
07 Jul 23	SEDOL : B0J2NS5 //IRBT	45.14							
Settled	PENSERRASECURITIES / 0.32 IROBOT CORP COM USD0.01 PRICE: 45.14 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	IROBOT CORP COM	-15.000	570.21	0.00	0.00	-967.50	-397.29	0.00	-397.29
28 Aug 23	SEDOL : B0J2NS5 //IRBT	38.03							
Settled	LOOP CAPITAL MARKETS LLC / 0.23 IROBOT CORP COM USD0.01 PRICE: 38.03 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 787 of 1165

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	IROBOT CORP COM	-146.000	5,123.82	0.00	0.00	-9,416.97	-4,293.15	0.00	-4,293.15
19 Sep 23	SEDOL : B0J2NS5 /IRBT	35.10							
Settled	PENSERRASECURITIES / 0.73 IROBOT CORP COM USD0.01 PRICE: 35.1 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	IRONWOOD PHARMACEUTICALS	-104.000	1,084.19	0.00	0.00	-1,190.02	-105.83	0.00	-105.83
07 Jul 23	INC COM CLA	10.44							
Settled	SEDOL : B3MZ6K5 /IRWD PENSERRASECURITIES / 1.56 IRONWOOD PHARMACEU COM CLA USD0.001 PRICE: 10.44 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	IRONWOOD PHARMACEUTICALS	-77.000	701.84	0.00	0.00	-881.07	-179.23	0.00	-179.23
28 Aug 23	INC COM CLA	9.13							
Settled	SEDOL : B3MZ6K5 /IRWD LOOP CAPITAL MARKETS LLC / 1.16 IRONWOOD PHARMACEU COM CLA USD0.001 PRICE: 9.13 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	IRONWOOD PHARMACEUTICALS	-670.000	5,584.40	0.00	0.00	-7,666.47	-2,082.07	0.00	-2,082.07
19 Sep 23	INC COM CLA	8.34							
Settled	SEDOL : B3MZ6K5 /IRWD PENSERRASECURITIES / 3.35 IRONWOOD PHARMACEU COM CLA USD0.001 PRICE: 8.34 BROKER COMMISSION: 3.35 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	ITEOS THERAPEUTICS INC. COM	-19.000	250.12	0.00	0.00	-629.82	-379.70	0.00	-379.70
07 Jul 23	SEDOL : BMWXFT4 /ITOS	13.18							
Settled	PENSERRASECURITIES / 0.29 ITEOS THERAPEUTICS COM USD0.001 PRICE: 13.18 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ITRON INC COM STK NPV	-25.000	1,748.35	0.00	0.00	-1,538.58	209.77	0.00	209.77
07 Jul 23	SEDOL : 2471949 /ITRI	69.95							
Settled	PENSERRASECURITIES / 0.38 ITRON INC COM NPV PRICE: 69.95 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	ITRON INC COM STK NPV	-19.000	1,494.42	0.00	0.00	-1,169.32	325.10	0.00	325.10
02 Aug 23	SEDOL : 2471949 /ITRI	78.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 ITRON INC COM NPV PRICE: 78.67 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	ITRON INC COM STK NPV	-7.000	466.43	0.00	0.00	-430.80	35.63	0.00	35.63
28 Aug 23	SEDOL : 2471949 /ITRI	66.65							
Settled	LOOP CAPITAL MARKETS LLC / 0.11 ITRON INC COM NPV PRICE: 66.65 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ITRON INC COM STK NPV	-30.000	2,051.83	0.00	0.00	-1,846.30	205.53	0.00	205.53
05 Sep 23	SEDOL : 2471949 /ITRI	68.41							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 ITRON INC COM NPV PRICE: 68.41 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ITRON INC COM STK NPV	-296.000	18,747.01	0.00	0.00	-18,216.84	530.17	0.00	530.17
19 Sep 23	SEDOL : 2471949 /ITRI	63.34							
Settled	PENSERRASECURITIES / 1.48 ITRON INC COM NPV PRICE: 63.34 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	J & J SNACK FOODS CORP COM	-8.000	1,260.66	0.00	0.00	-1,230.70	29.96	0.00	29.96
07 Jul 23	STK NPV	157.60							
Settled	SEDOL : 2469171 /JJSF PENSERRASECURITIES / 0.12 J & J SNACK FOODS COM NPV PRICE: 157.6 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	J & J SNACK FOODS CORP COM	-8.000	1,283.78	0.00	0.00	-1,230.70	53.08	0.00	53.08
28 Aug 23	STK NPV	160.49							
Settled	SEDOL : 2469171 /JJSF LOOP CAPITAL MARKETS LLC / 0.12 J & J SNACK FOODS COM NPV PRICE: 160.49 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	J & J SNACK FOODS CORP COM	-10.000	1,621.13	0.00	0.00	-1,538.37	82.76	0.00	82.76
05 Sep 23	STK NPV	162.13							
Settled	SEDOL : 2469171 /JJSF LOOP CAPITAL MARKETS LLC / 0.15 J & J SNACK FOODS COM NPV PRICE: 162.13 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	J & J SNACK FOODS CORP COM	-39.000	6,701.50	0.00	0.00	-5,999.65	701.85	0.00	701.85
19 Sep 23	STK NPV	171.84							
Settled	SEDOL : 2469171 /JJSF PENSERRASECURITIES / 0.20 J & J SNACK FOODS COM NPV PRICE: 171.84 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	JACK IN THE BOX INC COM	-16.000	1,533.02	0.00	0.00	-1,400.33	132.69	0.00	132.69
07 Jul 23	STK NPV	95.83							
Settled	SEDOL : 2344922 /JACK PENSERRASECURITIES / 0.24 JACK IN THE BOX COM STK USD0.01 PRICE: 95.83 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	JACK IN THE BOX INC COM	-12.000	952.37	0.00	0.00	-1,050.25	-97.88	0.00	-97.88
28 Aug 23	SEDOL : 2344922 / JACK	79.38							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 JACK IN THE BOX COM STK USD0.01 PRICE: 79.38 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	JACK IN THE BOX INC COM	-222.000	15,989.42	0.00	0.00	-19,429.65	-3,440.23	0.00	-3,440.23
19 Sep 23	SEDOL : 2344922 / JACK	72.03							
Settled	PENSERRASECURITIES / 1.11 JACK IN THE BOX COM STK USD0.01 PRICE: 72.03 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	JAMES RIVER GROUP HOLDINGS	-29.000	511.98	0.00	0.00	-832.34	-320.36	0.00	-320.36
07 Jul 23	COM USD0.0002	17.67							
Settled	SEDOL : BT8RWQ5 / JRVR PENSERRASECURITIES / 0.44 JAMES RIVER GROUP COM USD0.0002 PRICE: 17.67 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	JAMES RIVER GROUP HOLDINGS	-295.000	4,411.68	0.00	0.00	-8,466.91	-4,055.23	0.00	-4,055.23
19 Sep 23	COM USD0.0002	14.96							
Settled	SEDOL : BT8RWQ5 / JRVR PENSERRASECURITIES / 1.48 JAMES RIVER GROUP COM USD0.0002 PRICE: 14.96 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	JBG SMITH PROPERTIES COM	-74.000	1,155.50	0.00	0.00	-1,060.05	95.45	0.00	95.45
07 Jul 23	USD0.01 WI	15.63							
Settled	SEDOL : BD3BX01 / JBGS PENSERRASECURITIES / 1.11 JBG SMITH PPTYS COM USD0.01 PRICE: 15.63 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	JBG SMITH PROPERTIES COM	-56.000	818.43	0.00	0.00	-802.20	16.23	0.00	16.23
28 Aug 23	USD0.01 WI	14.63							
Settled	SEDOL : BD3BX01 /JBGS LOOP CAPITAL MARKETS LLC / 0.84 JBG SMITH PPTYS COM USD0.01 PRICE: 14.63 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	JBG SMITH PROPERTIES COM	-70.000	1,096.54	0.00	0.00	-1,002.75	93.79	0.00	93.79
05 Sep 23	USD0.01 WI	15.68							
Settled	SEDOL : BD3BX01 /JBGS LOOP CAPITAL MARKETS LLC / 1.05 JBG SMITH PPTYS COM USD0.01 PRICE: 15.68 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	JBG SMITH PROPERTIES COM	-1,052.000	15,963.97	0.00	0.00	-15,069.90	894.07	0.00	894.07
19 Sep 23	USD0.01 WI	15.18							
Settled	SEDOL : BD3BX01 /JBGS PENSERRASECURITIES / 5.26 JBG SMITH PPTYS COM USD0.01 PRICE: 15.18 BROKER COMMISSION: 5.26 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	JOHN BEAN TECHNOLOGIES CORP	-17.000	2,017.79	0.00	0.00	-2,304.82	-287.03	0.00	-287.03
07 Jul 23	COM STK	118.71							
Settled	SEDOL : B3BRJZ8 /JBT PENSERRASECURITIES / 0.26 JOHN BEAN TECH COR COM USD0.01 PRICE: 118.71 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	JOHN BEAN TECHNOLOGIES CORP	-18.000	1,974.85	0.00	0.00	-2,440.40	-465.55	0.00	-465.55
28 Aug 23	COM STK	109.73							
Settled	SEDOL : B3BRJZ8 /JBT LOOP CAPITAL MARKETS LLC / 0.27								

◆ Investment Transaction Detail

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

JOHN BEAN TECH COR COM USD0.01 PRICE:
109.73 BROKER COMMISSION: 0.27 OTHER
CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS
LLC

31 Aug 23 05 Sep 23 Settled	JOHN BEAN TECHNOLOGIES CORP COM STK SEDOL : B3BRJZ8 /JBT LOOP CAPITAL MARKETS LLC / 0.32 JOHN BEAN TECH COR COM USD0.01 PRICE: 109.91 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-21.000 109.91	2,307.77	0.00	0.00	-2,847.13	-539.36	0.00	-539.36
15 Sep 23 19 Sep 23 Settled	JOHN BEAN TECHNOLOGIES CORP COM STK SEDOL : B3BRJZ8 /JBT PENSERRASECURITIES / 1.05 JOHN BEAN TECH COR COM USD0.01 PRICE: 109.01 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES	-209.000 109.01	22,781.85	0.00	0.00	-28,335.72	-5,553.87	0.00	-5,553.87
23 Aug 23 25 Aug 23 Settled	JOHNSON & JOHNSON COM USD1 SEDOL : 2475833 /JNJ CABRERA CAPITAL MARKETS LLC / 124.75 JOHNSON & JOHNSON COM USD1 PRICE: 164.53 BROKER COMMISSION: 124.75 OTHER CHARGES: 16.43 BROKER: CABRERA CAPITAL MARKETS LLC	-12,475.000 164.53	2,052,370.57	0.00	0.00	-2,093,328.87	-40,958.30	0.00	-40,958.30
15 Sep 23 19 Sep 23 Settled	JPMORGAN CHASE & CO COM SEDOL : 2190385 /JPM PENSERRASECURITIES / 10.92 JPMORGAN CHASE &CO COM USD1.00 PRICE: 148.81 BROKER COMMISSION: 10.92 OTHER CHARGES: 2.60 BROKER: PENSERRASECURITIES	-2,183.000 148.81	324,838.71	0.00	0.00	-327,948.39	-3,109.68	0.00	-3,109.68

◆ 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

Equities

Common stock

United States - USD

05 Jul 23	KAISER ALUM CORP COM PAR \$0.01	-13.000	921.10	0.00	0.00	-1,257.05	-335.95	0.00	-335.95
07 Jul 23	COM PAR \$0.01	70.87							
Settled	SEDOL : B15CJ33 /KALU PENSERRASECURITIES / 0.20 KAISER ALUMINUM CO COM USD0.01 PRICE: 70.87 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	KAISER ALUM CORP COM PAR \$0.01	-9.000	651.09	0.00	0.00	-870.27	-219.18	0.00	-219.18
28 Aug 23	COM PAR \$0.01	72.36							
Settled	SEDOL : B15CJ33 /KALU LOOP CAPITAL MARKETS LLC / 0.14 KAISER ALUMINUM CO COM USD0.01 PRICE: 72.36 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	KAISER ALUM CORP COM PAR \$0.01	-111.000	8,581.89	0.00	0.00	-10,733.30	-2,151.41	0.00	-2,151.41
19 Sep 23	COM PAR \$0.01	77.32							
Settled	SEDOL : B15CJ33 /KALU PENSERRASECURITIES / 0.56 KAISER ALUMINUM CO COM USD0.01 PRICE: 77.32 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	KELLY SERVICES INC CL A COM	-25.000	431.61	0.00	0.00	-457.48	-25.87	0.00	-25.87
07 Jul 23	SEDOL : 2487117 /KELYA	17.28							
Settled	PENSERRASECURITIES / 0.38 KELLY SERVICES INC CLASS'A'NON-VTG USD1 PRICE: 17.28 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	KELLY SERVICES INC CL A COM	-360.000	6,568.14	0.00	0.00	-6,587.67	-19.53	0.00	-19.53
19 Sep 23	SEDOL : 2487117 /KELYA	18.25							
Settled	PENSERRASECURITIES / 1.80 KELLY SERVICES INC CLASS'A'NON-VTG USD1 PRICE: 18.25 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	KENNAMETAL INC CAP	-61.000	1,697.30	0.00	0.00	-1,513.00	184.30	0.00	184.30
07 Jul 23	SEDOL : 2488121 /KMT	27.84							
Settled	PENSERRASECURITIES / 0.92 KENNAMETAL INC CAP USD1.25 PRICE: 27.84 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	KENNAMETAL INC CAP	-46.000	1,190.70	0.00	0.00	-1,140.95	49.75	0.00	49.75
28 Aug 23	SEDOL : 2488121 /KMT	25.90							
Settled	LOOP CAPITAL MARKETS LLC / 0.69 KENNAMETAL INC CAP USD1.25 PRICE: 25.9 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	KENNAMETAL INC CAP	-50.000	1,322.73	0.00	0.00	-1,240.16	82.57	0.00	82.57
05 Sep 23	SEDOL : 2488121 /KMT	26.47							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 KENNAMETAL INC CAP USD1.25 PRICE: 26.47 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	KENNAMETAL INC CAP	-619.000	15,688.42	0.00	0.00	-15,353.18	335.24	0.00	335.24
19 Sep 23	SEDOL : 2488121 /KMT	25.35							
Settled	PENSERRASECURITIES / 3.10 KENNAMETAL INC CAP USD1.25 PRICE: 25.35 BROKER COMMISSION: 3.10 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	KENNEDY-WILSON HLDGS INC COM	-91.000	1,487.37	0.00	0.00	-1,489.40	-2.03	0.00	-2.03
07 Jul 23	SEDOL : B298495 /KW	16.36							
Settled	PENSERRASECURITIES / 1.37 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 16.36 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	KENNEDY-WILSON HLDGS INC COM	-67.000	1,042.17	0.00	0.00	-1,096.59	-54.42	0.00	-54.42
28 Aug 23	SEDOL : B298495 /KW	15.57							
Settled	LOOP CAPITAL MARKETS LLC / 1.01								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

KENNEDY-WILSON HOL COM STK USD0.0001
 PRICE: 15.57 BROKER COMMISSION: 1.01 OTHER
 CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
 LLC

31 Aug 23	KENNEDY-WILSON HLDGS INC COM	-80.000	1,276.38	0.00	0.00	-1,309.36	-32.98	0.00	-32.98
05 Sep 23	SEDOL : B298495 /KW	15.97							
Settled	LOOP CAPITAL MARKETS LLC / 1.20 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 15.97 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	KENNEDY-WILSON HLDGS INC COM	-785.000	12,979.86	0.00	0.00	-12,848.14	131.72	0.00	131.72
19 Sep 23	SEDOL : B298495 /KW	16.54							
Settled	PENSERRASECURITIES / 3.93 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 16.54 BROKER COMMISSION: 3.93 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	KKR REAL ESTATE FIN TR INC COM	-45.000	545.16	0.00	0.00	-911.19	-366.03	0.00	-366.03
07 Jul 23	SEDOL : BF0YMC2 /KREF	12.13							
Settled	PENSERRASECURITIES / 0.68 KKR REAL ESTATE FI COM USD0.01 PRICE: 12.13 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	KKR REAL ESTATE FIN TR INC COM	-455.000	5,839.87	0.00	0.00	-9,213.19	-3,373.32	0.00	-3,373.32
19 Sep 23	SEDOL : BF0YMC2 /KREF	12.84							
Settled	PENSERRASECURITIES / 2.28 KKR REAL ESTATE FI COM USD0.01 PRICE: 12.84 BROKER COMMISSION: 2.28 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	KNOWLES CORP COM	-70.000	1,243.54	0.00	0.00	-1,438.22	-194.68	0.00	-194.68
07 Jul 23	SEDOL : BJTD9L6 /KN	17.78							
Settled	PENSERRASECURITIES / 1.05								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	KNOWLES CORP COM USD1.0 PRICE: 17.78 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	KNOWLES CORP COM	-52.000	832.77	0.00	0.00	-1,068.39	-235.62	0.00	-235.62
28 Aug 23	SEDOL : BJTD9L6 /KN	16.03							
Settled	LOOP CAPITAL MARKETS LLC / 0.78 KNOWLES CORP COM USD1.0 PRICE: 16.03 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	KNOWLES CORP COM	-702.000	9,999.90	0.00	0.00	-14,423.26	-4,423.36	0.00	-4,423.36
19 Sep 23	SEDOL : BJTD9L6 /KN	14.25							
Settled	PENSERRASECURITIES / 3.51 KNOWLES CORP COM USD1.0 PRICE: 14.25 BROKER COMMISSION: 3.51 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	KONTOOR BRANDS INC COM NPV	-38.000	1,583.25	0.00	0.00	-1,798.89	-215.64	0.00	-215.64
07 Jul 23	WI	41.68							
Settled	SEDOL : BJTJGC4 /KTB PENSERRASECURITIES / 0.57 KONTOOR BRANDS INC COM NPV PRICE: 41.68 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	KONTOOR BRANDS INC COM NPV	-28.000	1,304.92	0.00	0.00	-1,325.49	-20.57	0.00	-20.57
28 Aug 23	WI	46.62							
Settled	SEDOL : BJTJGC4 /KTB LOOP CAPITAL MARKETS LLC / 0.42 KONTOOR BRANDS INC COM NPV PRICE: 46.62 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	KONTOOR BRANDS INC COM NPV	-30.000	1,373.23	0.00	0.00	-1,420.17	-46.94	0.00	-46.94
05 Sep 23	WI	45.79							
Settled	SEDOL : BJTJGC4 /KTB LOOP CAPITAL MARKETS LLC / 0.45								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	KONTOOR BRANDS INC COM NPV PRICE: 45.79 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	KONTOOR BRANDS INC COM NPV	-328.000	14,663.12	0.00	0.00	-15,527.22	-864.10	0.00	-864.10
19 Sep 23	WI	44.71							
Settled	SEDOL : BJTJGC4 /KTB PENSERRASECURITIES / 1.64 KONTOOR BRANDS INC COM NPV PRICE: 44.71 BROKER COMMISSION: 1.64 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	KOPPERS HLDGS INC COM	-15.000	503.46	0.00	0.00	-457.25	46.21	0.00	46.21
07 Jul 23	SEDOL : B0X46B1 /KOP	33.58							
Settled	PENSERRASECURITIES / 0.23 KOPPERS HLDGS INC COM STK USD0.01 PRICE: 33.58 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	KOPPERS HLDGS INC COM	-30.000	1,148.24	0.00	0.00	-914.50	233.74	0.00	233.74
05 Sep 23	SEDOL : B0X46B1 /KOP	38.29							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 KOPPERS HLDGS INC COM STK USD0.01 PRICE: 38.29 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	KOPPERS HLDGS INC COM	-128.000	4,960.60	0.00	0.00	-3,901.89	1,058.71	0.00	1,058.71
19 Sep 23	SEDOL : B0X46B1 /KOP	38.76							
Settled	PENSERRASECURITIES / 0.64 KOPPERS HLDGS INC COM STK USD0.01 PRICE: 38.76 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	KORN FERRY COM	-28.000	1,376.32	0.00	0.00	-1,892.77	-516.45	0.00	-516.45
07 Jul 23	SEDOL : 2386849 /KFY	49.17							
Settled	PENSERRASECURITIES / 0.42								

◆ 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								

Sales

Equities

Common stock

United States - USD

KORN FERRY COM PRICE: 49.17 BROKER
COMMISSION: 0.42 OTHER CHARGES: 0.02
BROKER: PENSERRASECURITIES

31 Jul 23	KORN FERRY COM	-100.000	5,266.45	0.00	0.00	-6,759.91	-1,493.46	0.00	-1,493.46
02 Aug 23	SEDOL : 2386849 /KFY	52.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 KORN FERRY COM PRICE: 52.68 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	KORN FERRY COM	-140.000	6,590.44	0.00	0.00	-9,463.87	-2,873.43	0.00	-2,873.43
19 Sep 23	SEDOL : 2386849 /KFY	47.08							
Settled	PENSERRASECURITIES / 0.70 KORN FERRY COM PRICE: 47.08 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	KULICKE & SOFFA INDS INC COM	-30.000	1,699.33	0.00	0.00	-1,600.15	99.18	0.00	99.18
07 Jul 23	SEDOL : 2498001 /KLIC	56.66							
Settled	PENSERRASECURITIES / 0.45 KULICKE&SOFFA INDS COM NPV PRICE: 56.66 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	KULICKE & SOFFA INDS INC COM	-100.000	5,986.45	0.00	0.00	-5,333.82	652.63	0.00	652.63
02 Aug 23	SEDOL : 2498001 /KLIC	59.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 KULICKE&SOFFA INDS COM NPV PRICE: 59.88 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	KULICKE & SOFFA INDS INC COM	-48.000	2,413.18	0.00	0.00	-2,563.26	-150.08	0.00	-150.08
28 Aug 23	SEDOL : 2498001 /KLIC	50.29							
Settled	LOOP CAPITAL MARKETS LLC / 0.72								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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

	KULICKE&SOFFA INDS COM NPV PRICE: 50.29 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	KULICKE & SOFFA INDS INC COM	-30.000	1,551.43	0.00	0.00	-1,602.04	-50.61	0.00	-50.61
05 Sep 23	SEDOL : 2498001 /KLIC	51.73							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 KULICKE&SOFFA INDS COM NPV PRICE: 51.73 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	KULICKE & SOFFA INDS INC COM	-399.000	18,942.36	0.00	0.00	-21,307.13	-2,364.77	0.00	-2,364.77
19 Sep 23	SEDOL : 2498001 /KLIC	47.48							
Settled	PENSERRASECURITIES / 2.00 KULICKE&SOFFA INDS COM NPV PRICE: 47.48 BROKER COMMISSION: 2.00 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	LA Z BOY INC COM	-33.000	911.61	0.00	0.00	-1,068.56	-156.95	0.00	-156.95
07 Jul 23	SEDOL : 2508405 /LZB	27.64							
Settled	PENSERRASECURITIES / 0.50 LA-Z-BOY INC COM USD1 PRICE: 27.64 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	LA Z BOY INC COM	-25.000	733.36	0.00	0.00	-809.51	-76.15	0.00	-76.15
28 Aug 23	SEDOL : 2508405 /LZB	29.35							
Settled	LOOP CAPITAL MARKETS LLC / 0.38 LA-Z-BOY INC COM USD1 PRICE: 29.35 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LA Z BOY INC COM	-294.000	9,382.93	0.00	0.00	-9,519.89	-136.96	0.00	-136.96
19 Sep 23	SEDOL : 2508405 /LZB	31.92							
Settled	PENSERRASECURITIES / 1.47 LA-Z-BOY INC COM USD1 PRICE: 31.92 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	LAKELAND FINL CORP COM STK	-20.000	961.29	0.00	0.00	-1,540.74	-579.45	0.00	-579.45
07 Jul 23	SEDOL : 2537528 /LKFN	48.08							
Settled	PENSERRASECURITIES / 0.30 LAKELAND FINANCIAL COM NPV PRICE: 48.08 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	LAKELAND FINL CORP COM STK	-14.000	725.40	0.00	0.00	-1,078.52	-353.12	0.00	-353.12
28 Aug 23	SEDOL : 2537528 /LKFN	51.83							
Settled	LOOP CAPITAL MARKETS LLC / 0.21 LAKELAND FINANCIAL COM NPV PRICE: 51.83 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LAKELAND FINL CORP COM STK	-186.000	9,124.15	0.00	0.00	-14,328.89	-5,204.74	0.00	-5,204.74
19 Sep 23	SEDOL : 2537528 /LKFN	49.06							
Settled	PENSERRASECURITIES / 0.93 LAKELAND FINANCIAL COM NPV PRICE: 49.06 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	LCI INDUSTRIES COM	-14.000	1,733.95	0.00	0.00	-1,965.46	-231.51	0.00	-231.51
07 Jul 23	SEDOL : BYQ44Y5 /LCII	123.87							
Settled	PENSERRASECURITIES / 0.21 LCI INDUSTRIES COM USD0.01 PRICE: 123.87 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	LCI INDUSTRIES COM	-14.000	1,704.97	0.00	0.00	-1,965.46	-260.49	0.00	-260.49
28 Aug 23	SEDOL : BYQ44Y5 /LCII	121.80							
Settled	LOOP CAPITAL MARKETS LLC / 0.21 LCI INDUSTRIES COM USD0.01 PRICE: 121.8 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	LCI INDUSTRIES COM	-17.000	2,129.48	0.00	0.00	-2,386.63	-257.15	0.00	-257.15
05 Sep 23	SEDOL : BYQ44Y5 /LCII	125.28							
Settled	LOOP CAPITAL MARKETS LLC / 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

	LCI INDUSTRIES COM USD0.01 PRICE: 125.28 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LCI INDUSTRIES COM	-164.000	19,621.62	0.00	0.00	-23,023.95	-3,402.33	0.00	-3,402.33
19 Sep 23	SEDOL : BYQ44Y5 /LCII	119.65							
Settled	PENSERRASECURITIES / 0.82 LCI INDUSTRIES COM USD0.01 PRICE: 119.65 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	LEMAITRE VASCULAR INC COM STK	-14.000	908.38	0.00	0.00	-654.19	254.19	0.00	254.19
07 Jul 23	SEDOL : B1G6TJ0 /LMAT	64.90							
Settled	PENSERRASECURITIES / 0.21 LEMAITRE VASCULAR COM STK USD0.01 PRICE: 64.9 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	LEMAITRE VASCULAR INC COM STK	-12.000	676.61	0.00	0.00	-560.74	115.87	0.00	115.87
28 Aug 23	SEDOL : B1G6TJ0 /LMAT	56.40							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 LEMAITRE VASCULAR COM STK USD0.01 PRICE: 56.4 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LEMAITRE VASCULAR INC COM STK	-96.000	5,479.15	0.00	0.00	-4,485.90	993.25	0.00	993.25
19 Sep 23	SEDOL : B1G6TJ0 /LMAT	57.08							
Settled	PENSERRASECURITIES / 0.48 LEMAITRE VASCULAR COM STK USD0.01 PRICE: 57.08 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	LESLIES INC COM	-114.000	1,085.84	0.00	0.00	-1,612.53	-526.69	0.00	-526.69
07 Jul 23	SEDOL : BNG3RZ7 /LESL	9.54							
Settled	PENSERRASECURITIES / 1.71 LESLIES INC COM USD0.001 PRICE: 9.54 BROKER COMMISSION: 1.71 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	LESLIES INC COM	-85.000	529.11	0.00	0.00	-1,202.32	-673.21	0.00	-673.21
28 Aug 23	SEDOL : BNG3RZ7 /LESL	6.24							
Settled	LOOP CAPITAL MARKETS LLC / 1.28 LESLIES INC COM USD0.001 PRICE: 6.24 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	LGI HOMES INC COM	-11.000	1,413.64	0.00	0.00	-1,448.11	-34.47	0.00	-34.47
07 Jul 23	SEDOL : BG3G1B4 /LGIH	128.53							
Settled	PENSERRASECURITIES / 0.17 LGI HOMES INC COM USD0.01 PRICE: 128.53 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	LGI HOMES INC COM	-12.000	1,406.44	0.00	0.00	-1,579.75	-173.31	0.00	-173.31
28 Aug 23	SEDOL : BG3G1B4 /LGIH	117.22							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 LGI HOMES INC COM USD0.01 PRICE: 117.22 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	LGI HOMES INC COM	-13.000	1,600.08	0.00	0.00	-1,711.40	-111.32	0.00	-111.32
05 Sep 23	SEDOL : BG3G1B4 /LGIH	123.10							
Settled	LOOP CAPITAL MARKETS LLC / 0.20 LGI HOMES INC COM USD0.01 PRICE: 123.1 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LGI HOMES INC COM	-171.000	19,255.29	0.00	0.00	-22,511.48	-3,256.19	0.00	-3,256.19
19 Sep 23	SEDOL : BG3G1B4 /LGIH	112.61							
Settled	PENSERRASECURITIES / 0.86 LGI HOMES INC COM USD0.01 PRICE: 112.61 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	LIGAND PHARMACEUTICALS	-13.000	929.03	0.00	0.00	-918.91	10.12	0.00	10.12
07 Jul 23	INCORPORATED CL BCOMMON	71.48							
Settled	STOCK								
	SEDOL : 2501578 /LGND								
	PENSERRASECURITIES / 0.20								
	LIGAND PHARMACEUTICALS INCORPORATED CL								
	BCOMMON STO PRICE: 71.48 BROKER								
	COMMISSION: 0.20 OTHER CHARGES: 0.01								
	BROKER: PENSERRASECURITIES								
24 Aug 23	LIGAND PHARMACEUTICALS	-9.000	594.57	0.00	0.00	-636.17	-41.60	0.00	-41.60
28 Aug 23	INCORPORATED CL BCOMMON	66.08							
Settled	STOCK								
	SEDOL : 2501578 /LGND								
	LOOP CAPITAL MARKETS LLC / 0.14								
	LIGAND PHARMACEUTICALS INCORPORATED CL								
	BCOMMON STO PRICE: 66.08 BROKER								
	COMMISSION: 0.14 OTHER CHARGES: 0.01								
	BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LIGAND PHARMACEUTICALS	-134.000	8,304.58	0.00	0.00	-9,471.79	-1,167.21	0.00	-1,167.21
19 Sep 23	INCORPORATED CL BCOMMON	61.98							
Settled	STOCK								
	SEDOL : 2501578 /LGND								
	PENSERRASECURITIES / 0.67								
	LIGAND PHARMACEUTICALS INCORPORATED CL								
	BCOMMON STO PRICE: 61.98 BROKER								
	COMMISSION: 0.67 OTHER CHARGES: 0.07								
	BROKER: PENSERRASECURITIES								
05 Jul 23	LINDSAY CORPORATION COM	-8.000	930.43	0.00	0.00	-1,109.32	-178.89	0.00	-178.89
07 Jul 23	SEDOL : 2516613 /LNN	116.32							
Settled	PENSERRASECURITIES / 0.12								
	LINDSAY CORPORATION COM PRICE: 116.32								
	BROKER COMMISSION: 0.12 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	LINDSAY CORPORATION COM	-7.000	834.56	0.00	0.00	-970.65	-136.09	0.00	-136.09
28 Aug 23	SEDOL : 2516613 /LNN	119.24							
Settled	LOOP CAPITAL MARKETS LLC / 0.11 LINDSAY CORPORATION COM PRICE: 119.24 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LINDSAY CORPORATION COM	-80.000	9,134.72	0.00	0.00	-11,093.15	-1,958.43	0.00	-1,958.43
19 Sep 23	SEDOL : 2516613 /LNN	114.19							
Settled	PENSERRASECURITIES / 0.40 LINDSAY CORPORATION COM PRICE: 114.19 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	LIQUIDITY SVCS INC COM STK	-18.000	294.20	0.00	0.00	-338.66	-44.46	0.00	-44.46
07 Jul 23	SEDOL : B0ZN8Z4 /LQDT	16.36							
Settled	PENSERRASECURITIES / 0.27 LIQUIDITY SVCS INC COM STK USD0.001 PRICE: 16.36 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	LIQUIDITY SVCS INC COM STK	-317.000	5,761.42	0.00	0.00	-5,964.26	-202.84	0.00	-202.84
19 Sep 23	SEDOL : B0ZN8Z4 /LQDT	18.18							
Settled	PENSERRASECURITIES / 1.59 LIQUIDITY SVCS INC COM STK USD0.001 PRICE: 18.18 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	LIVERAMP HOLDINGS INC	-49.000	1,356.54	0.00	0.00	-1,289.21	67.33	0.00	67.33
07 Jul 23	SEDOL : BGLN838 /RAMP	27.70							
Settled	PENSERRASECURITIES / 0.74 LIVERAMP HOLDINGS INC PRICE: 27.7 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	LIVERAMP HOLDINGS INC	-37.000	1,151.61	0.00	0.00	-973.48	178.13	0.00	178.13
28 Aug 23	SEDOL : BGLN838 /RAMP	31.14							
Settled	LOOP 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

	LIVERAMP HOLDINGS INC PRICE: 31.14 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	LIVERAMP HOLDINGS INC	-40.000	1,292.98	0.00	0.00	-1,052.42	240.56	0.00	240.56
05 Sep 23	SEDOL : BGLN838 /RAMP	32.34							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 LIVERAMP HOLDINGS INC PRICE: 32.34 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LIVERAMP HOLDINGS INC	-217.000	6,354.78	0.00	0.00	-5,709.36	645.42	0.00	645.42
19 Sep 23	SEDOL : BGLN838 /RAMP	29.29							
Settled	PENSERRASECURITIES / 1.09 LIVERAMP HOLDINGS INC PRICE: 29.29 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Sep 23	LOWES COS INC COM	-591.000	130,027.81	0.00	0.00	-133,985.73	-3,957.92	0.00	-3,957.92
19 Sep 23	SEDOL : 2536763 /LOW	220.02							
Settled	PENSERRASECURITIES / 2.96 LOWE'S COS INC COM USD0.50 PRICE: 220.02 BROKER COMMISSION: 2.96 OTHER CHARGES: 1.05 BROKER: PENSERRASECURITIES								
05 Jul 23	LTC PPTY INC COM	-32.000	1,066.71	0.00	0.00	-1,146.57	-79.86	0.00	-79.86
07 Jul 23	SEDOL : 2498788 /LTC	33.35							
Settled	PENSERRASECURITIES / 0.48 LTC PROPERTIES INC COM USD0.01 PRICE: 33.35 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Jul 23	LTC PPTY INC COM	-100.000	3,354.47	0.00	0.00	-3,583.03	-228.56	0.00	-228.56
02 Aug 23	SEDOL : 2498788 /LTC	33.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 LTC PROPERTIES INC COM USD0.01 PRICE: 33.56 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	LTC PPTYS INC COM	-224.000	7,137.70	0.00	0.00	-8,025.99	-888.29	0.00	-888.29
19 Sep 23	SEDOL : 2498788 /LTC	31.87							
Settled	PENSERRASECURITIES / 1.12 LTC PROPERTIES INC COM USD0.01 PRICE: 31.87 BROKER COMMISSION: 1.12 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	LUMEN TECHNOLOGIES INC	-708.000	1,589.44	0.00	0.00	-1,759.63	-170.19	0.00	-170.19
07 Jul 23	SEDOL : BMDH249 /LUMN	2.26							
Settled	PENSERRASECURITIES / 10.62 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 2.26 BROKER COMMISSION: 10.62 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	LUMEN TECHNOLOGIES INC	-527.000	782.58	0.00	0.00	-1,309.78	-527.20	0.00	-527.20
28 Aug 23	SEDOL : BMDH249 /LUMN	1.50							
Settled	LOOP CAPITAL MARKETS LLC / 7.91 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 1.5 BROKER COMMISSION: 7.91 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	LXP INDUSTRIAL TRUST COM	-158.000	1,560.23	0.00	0.00	-2,192.52	-632.29	0.00	-632.29
07 Jul 23	USD0.0001	9.89							
Settled	SEDOL : 2139151 /LXP PENSERRASECURITIES / 2.37 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 9.89 BROKER COMMISSION: 2.37 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	LXP INDUSTRIAL TRUST COM	-166.000	1,599.39	0.00	0.00	-2,303.53	-704.14	0.00	-704.14
28 Aug 23	USD0.0001	9.65							
Settled	SEDOL : 2139151 /LXP LOOP CAPITAL MARKETS LLC / 2.49 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 9.65 BROKER COMMISSION: 2.49 OTHER CHARGES: 0.02 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

31 Aug 23	LXP INDUSTRIAL TRUST COM	-190.000	1,862.93	0.00	0.00	-2,636.57	-773.64	0.00	-773.64
05 Sep 23	USD0.0001	9.82							
Settled	SEDOL : 2139151 /LXP LOOP CAPITAL MARKETS LLC / 2.85 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 9.82 BROKER COMMISSION: 2.85 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	LXP INDUSTRIAL TRUST COM	-1,942.000	18,808.11	0.00	0.00	-26,948.55	-8,140.44	0.00	-8,140.44
19 Sep 23	USD0.0001	9.69							
Settled	SEDOL : 2139151 /LXP PENSERRASECURITIES / 9.71 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 9.69 BROKER COMMISSION: 9.71 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	M / I HOMES INC	-21.000	1,737.83	0.00	0.00	-1,120.49	617.34	0.00	617.34
07 Jul 23	SEDOL : 2549385 /MHO	82.77							
Settled	PENSERRASECURITIES / 0.32 M/I HOME INC COM USD0.01 PRICE: 82.77 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	M / I HOMES INC	-16.000	1,479.26	0.00	0.00	-853.71	625.55	0.00	625.55
28 Aug 23	SEDOL : 2549385 /MHO	92.47							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 M/I HOME INC COM USD0.01 PRICE: 92.47 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	M / I HOMES INC	-207.000	18,434.23	0.00	0.00	-11,044.87	7,389.36	0.00	7,389.36
19 Sep 23	SEDOL : 2549385 /MHO	89.06							
Settled	PENSERRASECURITIES / 1.04 M/I HOME INC COM USD0.01 PRICE: 89.06 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	MACERICH CO REIT	-165.000	1,870.25	0.00	0.00	-1,868.63	1.62	0.00	1.62
07 Jul 23	SEDOL : 2543967 /MAC	11.35							
Settled	PENSERRASECURITIES / 2.48 MACERICH CO REIT USD 0.01 PRICE: 11.35 BROKER COMMISSION: 2.48 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	MACERICH CO REIT	-122.000	1,353.57	0.00	0.00	-1,381.65	-28.08	0.00	-28.08
28 Aug 23	SEDOL : 2543967 /MAC	11.11							
Settled	LOOP CAPITAL MARKETS LLC / 1.83 MACERICH CO REIT USD 0.01 PRICE: 11.11 BROKER COMMISSION: 1.83 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MACERICH CO REIT	-140.000	1,634.48	0.00	0.00	-1,585.50	48.98	0.00	48.98
05 Sep 23	SEDOL : 2543967 /MAC	11.69							
Settled	LOOP CAPITAL MARKETS LLC / 2.10 MACERICH CO REIT USD 0.01 PRICE: 11.69 BROKER COMMISSION: 2.10 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MACERICH CO REIT	-1,406.000	17,188.21	0.00	0.00	-15,922.95	1,265.26	0.00	1,265.26
19 Sep 23	SEDOL : 2543967 /MAC	12.23							
Settled	PENSERRASECURITIES / 7.03 MACERICH CO REIT USD 0.01 PRICE: 12.23 BROKER COMMISSION: 7.03 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	MADDEN STEVEN LTD COM	-54.000	1,732.57	0.00	0.00	-2,317.12	-584.55	0.00	-584.55
07 Jul 23	SEDOL : 2553911 /SHOO	32.10							
Settled	PENSERRASECURITIES / 0.81 MADDEN(STEVEN)LTD COM USD0.0001 PRICE: 32.1 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

31 Jul 23	MADDEN STEVEN LTD COM	-30.000	1,000.94	0.00	0.00	-1,287.29	-286.35	0.00	-286.35
02 Aug 23	SEDOL : 2553911 /SHOO	33.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 MADDEN(STEVEN)LTD COM USD0.0001 PRICE: 33.38 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	MADDEN STEVEN LTD COM	-60.000	2,069.08	0.00	0.00	-2,574.57	-505.49	0.00	-505.49
05 Sep 23	SEDOL : 2553911 /SHOO	34.50							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 MADDEN(STEVEN)LTD COM USD0.0001 PRICE: 34.5 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MADDEN STEVEN LTD COM	-568.000	18,059.41	0.00	0.00	-24,372.62	-6,313.21	0.00	-6,313.21
19 Sep 23	SEDOL : 2553911 /SHOO	31.80							
Settled	PENSERRASECURITIES / 2.84 MADDEN(STEVEN)LTD COM USD0.0001 PRICE: 31.8 BROKER COMMISSION: 2.84 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
24 Aug 23	MADISON SQUARE GARDEN	-15.000	2,619.79	0.00	0.00	-3,189.95	-570.16	0.00	-570.16
28 Aug 23	SPORTS CORP	174.67							
Settled	SEDOL : BYQCZ35 /MSG LOOP CAPITAL MARKETS LLC / 0.23 MADISON SQUARE GARDEN SPORTS CORP PRICE: 174.67 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MADISON SQUARE GARDEN	-11.000	1,957.81	0.00	0.00	-2,339.30	-381.49	0.00	-381.49
05 Sep 23	SPORTS CORP	178.00							
Settled	SEDOL : BYQCZ35 /MSG LOOP CAPITAL MARKETS LLC / 0.17								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

MADISON SQUARE GARDEN SPORTS CORP PRICE:
178.0 BROKER COMMISSION: 0.17 OTHER
CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS
LLC

15 Sep 23	MADISON SQUARE GARDEN	-289.000	51,483.48	0.00	0.00	-61,459.76	-9,976.28	0.00	-9,976.28
19 Sep 23	SPORTS CORP	178.15							
Settled	SEDOL : BYQCZ35 /MSGS PENSERRASECURITIES / 1.45								
	MADISON SQUARE GARDEN SPORTS CORP PRICE: 178.15 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.42 BROKER: PENSERRASECURITIES								
15 Sep 23	MARATHON PETE CORP COM	-1,111.000	170,875.98	0.00	0.00	-95,555.21	75,320.77	0.00	75,320.77
19 Sep 23	SEDOL : B3K3L40 /MPC	153.81							
Settled	PENSERRASECURITIES / 5.56 MARATHON PETROLEUM COM USD0.01 PRICE: 153.81 BROKER COMMISSION: 5.56 OTHER CHARGES: 1.37 BROKER: PENSERRASECURITIES								
05 Jul 23	MARCUS & MILLICHAP INC COM	-18.000	573.56	0.00	0.00	-820.02	-246.46	0.00	-246.46
07 Jul 23	SEDOL : BFWGXV2 /MMI	31.88							
Settled	PENSERRASECURITIES / 0.27 MARCUS & MILLICHAP COM USD0.0001 PRICE: 31.88 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	MARCUS & MILLICHAP INC COM	-249.000	7,859.61	0.00	0.00	-11,343.62	-3,484.01	0.00	-3,484.01
19 Sep 23	SEDOL : BFWGXV2 /MMI	31.57							
Settled	PENSERRASECURITIES / 1.25 MARCUS & MILLICHAP COM USD0.0001 PRICE: 31.57 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	MARCUS CORP DEL COM	-18.000	266.12	0.00	0.00	-310.06	-43.94	0.00	-43.94
07 Jul 23	SEDOL : 2564827 /MCS	14.80							
Settled	PENSERRASECURITIES / 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								

Sales

Equities

Common stock

United States - USD

MARCUS CORP COM USD1 PRICE: 14.8 BROKER
COMMISSION: 0.27 OTHER CHARGES: 0.01
BROKER: PENSERRASECURITIES

15 Sep 23	MARCUS CORP DEL COM	-191.000	2,843.00	0.00	0.00	-3,290.09	-447.09	0.00	-447.09
19 Sep 23	SEDOL : 2564827 /MCS	14.89							
Settled	PENSERRASECURITIES / 0.96								
	MARCUS CORP COM USD1 PRICE: 14.89 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	MARINEMAX INC COM	-17.000	570.76	0.00	0.00	-763.95	-193.19	0.00	-193.19
07 Jul 23	SEDOL : 2250353 /HZO	33.59							
Settled	PENSERRASECURITIES / 0.26								
	MARINEMAX INC COM STK USD0.001 PRICE: 33.59 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	MARINEMAX INC COM	-453.000	14,538.91	0.00	0.00	-20,357.00	-5,818.09	0.00	-5,818.09
19 Sep 23	SEDOL : 2250353 /HZO	32.10							
Settled	PENSERRASECURITIES / 2.27								
	MARINEMAX INC COM STK USD0.001 PRICE: 32.1 BROKER COMMISSION: 2.27 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	MARTEN TRANS LTD COM	-44.000	905.29	0.00	0.00	-739.77	165.52	0.00	165.52
07 Jul 23	SEDOL : 2568357 /MRTN	20.59							
Settled	PENSERRASECURITIES / 0.66								
	MARTEN TRANSPORT COM USD0.01 PRICE: 20.59 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	MARTEN TRANS LTD COM	-33.000	695.13	0.00	0.00	-554.83	140.30	0.00	140.30
28 Aug 23	SEDOL : 2568357 /MRTN	21.08							
Settled	LOOP CAPITAL MARKETS LLC / 0.50								
	MARTEN TRANSPORT COM USD0.01 PRICE: 21.08 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 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

15 Sep 23	MARTEN TRANS LTD COM	-414.000	8,468.30	0.00	0.00	-6,960.55	1,507.75	0.00	1,507.75
19 Sep 23	SEDOL : 2568357 /MRTN	20.46							
Settled	PENSERRASECURITIES / 2.07 MARTEN TRANSPORT COM USD0.01 PRICE: 20.46 BROKER COMMISSION: 2.07 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	MASTERBRAND INC COM	-99.000	1,129.08	0.00	0.00	-918.07	211.01	0.00	211.01
07 Jul 23	SEDOL : BPDJN76 /MBC	11.42							
Settled	PENSERRASECURITIES / 1.49 MASTERBRAND INC COM USD0.01 PRICE: 11.42 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	MASTERBRAND INC COM	-73.000	906.28	0.00	0.00	-676.96	229.32	0.00	229.32
28 Aug 23	SEDOL : BPDJN76 /MBC	12.43							
Settled	LOOP CAPITAL MARKETS LLC / 1.10 MASTERBRAND INC COM USD0.01 PRICE: 12.43 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MASTERBRAND INC COM	-90.000	1,151.54	0.00	0.00	-834.61	316.93	0.00	316.93
05 Sep 23	SEDOL : BPDJN76 /MBC	12.81							
Settled	LOOP CAPITAL MARKETS LLC / 1.35 MASTERBRAND INC COM USD0.01 PRICE: 12.81 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MASTERBRAND INC COM	-969.000	11,652.12	0.00	0.00	-8,986.00	2,666.12	0.00	2,666.12
19 Sep 23	SEDOL : BPDJN76 /MBC	12.03							
Settled	PENSERRASECURITIES / 4.85 MASTERBRAND INC COM USD0.01 PRICE: 12.03 BROKER COMMISSION: 4.85 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	MATERION CORP COM	-16.000	1,841.34	0.00	0.00	-1,375.47	465.87	0.00	465.87
07 Jul 23	SEDOL : 2149622 /MTRN	115.10							
Settled	PENSERRASECURITIES / 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								

Sales

Equities

Common stock

United States - USD

MATERION CORP COM NPV PRICE: 115.1 BROKER
 COMMISSION: 0.24 OTHER CHARGES: 0.02
 BROKER: PENSERRASECURITIES

24 Aug 23	MATERION CORP COM	-11.000	1,170.55	0.00	0.00	-945.63	224.92	0.00	224.92
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28 Aug 23
 Settled
 SEDOL : 2149622 /MTRN
 LOOP CAPITAL MARKETS LLC / 0.17
 MATERION CORP COM NPV PRICE: 106.43 BROKER
 COMMISSION: 0.17 OTHER CHARGES: 0.01
 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	MATERION CORP COM	-14.000	1,522.83	0.00	0.00	-1,203.54	319.29	0.00	319.29
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05 Sep 23
 Settled
 SEDOL : 2149622 /MTRN
 LOOP CAPITAL MARKETS LLC / 0.21
 MATERION CORP COM NPV PRICE: 108.79 BROKER
 COMMISSION: 0.21 OTHER CHARGES: 0.02
 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	MATERION CORP COM	-133.000	14,339.27	0.00	0.00	-11,433.58	2,905.69	0.00	2,905.69
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19 Sep 23
 Settled
 SEDOL : 2149622 /MTRN
 PENSERRASECURITIES / 0.67
 MATERION CORP COM NPV PRICE: 107.82 BROKER
 COMMISSION: 0.67 OTHER CHARGES: 0.12
 BROKER: PENSERRASECURITIES

05 Jul 23	MATIV HOLDINGS INC	-42.000	618.86	0.00	0.00	-1,320.57	-701.71	0.00	-701.71
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07 Jul 23
 Settled
 SEDOL : 2782038 /MATV
 PENSERRASECURITIES / 0.63
 MATIV HOLDINGS INC PRICE: 14.75 BROKER
 COMMISSION: 0.63 OTHER CHARGES: 0.01
 BROKER: PENSERRASECURITIES

24 Aug 23	MATIV HOLDINGS INC	-31.000	507.92	0.00	0.00	-974.71	-466.79	0.00	-466.79
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28 Aug 23
 Settled
 SEDOL : 2782038 /MATV
 LOOP CAPITAL MARKETS LLC / 0.47
 MATIV HOLDINGS INC PRICE: 16.4 BROKER
 COMMISSION: 0.47 OTHER CHARGES: 0.01
 BROKER: LOOP CAPITAL MARKETS LLC

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	MATIV HOLDINGS INC	-420.000	6,482.64	0.00	0.00	-13,205.74	-6,723.10	0.00	-6,723.10
19 Sep 23	SEDOL : 2782038 /MATV	15.44							
Settled	PENSERRASECURITIES / 2.10 MATIV HOLDINGS INC PRICE: 15.44 BROKER COMMISSION: 2.10 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	MATSON INC COM	-27.000	2,065.07	0.00	0.00	-2,366.05	-300.98	0.00	-300.98
07 Jul 23	SEDOL : B8GNC91 /MATX	76.50							
Settled	PENSERRASECURITIES / 0.41 MATSON INC COM NPV PRICE: 76.5 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	MATSON INC COM	-21.000	1,810.91	0.00	0.00	-1,840.26	-29.35	0.00	-29.35
28 Aug 23	SEDOL : B8GNC91 /MATX	86.25							
Settled	LOOP CAPITAL MARKETS LLC / 0.32 MATSON INC COM NPV PRICE: 86.25 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MATSON INC COM	-20.000	1,757.28	0.00	0.00	-1,752.63	4.65	0.00	4.65
05 Sep 23	SEDOL : B8GNC91 /MATX	87.88							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 MATSON INC COM NPV PRICE: 87.88 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MATSON INC COM	-325.000	28,065.14	0.00	0.00	-28,480.26	-415.12	0.00	-415.12
19 Sep 23	SEDOL : B8GNC91 /MATX	86.36							
Settled	PENSERRASECURITIES / 1.63 MATSON INC COM NPV PRICE: 86.36 BROKER COMMISSION: 1.63 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
05 Jul 23	MATTHEWS INTL CORP CL A CL A	-23.000	1,040.62	0.00	0.00	-788.22	252.40	0.00	252.40
07 Jul 23	SEDOL : 2568090 /MATW	45.26							
Settled	PENSERRASECURITIES / 0.35								

◆ 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

MATTHEWS INTL CORP CLASS'A'COM USD1 PRICE:
45.26 BROKER COMMISSION: 0.35 OTHER
CHARGES: 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	MATTHEWS INTL CORP CL A CL A	-17.000	698.26	0.00	0.00	-582.60	115.66	0.00	115.66
28 Aug 23	SEDOL : 2568090 /MATW	41.09							
Settled	LOOP CAPITAL MARKETS LLC / 0.26 MATTHEWS INTL CORP CLASS'A'COM USD1 PRICE: 41.09 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MATTHEWS INTL CORP CL A CL A	-221.000	8,723.90	0.00	0.00	-7,573.79	1,150.11	0.00	1,150.11
19 Sep 23	SEDOL : 2568090 /MATW	39.48							
Settled	PENSERRASECURITIES / 1.11 MATTHEWS INTL CORP CLASS'A'COM USD1 PRICE: 39.48 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	MAXLINEAR INC COMMON STOCK	-56.000	1,725.62	0.00	0.00	-3,090.98	-1,365.36	0.00	-1,365.36
07 Jul 23	SEDOL : B3RDWC8 /MXL	30.83							
Settled	PENSERRASECURITIES / 0.84 MAXLINEAR INC COMMON STOCK PRICE: 30.83 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	MAXLINEAR INC COMMON STOCK	-43.000	955.23	0.00	0.00	-2,373.43	-1,418.20	0.00	-1,418.20
28 Aug 23	SEDOL : B3RDWC8 /MXL	22.23							
Settled	LOOP CAPITAL MARKETS LLC / 0.65 MAXLINEAR INC COMMON STOCK PRICE: 22.23 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MAXLINEAR INC COMMON STOCK	-50.000	1,174.24	0.00	0.00	-2,759.80	-1,585.56	0.00	-1,585.56
05 Sep 23	SEDOL : B3RDWC8 /MXL	23.50							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 MAXLINEAR INC COMMON STOCK PRICE: 23.5 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	MAXLINEAR INC COMMON STOCK	-466.000	10,030.56	0.00	0.00	-25,721.36	-15,690.80	0.00	-15,690.80
19 Sep 23	SEDOL : B3RDWC8 /MXL	21.53							
Settled	PENSERRASECURITIES / 2.33 MAXLINEAR INC COMMON STOCK PRICE: 21.53 BROKER COMMISSION: 2.33 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	MEDIFAST INC COM	-8.000	756.03	0.00	0.00	-1,525.44	-769.41	0.00	-769.41
07 Jul 23	SEDOL : 2934033 /MED	94.52							
Settled	PENSERRASECURITIES / 0.12 MEDIFAST INC COM STK PRICE: 94.52 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	MEDIFAST INC COM	-6.000	506.00	0.00	0.00	-1,144.08	-638.08	0.00	-638.08
28 Aug 23	SEDOL : 2934033 /MED	84.35							
Settled	LOOP CAPITAL MARKETS LLC / 0.09 MEDIFAST INC COM STK PRICE: 84.35 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MEDIFAST INC COM	-80.000	6,495.54	0.00	0.00	-15,254.44	-8,758.90	0.00	-8,758.90
19 Sep 23	SEDOL : 2934033 /MED	81.20							
Settled	PENSERRASECURITIES / 0.40 MEDIFAST INC COM STK PRICE: 81.2 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	MERCER INTL INC COM SH BEN INT	-31.000	262.09	0.00	0.00	-366.11	-104.02	0.00	-104.02
07 Jul 23	SEDOL : 2053024 /MERC	8.47							
Settled	PENSERRASECURITIES / 0.47 MERCER INTL INC COM STK USD1 PRICE: 8.47 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	MERCURY GEN CORP NEW COM	-20.000	585.69	0.00	0.00	-644.09	-58.40	0.00	-58.40
07 Jul 23	SEDOL : 2578464 /MCY	29.30							
Settled	PENSERRASECURITIES / 0.30								

◆ 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

MERCURY GENERAL CP COM NPV PRICE: 29.3
 BROKER COMMISSION: 0.30 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	MERCURY GEN CORP NEW COM	-209.000	6,057.81	0.00	0.00	-6,730.70	-672.89	0.00	-672.89
19 Sep 23	SEDOL : 2578464 /MCY	28.99							
Settled	PENSERRASECURITIES / 1.05 MERCURY GENERAL CP COM NPV PRICE: 28.99 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
24 Aug 23	MERCURY SYSTEMS INC	-27.000	1,043.67	0.00	0.00	-1,013.72	29.95	0.00	29.95
28 Aug 23	SEDOL : 2144047 /MRCY	38.67							
Settled	LOOP CAPITAL MARKETS LLC / 0.41 MERCURY SYSTEMS INC PRICE: 38.67 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MERCURY SYSTEMS INC	-40.000	1,569.38	0.00	0.00	-1,501.80	67.58	0.00	67.58
05 Sep 23	SEDOL : 2144047 /MRCY	39.25							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 MERCURY SYSTEMS INC PRICE: 39.25 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MERCURY SYSTEMS INC	-1,409.000	53,435.89	0.00	0.00	-52,900.91	534.98	0.00	534.98
19 Sep 23	SEDOL : 2144047 /MRCY	37.93							
Settled	PENSERRASECURITIES / 7.05 MERCURY SYSTEMS INC PRICE: 37.93 BROKER COMMISSION: 7.05 OTHER CHARGES: 0.43 BROKER: PENSERRASECURITIES								
05 Jul 23	MERIT MED SYS INC COM	-31.000	2,508.02	0.00	0.00	-1,918.54	589.48	0.00	589.48
07 Jul 23	SEDOL : 2580555 /MMSI	80.92							
Settled	PENSERRASECURITIES / 0.47 MERIT MEDICAL SYST COM NPV PRICE: 80.92 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	MERIT MED SYS INC COM	-100.000	7,465.44	0.00	0.00	-6,188.84	1,276.60	0.00	1,276.60
02 Aug 23	SEDOL : 2580555 /MMSI	74.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 MERIT MEDICAL SYST COM NPV PRICE: 74.67 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	MERIT MED SYS INC COM	-48.000	3,218.61	0.00	0.00	-2,978.04	240.57	0.00	240.57
28 Aug 23	SEDOL : 2580555 /MMSI	67.07							
Settled	LOOP CAPITAL MARKETS LLC / 0.72 MERIT MEDICAL SYST COM NPV PRICE: 67.07 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MERIT MED SYS INC COM	-40.000	2,610.57	0.00	0.00	-2,481.70	128.87	0.00	128.87
05 Sep 23	SEDOL : 2580555 /MMSI	65.28							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 MERIT MEDICAL SYST COM NPV PRICE: 65.28 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MERIT MED SYS INC COM	-359.000	24,467.44	0.00	0.00	-22,273.26	2,194.18	0.00	2,194.18
19 Sep 23	SEDOL : 2580555 /MMSI	68.16							
Settled	PENSERRASECURITIES / 1.80 MERIT MEDICAL SYST COM NPV PRICE: 68.16 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
05 Jul 23	MERITAGE HOMES CORP COM	-20.000	2,744.27	0.00	0.00	-2,020.38	723.89	0.00	723.89
07 Jul 23	SEDOL : 2601326 /MTH	137.23							
Settled	PENSERRASECURITIES / 0.30 MERITAGE CORP COM USD0.01 PRICE: 137.23 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

24 Aug 23	MERITAGE HOMES CORP COM	-21.000	2,841.58	0.00	0.00	-2,121.40	720.18	0.00	720.18
28 Aug 23	SEDOL : 2601326 /MTH	135.33							
Settled	LOOP CAPITAL MARKETS LLC / 0.32 MERITAGE CORP COM USD0.01 PRICE: 135.33 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MERITAGE HOMES CORP COM	-23.000	3,197.54	0.00	0.00	-2,323.44	874.10	0.00	874.10
05 Sep 23	SEDOL : 2601326 /MTH	139.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.35 MERITAGE CORP COM USD0.01 PRICE: 139.04 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MERITAGE HOMES CORP COM	-245.000	31,583.91	0.00	0.00	-24,749.65	6,834.26	0.00	6,834.26
19 Sep 23	SEDOL : 2601326 /MTH	128.92							
Settled	PENSERRASECURITIES / 1.23 MERITAGE CORP COM USD0.01 PRICE: 128.92 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.26 BROKER: PENSERRASECURITIES								
05 Jul 23	MESA LABS INC COM	-4.000	499.33	0.00	0.00	-1,108.09	-608.76	0.00	-608.76
07 Jul 23	SEDOL : 2553814 /MLAB	124.85							
Settled	PENSERRASECURITIES / 0.06 MESA LABORATORIES COM NPV PRICE: 124.85 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	MESA LABS INC COM	-26.000	3,195.50	0.00	0.00	-7,202.56	-4,007.06	0.00	-4,007.06
19 Sep 23	SEDOL : 2553814 /MLAB	122.91							
Settled	PENSERRASECURITIES / 0.13 MESA LABORATORIES COM NPV PRICE: 122.91 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	META FINL GROUP INC COM	-21.000	1,000.95	0.00	0.00	-1,196.57	-195.62	0.00	-195.62
07 Jul 23	SEDOL : 2420316 /CASH	47.68							
Settled	PENSERRASECURITIES / 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

	PATHWARD FINANCIAL COM USD0.01 PRICE: 47.68 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	META FINL GROUP INC COM	-15.000	721.41	0.00	0.00	-854.69	-133.28	0.00	-133.28
28 Aug 23	SEDOL : 2420316 /CASH	48.11							
Settled	LOOP CAPITAL MARKETS LLC / 0.23 PATHWARD FINANCIAL COM USD0.01 PRICE: 48.11 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	META FINL GROUP INC COM	-297.000	14,780.08	0.00	0.00	-16,922.91	-2,142.83	0.00	-2,142.83
19 Sep 23	SEDOL : 2420316 /CASH	49.77							
Settled	PENSERRASECURITIES / 1.49 PATHWARD FINANCIAL COM USD0.01 PRICE: 49.77 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	METALLUS INC	-30.000	632.84	0.00	0.00	-463.82	169.02	0.00	169.02
07 Jul 23	SEDOL : BNBPMX1 /MTUS	21.11							
Settled	PENSERRASECURITIES / 0.45 TIMKENSTEEL CORP COM NPV 'WI' PRICE: 21.11 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
31 Aug 23	METALLUS INC	-50.000	1,094.74	0.00	0.00	-773.03	321.71	0.00	321.71
05 Sep 23	SEDOL : BNBPMX1 /MTUS	21.91							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 TIMKENSTEEL CORP COM NPV 'WI' PRICE: 21.91 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	METALLUS INC	-312.000	6,750.06	0.00	0.00	-4,823.72	1,926.34	0.00	1,926.34
19 Sep 23	SEDOL : BNBPMX1 /MTUS	21.64							
Settled	PENSERRASECURITIES / 1.56 TIMKENSTEEL CORP COM NPV 'WI' PRICE: 21.64 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	METHODE ELECTRS INC COM	-28.000	932.81	0.00	0.00	-1,236.90	-304.09	0.00	-304.09
07 Jul 23	SEDOL : 2583297 /MEI	33.33							
Settled	PENSERRASECURITIES / 0.42 METHODE ELEC INC COM USD0.50 PRICE: 33.33 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	METHODE ELECTRS INC COM	-20.000	637.29	0.00	0.00	-883.50	-246.21	0.00	-246.21
28 Aug 23	SEDOL : 2583297 /MEI	31.88							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 METHODE ELEC INC COM USD0.50 PRICE: 31.88 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	METHODE ELECTRS INC COM	-259.000	5,826.15	0.00	0.00	-11,441.32	-5,615.17	0.00	-5,615.17
19 Sep 23	SEDOL : 2583297 /MEI	22.50							
Settled	PENSERRASECURITIES / 1.30 METHODE ELEC INC COM USD0.50 PRICE: 22.5 BROKER COMMISSION: 1.30 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	MGP INGREDIENTS INC NEW COM	-12.000	1,274.08	0.00	0.00	-1,053.51	220.57	0.00	220.57
07 Jul 23	SEDOL : B6ZJTH3 /MGPI	106.19							
Settled	PENSERRASECURITIES / 0.18 MGP INGREDIENTS COM NPV PRICE: 106.19 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	MGP INGREDIENTS INC NEW COM	-8.000	946.59	0.00	0.00	-702.34	244.25	0.00	244.25
28 Aug 23	SEDOL : B6ZJTH3 /MGPI	118.34							
Settled	LOOP CAPITAL MARKETS LLC / 0.12 MGP INGREDIENTS COM NPV PRICE: 118.34 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MGP INGREDIENTS INC NEW COM	-10.000	1,198.84	0.00	0.00	-877.93	320.91	0.00	320.91
05 Sep 23	SEDOL : B6ZJTH3 /MGPI	119.90							
Settled	LOOP CAPITAL MARKETS LLC / 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

MGP INGREDIENTS COM NPV PRICE: 119.9
 BROKER COMMISSION: 0.15 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	MGP INGREDIENTS INC NEW COM	-70.000	7,546.98	0.00	0.00	-6,145.49	1,401.49	0.00	1,401.49
19 Sep 23	SEDOL : B6ZJTH3 /MGPI	107.82							
Settled	PENSERRASECURITIES / 0.35 MGP INGREDIENTS COM NPV PRICE: 107.82 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	MIDDLESEX WTR CO COM	-13.000	1,031.60	0.00	0.00	-1,329.44	-297.84	0.00	-297.84
07 Jul 23	SEDOL : 2589466 /MSEX	79.37							
Settled	PENSERRASECURITIES / 0.20 MIDDLESEX WATER CO COM NPV PRICE: 79.37 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	MIDDLESEX WTR CO COM	-10.000	774.64	0.00	0.00	-1,022.64	-248.00	0.00	-248.00
28 Aug 23	SEDOL : 2589466 /MSEX	77.48							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 MIDDLESEX WATER CO COM NPV PRICE: 77.48 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MIDDLESEX WTR CO COM	-120.000	8,776.12	0.00	0.00	-12,271.73	-3,495.61	0.00	-3,495.61
19 Sep 23	SEDOL : 2589466 /MSEX	73.14							
Settled	PENSERRASECURITIES / 0.60 MIDDLESEX WATER CO COM NPV PRICE: 73.14 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	MILLERKNOLL INC COM STK	-58.000	874.92	0.00	0.00	-1,038.60	-163.68	0.00	-163.68
07 Jul 23	USD0.20	15.10							
Settled	SEDOL : 2594222 /MLKN PENSERRASECURITIES / 0.87 MILLERKNOLL INC COM STK USD0.20 PRICE: 15.1 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	MILLERKNOLL INC COM STK	-43.000	783.23	0.00	0.00	-770.00	13.23	0.00	13.23
28 Aug 23	USD0.20	18.23							
Settled	SEDOL : 2594222 /MLKN LOOP CAPITAL MARKETS LLC / 0.65 MILLERKNOLL INC COM STK USD0.20 PRICE: 18.23 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MILLERKNOLL INC COM STK	-542.000	9,850.77	0.00	0.00	-9,705.56	145.21	0.00	145.21
19 Sep 23	USD0.20	18.18							
Settled	SEDOL : 2594222 /MLKN PENSERRASECURITIES / 2.71 MILLERKNOLL INC COM STK USD0.20 PRICE: 18.18 BROKER COMMISSION: 2.71 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	MINERALS TECHNOLOGIES INC	-25.000	1,384.10	0.00	0.00	-1,384.67	-0.57	0.00	-0.57
07 Jul 23	COM	55.38							
Settled	SEDOL : 2595612 /MTX PENSERRASECURITIES / 0.38 MINERALS TECHNLOGS COM USD0.10 PRICE: 55.38 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	MINERALS TECHNOLOGIES INC	-18.000	1,064.06	0.00	0.00	-996.96	67.10	0.00	67.10
28 Aug 23	COM	59.13							
Settled	SEDOL : 2595612 /MTX LOOP CAPITAL MARKETS LLC / 0.27 MINERALS TECHNLOGS COM USD0.10 PRICE: 59.13 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MINERALS TECHNOLOGIES INC	-20.000	1,221.69	0.00	0.00	-1,107.73	113.96	0.00	113.96
05 Sep 23	COM	61.10							
Settled	SEDOL : 2595612 /MTX LOOP CAPITAL MARKETS LLC / 0.30								

◆ 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

MINERALS TECHNLOGS COM USD0.10 PRICE: 61.1
 BROKER COMMISSION: 0.30 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	MINERALS TECHNOLOGIES INC	-217.000	12,107.41	0.00	0.00	-12,018.90	88.51	0.00	88.51
19 Sep 23	COM	55.80							
Settled	SEDOL : 2595612 /MTX PENSERRASECURITIES / 1.09 MINERALS TECHNLOGS COM USD0.10 PRICE: 55.8 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	MISTER CAR WASH INC COM	-62.000	581.24	0.00	0.00	-534.52	46.72	0.00	46.72
07 Jul 23	SEDOL : BNRFP65 /MCW	9.39							
Settled	PENSERRASECURITIES / 0.93 MISTER CAR WASH IN COM USD0.01 PRICE: 9.39 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	MODIVCARE INC COM	-9.000	415.20	0.00	0.00	-1,137.56	-722.36	0.00	-722.36
07 Jul 23	SEDOL : BNDL420 /MODV	46.15							
Settled	PENSERRASECURITIES / 0.14 MODIVCARE INC COM USD0.001 PRICE: 46.15 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	MODIVCARE INC COM	-162.000	5,709.64	0.00	0.00	-20,476.15	-14,766.51	0.00	-14,766.51
19 Sep 23	SEDOL : BNDL420 /MODV	35.25							
Settled	PENSERRASECURITIES / 0.81 MODIVCARE INC COM USD0.001 PRICE: 35.25 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	MOELIS & CO CL A CL A	-36.000	1,611.16	0.00	0.00	-1,633.86	-22.70	0.00	-22.70
07 Jul 23	SEDOL : BLG38Q1 /MC	44.77							
Settled	PENSERRASECURITIES / 0.54 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 44.77 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	MOELIS & CO CL A CL A	-100.000	4,881.46	0.00	0.00	-4,538.50	342.96	0.00	342.96
02 Aug 23	SEDOL : BLG38Q1 /MC	48.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 48.83 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	MOELIS & CO CL A CL A	-422.000	20,430.96	0.00	0.00	-19,152.47	1,278.49	0.00	1,278.49
19 Sep 23	SEDOL : BLG38Q1 /MC	48.42							
Settled	PENSERRASECURITIES / 2.11 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 48.42 BROKER COMMISSION: 2.11 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
05 Jul 23	MONARCH CASINO & RESORT INC	-10.000	676.54	0.00	0.00	-700.52	-23.98	0.00	-23.98
07 Jul 23	COM	67.67							
Settled	SEDOL : 2599197 /MCRI PENSERRASECURITIES / 0.15 MONARCH CASINO RES COM USD0.01 PRICE: 67.67 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	MONARCH CASINO & RESORT INC	-7.000	467.83	0.00	0.00	-490.36	-22.53	0.00	-22.53
28 Aug 23	COM	66.85							
Settled	SEDOL : 2599197 /MCRI LOOP CAPITAL MARKETS LLC / 0.11 MONARCH CASINO RES COM USD0.01 PRICE: 66.85 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MONARCH CASINO & RESORT INC	-97.000	6,416.00	0.00	0.00	-6,795.03	-379.03	0.00	-379.03
19 Sep 23	COM	66.15							
Settled	SEDOL : 2599197 /MCRI PENSERRASECURITIES / 0.49								

◆ 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>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>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

MONARCH CASINO RES COM USD0.01 PRICE:
66.15 BROKER COMMISSION: 0.49 OTHER
CHARGES: 0.06 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	MONRO INC COM USD0.01 SEDOL : 2600088 /MNRO PENSERRASECURITIES / 0.36 MONRO INC COM USD0.01 PRICE: 40.63 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-24.000 40.63	974.75	0.00	0.00	-1,325.41	-350.66	0.00	-350.66
24 Aug 23 28 Aug 23 Settled	MONRO INC COM USD0.01 SEDOL : 2600088 /MNRO LOOP CAPITAL MARKETS LLC / 0.27 MONRO INC COM USD0.01 PRICE: 33.74 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-18.000 33.74	607.04	0.00	0.00	-994.05	-387.01	0.00	-387.01
15 Sep 23 19 Sep 23 Settled	MONRO INC COM USD0.01 SEDOL : 2600088 /MNRO PENSERRASECURITIES / 1.13 MONRO INC COM USD0.01 PRICE: 29.56 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-226.000 29.56	6,679.37	0.00	0.00	-12,480.91	-5,801.54	0.00	-5,801.54
05 Jul 23 07 Jul 23 Settled	MOOG INC CL A SEDOL : 2601218 /MOG/A PENSERRASECURITIES / 0.23 MOOG INC CLASS'A/L/VTG COM USD1 PRICE: 107.73 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-15.000 107.73	1,615.70	0.00	0.00	-1,190.41	425.29	0.00	425.29
24 Aug 23 28 Aug 23 Settled	MOOG INC CL A SEDOL : 2601218 /MOG/A LOOP CAPITAL MARKETS LLC / 0.26 MOOG INC CLASS'A/L/VTG COM USD1 PRICE: 113.37 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-17.000 113.37	1,927.01	0.00	0.00	-1,349.13	577.88	0.00	577.88

◆ 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

31 Aug 23	MOOG INC CL A	-18.000	2,090.59	0.00	0.00	-1,428.49	662.10	0.00	662.10
05 Sep 23	SEDOL : 2601218 /MOG/A	116.16							
Settled	LOOP CAPITAL MARKETS LLC / 0.27 MOOG INC CLASS'A'L/VTG COM USD1 PRICE: 116.16 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MOOG INC CL A	-191.000	21,259.07	0.00	0.00	-15,157.91	6,101.16	0.00	6,101.16
19 Sep 23	SEDOL : 2601218 /MOG/A	111.31							
Settled	PENSERRASECURITIES / 0.96 MOOG INC CLASS'A'L/VTG COM USD1 PRICE: 111.31 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
05 Jul 23	MOVADO GROUP INC COM	-12.000	317.57	0.00	0.00	-441.05	-123.48	0.00	-123.48
07 Jul 23	SEDOL : 2643168 /MOV	26.48							
Settled	PENSERRASECURITIES / 0.18 MOVADO GROUP INC COM USD0.01 PRICE: 26.48 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	MOVADO GROUP INC COM	-123.000	3,298.21	0.00	0.00	-4,520.77	-1,222.56	0.00	-1,222.56
19 Sep 23	SEDOL : 2643168 /MOV	26.82							
Settled	PENSERRASECURITIES / 0.62 MOVADO GROUP INC COM USD0.01 PRICE: 26.82 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	MR COOPER GROUP INC COM	-37.000	1,825.74	0.00	0.00	-1,572.02	253.72	0.00	253.72
07 Jul 23	USD0.01	49.36							
Settled	SEDOL : BGHKHS1 /COOP PENSERRASECURITIES / 0.56 MR COOPER GROUP COM USD0.01 PRICE: 49.36 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	MR COOPER GROUP INC COM	-297.000	17,212.49	0.00	0.00	-12,618.63	4,593.86	0.00	4,593.86
02 Aug 23	USD0.01	57.97							
Settled	SEDOL : BGHKHS1 /COOP WILLIAMS CAPITAL GROUP L.P.,THE / 4.46 MR COOPER GROUP COM USD0.01 PRICE: 57.97 BROKER COMMISSION: 4.46 OTHER CHARGES: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	MR COOPER GROUP INC COM	-56.000	3,141.29	0.00	0.00	-2,407.32	733.97	0.00	733.97
28 Aug 23	USD0.01	56.11							
Settled	SEDOL : BGHKHS1 /COOP LOOP CAPITAL MARKETS LLC / 0.84 MR COOPER GROUP COM USD0.01 PRICE: 56.11 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MR COOPER GROUP INC COM	-40.000	2,265.78	0.00	0.00	-1,719.52	546.26	0.00	546.26
05 Sep 23	USD0.01	56.66							
Settled	SEDOL : BGHKHS1 /COOP LOOP CAPITAL MARKETS LLC / 0.60 MR COOPER GROUP COM USD0.01 PRICE: 56.66 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MR COOPER GROUP INC COM	-634.000	34,333.99	0.00	0.00	-27,254.32	7,079.67	0.00	7,079.67
19 Sep 23	USD0.01	54.16							
Settled	SEDOL : BGHKHS1 /COOP PENSERRASECURITIES / 3.17 MR COOPER GROUP COM USD0.01 PRICE: 54.16 BROKER COMMISSION: 3.17 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
05 Jul 23	MUELLER INDS INC COM	-30.000	2,572.92	0.00	0.00	-1,643.70	929.22	0.00	929.22
07 Jul 23	SEDOL : 2609717 /MLI	85.78							
Settled	PENSERRASECURITIES / 0.45								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	MUELLER INDS INC COM USD0.01 PRICE: 85.78 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
31 Jul 23	MUELLER INDS INC COM	-100.000	8,104.43	0.00	0.00	-5,479.01	2,625.42	0.00	2,625.42
02 Aug 23	SEDOL : 2609717 /MLI	81.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 MUELLER INDS INC COM USD0.01 PRICE: 81.06 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	MUELLER INDS INC COM	-48.000	3,649.17	0.00	0.00	-2,645.23	1,003.94	0.00	1,003.94
28 Aug 23	SEDOL : 2609717 /MLI	76.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.72 MUELLER INDS INC COM USD0.01 PRICE: 76.04 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MUELLER INDS INC COM	-30.000	2,314.33	0.00	0.00	-1,653.27	661.06	0.00	661.06
05 Sep 23	SEDOL : 2609717 /MLI	77.16							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 MUELLER INDS INC COM USD0.01 PRICE: 77.16 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MUELLER INDS INC COM	-418.000	30,887.86	0.00	0.00	-23,035.56	7,852.30	0.00	7,852.30
19 Sep 23	SEDOL : 2609717 /MLI	73.90							
Settled	PENSERRASECURITIES / 2.09 MUELLER INDS INC COM USD0.01 PRICE: 73.9 BROKER COMMISSION: 2.09 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
05 Jul 23	MYERS INDS INC COM	-28.000	539.41	0.00	0.00	-544.80	-5.39	0.00	-5.39
07 Jul 23	SEDOL : 2613086 /MYE	19.28							
Settled	PENSERRASECURITIES / 0.42 MYERS INDS INC COM NPV PRICE: 19.28 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	MYERS INDS INC COM	-279.000	4,948.02	0.00	0.00	-5,428.57	-480.55	0.00	-480.55
19 Sep 23	SEDOL : 2613086 /MYE	17.74							
Settled	PENSERRASECURITIES / 1.40 MYERS INDS INC COM NPV PRICE: 17.74 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	MYR GROUP INC DEL COM STK	-12.000	1,628.08	0.00	0.00	-1,150.90	477.18	0.00	477.18
07 Jul 23	SEDOL : B3CLS18 /MYRG	135.69							
Settled	PENSERRASECURITIES / 0.18 MYR GRP INC COM USD0.01 PRICE: 135.69 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	MYR GROUP INC DEL COM STK	-10.000	1,409.63	0.00	0.00	-959.08	450.55	0.00	450.55
28 Aug 23	SEDOL : B3CLS18 /MYRG	140.98							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 MYR GRP INC COM USD0.01 PRICE: 140.98 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MYR GROUP INC DEL COM STK	-11.000	1,562.58	0.00	0.00	-1,054.99	507.59	0.00	507.59
05 Sep 23	SEDOL : B3CLS18 /MYRG	142.07							
Settled	LOOP CAPITAL MARKETS LLC / 0.17 MYR GRP INC COM USD0.01 PRICE: 142.07 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MYR GROUP INC DEL COM STK	-111.000	15,299.55	0.00	0.00	-10,645.83	4,653.72	0.00	4,653.72
19 Sep 23	SEDOL : B3CLS18 /MYRG	137.84							
Settled	PENSERRASECURITIES / 0.56 MYR GRP INC COM USD0.01 PRICE: 137.84 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	MYRIAD GENETICS INC COM	-63.000	1,396.37	0.00	0.00	-1,643.72	-247.35	0.00	-247.35
07 Jul 23	SEDOL : 2614153 /MYGN	22.18							
Settled	PENSERRASECURITIES / 0.95								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

	MYRIAD GENETICS IN COM USD0.01 PRICE: 22.18 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	MYRIAD GENETICS INC COM	-46.000	806.14	0.00	0.00	-1,200.18	-394.04	0.00	-394.04
28 Aug 23	SEDOL : 2614153 /MYGN	17.54							
Settled	LOOP CAPITAL MARKETS LLC / 0.69 MYRIAD GENETICS IN COM USD0.01 PRICE: 17.54 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MYRIAD GENETICS INC COM	-60.000	1,070.09	0.00	0.00	-1,565.45	-495.36	0.00	-495.36
05 Sep 23	SEDOL : 2614153 /MYGN	17.85							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 MYRIAD GENETICS IN COM USD0.01 PRICE: 17.85 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	MYRIAD GENETICS INC COM	-487.000	8,086.56	0.00	0.00	-12,706.23	-4,619.67	0.00	-4,619.67
19 Sep 23	SEDOL : 2614153 /MYGN	16.61							
Settled	PENSERRASECURITIES / 2.44 MYRIAD GENETICS IN COM USD0.01 PRICE: 16.61 BROKER COMMISSION: 2.44 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	N-ABLE INC COM	-51.000	732.09	0.00	0.00	-673.96	58.13	0.00	58.13
07 Jul 23	SEDOL : BMBR683 /NABL	14.37							
Settled	PENSERRASECURITIES / 0.77 N ABLE INC COM USD0.001 PRICE: 14.37 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	N-ABLE INC COM	-39.000	507.57	0.00	0.00	-515.39	-7.82	0.00	-7.82
28 Aug 23	SEDOL : BMBR683 /NABL	13.03							
Settled	LOOP CAPITAL MARKETS LLC / 0.59 N ABLE INC COM USD0.001 PRICE: 13.03 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	NABORS INDUSTRIES LTD SHS NEW	-7.000	640.73	0.00	0.00	-843.11	-202.38	0.00	-202.38
07 Jul 23	SEDOL : BK953M8 /NBR	91.55							
Settled	PENSERRASECURITIES / 0.11 NABORS INDS LTD COM USD0.05(POST REV SPLIT) PRICE: 91.55 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	NABORS INDUSTRIES LTD SHS NEW	-5.000	540.26	0.00	0.00	-602.22	-61.96	0.00	-61.96
28 Aug 23	SEDOL : BK953M8 /NBR	108.07							
Settled	LOOP CAPITAL MARKETS LLC / 0.08 NABORS INDS LTD COM USD0.05(POST REV SPLIT) PRICE: 108.07 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NABORS INDUSTRIES LTD SHS NEW	-80.000	10,911.51	0.00	0.00	-9,635.57	1,275.94	0.00	1,275.94
19 Sep 23	SEDOL : BK953M8 /NBR	136.40							
Settled	PENSERRASECURITIES / 0.40 NABORS INDS LTD COM USD0.05(POST REV SPLIT) PRICE: 136.4 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	NATIONAL BEVERAGE CORP COM	-18.000	902.60	0.00	0.00	-888.54	14.06	0.00	14.06
07 Jul 23	SEDOL : 2638625 /FIZZ	50.16							
Settled	PENSERRASECURITIES / 0.27 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 50.16 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	NATIONAL BEVERAGE CORP COM	-13.000	667.73	0.00	0.00	-641.73	26.00	0.00	26.00
28 Aug 23	SEDOL : 2638625 /FIZZ	51.38							
Settled	LOOP CAPITAL MARKETS LLC / 0.20 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 51.38 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23 19 Sep 23 Settled	NATIONAL BEVERAGE CORP COM SEDOL : 2638625 /FIZZ PENSERRASECURITIES / 0.86 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 46.64 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES	-171.000 46.64	7,974.51	0.00	0.00	-8,441.16	-466.65	0.00	-466.65
05 Jul 23 07 Jul 23 Settled	NATIONAL BK HLDGS CORP CL A COM STK SEDOL : B888DV3 /NBHC PENSERRASECURITIES / 0.44 NATIONAL BANK HOLD COM USD0.01 PRICE: 29.86 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-29.000 29.86	865.49	0.00	0.00	-1,245.66	-380.17	0.00	-380.17
24 Aug 23 28 Aug 23 Settled	NATIONAL BK HLDGS CORP CL A COM STK SEDOL : B888DV3 /NBHC LOOP CAPITAL MARKETS LLC / 0.33 NATIONAL BANK HOLD COM USD0.01 PRICE: 31.68 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-22.000 31.68	696.62	0.00	0.00	-944.99	-248.37	0.00	-248.37
15 Sep 23 19 Sep 23 Settled	NATIONAL BK HLDGS CORP CL A COM STK SEDOL : B888DV3 /NBHC PENSERRASECURITIES / 1.37 NATIONAL BANK HOLD COM USD0.01 PRICE: 30.68 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES	-274.000 30.68	8,404.88	0.00	0.00	-11,769.38	-3,364.50	0.00	-3,364.50
05 Jul 23 07 Jul 23 Settled	NATIONAL PRESTO INDS INC COM SEDOL : 2626802 /NPK PENSERRASECURITIES / 0.06 NATL PRESTO INDS COM USD1 PRICE: 74.35 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-4.000 74.35	297.33	0.00	0.00	-323.63	-26.30	0.00	-26.30

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	NATIONAL VISION HLDGS INC COM	-59.000	1,446.95	0.00	0.00	-1,683.35	-236.40	0.00	-236.40
07 Jul 23	SEDOL : BYP71H7 /EYE	24.54							
Settled	PENSERRASECURITIES / 0.89 NATIONAL VISION HL COM USD0.01 PRICE: 24.54 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	NATIONAL VISION HLDGS INC COM	-45.000	835.86	0.00	0.00	-1,283.91	-448.05	0.00	-448.05
28 Aug 23	SEDOL : BYP71H7 /EYE	18.59							
Settled	LOOP CAPITAL MARKETS LLC / 0.68 NATIONAL VISION HL COM USD0.01 PRICE: 18.59 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NATIONAL VISION HLDGS INC COM	-559.000	9,237.39	0.00	0.00	-15,949.06	-6,711.67	0.00	-6,711.67
19 Sep 23	SEDOL : BYP71H7 /EYE	16.53							
Settled	PENSERRASECURITIES / 2.80 NATIONAL VISION HL COM USD0.01 PRICE: 16.53 BROKER COMMISSION: 2.80 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	NAVIENT CORP COM	-76.000	1,416.24	0.00	0.00	-1,398.78	17.46	0.00	17.46
07 Jul 23	SEDOL : BLP5GX1 /NAVI	18.65							
Settled	PENSERRASECURITIES / 1.14 NAVIENT CORP COM USD0.01 PRICE: 18.65 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	NAVIENT CORP COM	-56.000	985.31	0.00	0.00	-1,030.68	-45.37	0.00	-45.37
28 Aug 23	SEDOL : BLP5GX1 /NAVI	17.61							
Settled	LOOP CAPITAL MARKETS LLC / 0.84 NAVIENT CORP COM USD0.01 PRICE: 17.61 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	NAVIENT CORP COM	-70.000	1,234.44	0.00	0.00	-1,288.35	-53.91	0.00	-53.91
05 Sep 23	SEDOL : BLP5GX1 /NAVI	17.65							
Settled	LOOP CAPITAL MARKETS LLC / 1.05								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	NAVIENT CORP COM USD0.01 PRICE: 17.65 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NAVIENT CORP COM	-2,276.000	40,683.17	0.00	0.00	-41,889.78	-1,206.61	0.00	-1,206.61
19 Sep 23	SEDOL : BLP5GX1 /NAVI	17.88							
Settled	PENSERRASECURITIES / 11.38 NAVIENT CORP COM USD0.01 PRICE: 17.88 BROKER COMMISSION: 11.38 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES								
05 Jul 23	NBT BANCORP INC COM	-33.000	1,051.86	0.00	0.00	-1,284.63	-232.77	0.00	-232.77
07 Jul 23	SEDOL : 2626459 /NBTB	31.89							
Settled	PENSERRASECURITIES / 0.50 NBT BANCORP INC COM USD0.01 PRICE: 31.89 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	NBT BANCORP INC COM	-30.000	1,027.94	0.00	0.00	-1,163.69	-135.75	0.00	-135.75
28 Aug 23	SEDOL : 2626459 /NBTB	34.28							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 NBT BANCORP INC COM USD0.01 PRICE: 34.28 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NBT BANCORP INC COM	-345.000	11,314.17	0.00	0.00	-13,382.47	-2,068.30	0.00	-2,068.30
19 Sep 23	SEDOL : 2626459 /NBTB	32.80							
Settled	PENSERRASECURITIES / 1.73 NBT BANCORP INC COM USD0.01 PRICE: 32.8 BROKER COMMISSION: 1.73 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	NEOGENOMICS INC COM NEW COM	-98.000	1,525.35	0.00	0.00	-2,520.25	-994.90	0.00	-994.90
07 Jul 23	NEW	15.58							
Settled	SEDOL : 2598246 /NEO PENSERRASECURITIES / 1.47 NEOGENOMICS INC COM NPV PRICE: 15.58 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	NEOGENOMICS INC COM NEW COM	-73.000	1,003.37	0.00	0.00	-1,877.33	-873.96	0.00	-873.96
28 Aug 23	NEW	13.76							
Settled	SEDOL : 2598246 /NEO LOOP CAPITAL MARKETS LLC / 1.10 NEOGENOMICS INC COM NPV PRICE: 13.76 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	NEOGENOMICS INC COM NEW COM	-90.000	1,351.33	0.00	0.00	-2,314.52	-963.19	0.00	-963.19
05 Sep 23	NEW	15.03							
Settled	SEDOL : 2598246 /NEO LOOP CAPITAL MARKETS LLC / 1.35 NEOGENOMICS INC COM NPV PRICE: 15.03 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NEOGENOMICS INC COM NEW COM	-841.000	11,315.55	0.00	0.00	-21,627.90	-10,312.35	0.00	-10,312.35
19 Sep 23	NEW	13.46							
Settled	SEDOL : 2598246 /NEO PENSERRASECURITIES / 4.21 NEOGENOMICS INC COM NPV PRICE: 13.46 BROKER COMMISSION: 4.21 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	NETGEAR INC COM	-22.000	309.64	0.00	0.00	-598.51	-288.87	0.00	-288.87
07 Jul 23	SEDOL : 2688363 /NTGR	14.09							
Settled	PENSERRASECURITIES / 0.33 NETGEAR INC COM USD0.001 PRICE: 14.09 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	NETGEAR INC COM	-4,490.000	57,718.48	0.00	0.00	-122,150.93	-64,432.45	0.00	-64,432.45
19 Sep 23	SEDOL : 2688363 /NTGR	12.86							
Settled	PENSERRASECURITIES / 22.45 NETGEAR INC COM USD0.001 PRICE: 12.86 BROKER COMMISSION: 22.45 OTHER CHARGES: 0.47 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	NETSCOUT SYS INC COM	-52.000	1,576.36	0.00	0.00	-1,637.23	-60.87	0.00	-60.87
07 Jul 23	SEDOL : 2447285 /NTCT	30.33							
Settled	PENSERRASECURITIES / 0.78 NETSCOUT SYSTEMS COM USD0.001 PRICE: 30.33 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	NETSCOUT SYS INC COM	-38.000	1,064.94	0.00	0.00	-1,196.44	-131.50	0.00	-131.50
28 Aug 23	SEDOL : 2447285 /NTCT	28.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.57 NETSCOUT SYSTEMS COM USD0.001 PRICE: 28.04 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	NETSCOUT SYS INC COM	-50.000	1,430.73	0.00	0.00	-1,574.26	-143.53	0.00	-143.53
05 Sep 23	SEDOL : 2447285 /NTCT	28.63							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 NETSCOUT SYSTEMS COM USD0.001 PRICE: 28.63 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	NEW YORK MORTGAGE TRUST INC	-70.000	682.14	0.00	0.00	-1,038.11	-355.97	0.00	-355.97
07 Jul 23	SEDOL : BR4NQJ4 /NYMT	9.76							
Settled	PENSERRASECURITIES / 1.05 NEW YORK MTG TRUST COM USD0.04(POST REV SPLIT) PRICE: 9.76 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	NEW YORK MORTGAGE TRUST INC	-52.000	471.37	0.00	0.00	-771.17	-299.80	0.00	-299.80
28 Aug 23	SEDOL : BR4NQJ4 /NYMT	9.08							
Settled	LOOP CAPITAL MARKETS LLC / 0.78 NEW YORK MTG TRUST COM USD0.04(POST REV SPLIT) PRICE: 9.08 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	NEW YORK MORTGAGE TRUST INC	-655.000	6,291.21	0.00	0.00	-9,713.72	-3,422.51	0.00	-3,422.51
19 Sep 23	SEDOL : BR4NQJ4 /NYMT	9.61							
Settled	PENSERRASECURITIES / 3.28 NEW YORK MTG TRUST COM USD0.04(POST REV SPLIT) PRICE: 9.61 BROKER COMMISSION: 3.28 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	NEXPOINT RESIDENTIAL	-18.000	834.92	0.00	0.00	-1,316.84	-481.92	0.00	-481.92
07 Jul 23	SEDOL : BWC6PW6 /NXRT	46.40							
Settled	PENSERRASECURITIES / 0.27 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 46.4 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	NEXPOINT RESIDENTIAL	-46.000	1,714.63	0.00	0.00	-3,365.26	-1,650.63	0.00	-1,650.63
28 Aug 23	SEDOL : BWC6PW6 /NXRT	37.29							
Settled	LOOP CAPITAL MARKETS LLC / 0.69 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 37.29 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NEXPOINT RESIDENTIAL	-165.000	5,904.47	0.00	0.00	-11,983.59	-6,079.12	0.00	-6,079.12
19 Sep 23	SEDOL : BWC6PW6 /NXRT	35.79							
Settled	PENSERRASECURITIES / 0.83 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 35.79 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	NMI HOLDINGS INC COMMON	-64.000	1,641.26	0.00	0.00	-1,465.02	176.24	0.00	176.24
07 Jul 23	STOCK	25.66							
Settled	SEDOL : BGDW5G5 /NMIH PENSERRASECURITIES / 0.96 NMI HOLDINGS INC COM USD0.01 CL 'A' PRICE: 25.66 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	NMI HOLDINGS INC COMMON	-47.000	1,319.97	0.00	0.00	-1,075.88	244.09	0.00	244.09
28 Aug 23	STOCK	28.10							
Settled	SEDOL : BGDW5G5 /NMIH LOOP CAPITAL MARKETS LLC / 0.71 NMI HOLDINGS INC COM USD0.01 CL 'A' PRICE: 28.1 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	NMI HOLDINGS INC COMMON	-60.000	1,716.28	0.00	0.00	-1,373.46	342.82	0.00	342.82
05 Sep 23	STOCK	28.62							
Settled	SEDOL : BGDW5G5 /NMIH LOOP CAPITAL MARKETS LLC / 0.90 NMI HOLDINGS INC COM USD0.01 CL 'A' PRICE: 28.62 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NMI HOLDINGS INC COMMON	-695.000	19,511.96	0.00	0.00	-15,909.25	3,602.71	0.00	3,602.71
19 Sep 23	STOCK	28.08							
Settled	SEDOL : BGDW5G5 /NMIH PENSERRASECURITIES / 3.48 NMI HOLDINGS INC COM USD0.01 CL 'A' PRICE: 28.08 BROKER COMMISSION: 3.48 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	NORTHERN OIL & GAS INC COM	-43.000	1,494.87	0.00	0.00	-1,390.72	104.15	0.00	104.15
07 Jul 23	NEW	34.78							
Settled	SEDOL : BN6RJM0 /NOG PENSERRASECURITIES / 0.65 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 34.78 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Jul 23	NORTHERN OIL & GAS INC COM	-34.000	1,338.05	0.00	0.00	-1,099.64	238.41	0.00	238.41
02 Aug 23	NEW	39.37							
Settled	SEDOL : BN6RJM0 /NOG WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 39.37 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	NORTHERN OIL & GAS INC COM	-12.000	477.89	0.00	0.00	-388.11	89.78	0.00	89.78
28 Aug 23	NEW	39.84							
Settled	SEDOL : BN6RJM0 /NOG LOOP CAPITAL MARKETS LLC / 0.18 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 39.84 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	NORTHERN OIL & GAS INC COM	-50.000	2,090.73	0.00	0.00	-1,617.12	473.61	0.00	473.61
05 Sep 23	NEW	41.83							
Settled	SEDOL : BN6RJM0 /NOG LOOP CAPITAL MARKETS LLC / 0.75 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 41.83 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NORTHERN OIL & GAS INC COM	-138.000	5,538.58	0.00	0.00	-4,463.26	1,075.32	0.00	1,075.32
19 Sep 23	NEW	40.14							
Settled	SEDOL : BN6RJM0 /NOG PENSERRASECURITIES / 0.69 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 40.14 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	NORTHFIELD BANCORP INC DEL	-31.000	343.31	0.00	0.00	-508.51	-165.20	0.00	-165.20
07 Jul 23	COM USD0.01	11.09							
Settled	SEDOL : B8NB2R6 /NFBK PENSERRASECURITIES / 0.47 NORTHFIELD BANCORP COM USD0.01 PRICE: 11.09 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	NORTHFIELD BANCORP INC DEL	-522.000	5,337.40	0.00	0.00	-8,562.60	-3,225.20	0.00	-3,225.20
19 Sep 23	COM USD0.01	10.23							
Settled	SEDOL : B8NB2R6 /NFBK PENSERRASECURITIES / 2.61 NORTHFIELD BANCORP COM USD0.01 PRICE: 10.23 BROKER COMMISSION: 2.61 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	NORTHWEST BANCSHARES INC MD	-98.000	1,043.20	0.00	0.00	-1,388.52	-345.32	0.00	-345.32
07 Jul 23	COM	10.66							
Settled	SEDOL : B523Z73 /NWBI PENSERRASECURITIES / 1.47 NORTHWEST BANCSHAR COM USD0.01 PRICE: 10.66 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	NORTHWEST BANCSHARES INC MD	-72.000	795.95	0.00	0.00	-1,020.14	-224.19	0.00	-224.19
28 Aug 23	COM	11.07							
Settled	SEDOL : B523Z73 /NWBI LOOP CAPITAL MARKETS LLC / 1.08 NORTHWEST BANCSHAR COM USD0.01 PRICE: 11.07 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NORTHWEST BANCSHARES INC MD	-922.000	9,888.37	0.00	0.00	-13,063.41	-3,175.04	0.00	-3,175.04
19 Sep 23	COM	10.73							
Settled	SEDOL : B523Z73 /NWBI PENSERRASECURITIES / 4.61								

◆ 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

Equities

Common stock

United States - USD

NORTHWEST BANCShar COM USD0.01 PRICE:
10.73 BROKER COMMISSION: 4.61 OTHER
CHARGES: 0.08 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	NORTHWEST NAT HLDG CO COM SEDOL : BFNR303 /NWN PENSERRASECURITIES / 0.42 NORTHWEST NATURAL COM NPV PRICE: 42.89 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-28.000 42.89	1,200.49	0.00	0.00	-1,347.92	-147.43	0.00	-147.43
24 Aug 23 28 Aug 23 Settled	NORTHWEST NAT HLDG CO COM SEDOL : BFNR303 /NWN LOOP CAPITAL MARKETS LLC / 0.30 NORTHWEST NATURAL COM NPV PRICE: 39.6 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-20.000 39.60	791.69	0.00	0.00	-962.80	-171.11	0.00	-171.11
15 Sep 23 19 Sep 23 Settled	NORTHWEST NAT HLDG CO COM SEDOL : BFNR303 /NWN PENSERRASECURITIES / 1.24 NORTHWEST NATURAL COM NPV PRICE: 41.22 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES	-248.000 41.22	10,221.23	0.00	0.00	-11,938.72	-1,717.49	0.00	-1,717.49
05 Jul 23 07 Jul 23 Settled	NU SKIN ENTERPRISES INC CL A CL A SEDOL : 2616870 /NUS PENSERRASECURITIES / 0.57 NU SKIN ENTERPRISE CLASS'A'COM USD0.001 PRICE: 33.17 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-38.000 33.17	1,259.87	0.00	0.00	-1,582.00	-322.13	0.00	-322.13
24 Aug 23 28 Aug 23 Settled	NU SKIN ENTERPRISES INC CL A CL A SEDOL : 2616870 /NUS LOOP CAPITAL MARKETS LLC / 0.42	-28.000 23.32	652.53	0.00	0.00	-1,165.68	-513.15	0.00	-513.15

◆ 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

	NU SKIN ENTERPRISE CLASS'A'COM USD0.001 PRICE: 23.32 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NU SKIN ENTERPRISES INC CL A	-357.000	8,569.71	0.00	0.00	-14,862.45	-6,292.74	0.00	-6,292.74
19 Sep 23	CL A	24.01							
Settled	SEDOL : 2616870 /NUS PENSERRASECURITIES / 1.79 NU SKIN ENTERPRISE CLASS'A'COM USD0.001 PRICE: 24.01 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	NV5 GLOBAL INC COMMON STOCK	-10.000	1,094.74	0.00	0.00	-1,162.81	-68.07	0.00	-68.07
07 Jul 23	SEDOL : BF5ZVB2 /NVEE	109.49							
Settled	PENSERRASECURITIES / 0.15 NV5 GLOBAL INC COM USD0.01 PRICE: 109.49 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	NV5 GLOBAL INC COMMON STOCK	-7.000	692.04	0.00	0.00	-813.97	-121.93	0.00	-121.93
28 Aug 23	SEDOL : BF5ZVB2 /NVEE	98.88							
Settled	LOOP CAPITAL MARKETS LLC / 0.11 NV5 GLOBAL INC COM USD0.01 PRICE: 98.88 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	NV5 GLOBAL INC COMMON STOCK	-70.000	6,909.29	0.00	0.00	-8,139.69	-1,230.40	0.00	-1,230.40
19 Sep 23	SEDOL : BF5ZVB2 /NVEE	98.71							
Settled	PENSERRASECURITIES / 0.35 NV5 GLOBAL INC COM USD0.01 PRICE: 98.71 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	OCEANEERING INTL INC COM	-77.000	1,477.99	0.00	0.00	-1,068.58	409.41	0.00	409.41
07 Jul 23	SEDOL : 2655583 /OII	19.21							
Settled	PENSERRASECURITIES / 1.16								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	OCEANEERING INTL COM USD0.25 PRICE: 19.21 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	OCEANEERING INTL INC COM	-57.000	1,241.73	0.00	0.00	-791.03	450.70	0.00	450.70
28 Aug 23	SEDOL : 2655583 /OII	21.80							
Settled	LOOP CAPITAL MARKETS LLC / 0.86 OCEANEERING INTL COM USD0.25 PRICE: 21.8 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	OCEANEERING INTL INC COM	-70.000	1,594.23	0.00	0.00	-971.44	622.79	0.00	622.79
05 Sep 23	SEDOL : 2655583 /OII	22.79							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 OCEANEERING INTL COM USD0.25 PRICE: 22.79 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	OCEANEERING INTL INC COM	-664.000	16,410.62	0.00	0.00	-9,214.79	7,195.83	0.00	7,195.83
19 Sep 23	SEDOL : 2655583 /OII	24.72							
Settled	PENSERRASECURITIES / 3.32 OCEANEERING INTL COM USD0.25 PRICE: 24.72 BROKER COMMISSION: 3.32 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	OFFICE PPTYS INCOME TR COM	-37.000	288.03	0.00	0.00	-911.30	-623.27	0.00	-623.27
07 Jul 23	SHS BEN INT COM SHS BEN INT	7.80							
Settled	SEDOL : BYVLR75 /OPI PENSERRASECURITIES / 0.56 OFFICE PROPERTIES COM USD0.01 SHS OF BENINT PRICE: 7.8 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	OFFICE PPTYS INCOME TR COM	-7,505.000	45,367.35	0.00	0.00	-184,845.36	-139,478.01	0.00	-139,478.01
19 Sep 23	SHS BEN INT COM SHS BEN INT	6.05							
Settled	SEDOL : BYVLR75 /OPI PENSERRASECURITIES / 37.53								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

OFFICE PROPERTIES COM USD0.01 SHS OF
 BENINT PRICE: 6.05 BROKER COMMISSION: 37.53
 OTHER CHARGES: 0.37 BROKER:
 PENSERRASECURITIES

05 Jul 23	07 Jul 23	Settled	OFG BANCORP COM SEDOL : B87LKR8 /OFG PENSERRASECURITIES / 0.54 OFG BANCORP COM PRICE: 26.44 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-36.000 26.44	951.29	0.00	0.00	-981.11	-29.82	0.00	-29.82
24 Aug 23	28 Aug 23	Settled	OFG BANCORP COM SEDOL : B87LKR8 /OFG LOOP CAPITAL MARKETS LLC / 0.41 OFG BANCORP COM PRICE: 30.37 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-27.000 30.37	819.57	0.00	0.00	-735.83	83.74	0.00	83.74
15 Sep 23	19 Sep 23	Settled	OFG BANCORP COM SEDOL : B87LKR8 /OFG PENSERRASECURITIES / 2.03 OFG BANCORP COM PRICE: 29.54 BROKER COMMISSION: 2.03 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES	-405.000 29.54	11,961.57	0.00	0.00	-11,037.52	924.05	0.00	924.05
05 Jul 23	07 Jul 23	Settled	O-I GLASS INC COM SEDOL : BKLKXD2 /OI PENSERRASECURITIES / 1.26 O-I GLASS INC COM USD0.01 PRICE: 21.17 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-84.000 21.17	1,777.00	0.00	0.00	-1,139.04	637.96	0.00	637.96
24 Aug 23	28 Aug 23	Settled	O-I GLASS INC COM SEDOL : BKLKXD2 /OI LOOP CAPITAL MARKETS LLC / 1.32 O-I GLASS INC COM USD0.01 PRICE: 19.33 BROKER COMMISSION: 1.32 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-88.000 19.33	1,699.70	0.00	0.00	-1,193.28	506.42	0.00	506.42

◆ 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

31 Aug 23	O-I GLASS INC COM	-100.000	1,984.48	0.00	0.00	-1,356.00	628.48	0.00	628.48
05 Sep 23	SEDOL : BKLKXD2 /OI	19.86							
Settled	LOOP CAPITAL MARKETS LLC / 1.50 O-I GLASS INC COM USD0.01 PRICE: 19.86 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	O-I GLASS INC COM	-1,065.000	19,494.66	0.00	0.00	-14,441.41	5,053.25	0.00	5,053.25
19 Sep 23	SEDOL : BKLKXD2 /OI	18.31							
Settled	PENSERRASECURITIES / 5.33 O-I GLASS INC COM USD0.01 PRICE: 18.31 BROKER COMMISSION: 5.33 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	OIL STS INTL INC COM ISIN	-49.000	365.28	0.00	0.00	-310.70	54.58	0.00	54.58
07 Jul 23	US6780261052	7.47							
Settled	SEDOL : 2724472 /OIS PENSERRASECURITIES / 0.74 OIL STATES INTL COM USD0.01 PRICE: 7.47 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	OIL STS INTL INC COM ISIN	-557.000	4,792.94	0.00	0.00	-3,531.85	1,261.09	0.00	1,261.09
19 Sep 23	US6780261052	8.61							
Settled	SEDOL : 2724472 /OIS PENSERRASECURITIES / 2.79 OIL STATES INTL COM USD0.01 PRICE: 8.61 BROKER COMMISSION: 2.79 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	OLYMPIC STL INC COM	-7.000	335.67	0.00	0.00	-175.56	160.11	0.00	160.11
07 Jul 23	SEDOL : 2659013 /ZEUS	47.97							
Settled	PENSERRASECURITIES / 0.11 OLYMPIC STEEL COM NPV PRICE: 47.97 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	ONESPAN INC COM STK USD0.001	-28.000	398.29	0.00	0.00	-452.65	-54.36	0.00	-54.36
07 Jul 23	SEDOL : BFNSSD4 /OSPN	14.24							
Settled	PENSERRASECURITIES / 0.42 ONESPAN INC COM USD0.001 PRICE: 14.24 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	ONTO INNOVATION INC	-26.000	2,854.64	0.00	0.00	-2,173.00	681.64	0.00	681.64
07 Jul 23	SEDOL : BKZ7N95 /ONTO	109.81							
Settled	PENSERRASECURITIES / 0.39 ONTO INNOVATION INC PRICE: 109.81 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
24 Aug 23	ONTO INNOVATION INC	-28.000	3,212.83	0.00	0.00	-2,340.15	872.68	0.00	872.68
28 Aug 23	SEDOL : BKZ7N95 /ONTO	114.76							
Settled	LOOP CAPITAL MARKETS LLC / 0.42 ONTO INNOVATION INC PRICE: 114.76 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ONTO INNOVATION INC	-32.000	4,446.84	0.00	0.00	-2,674.46	1,772.38	0.00	1,772.38
05 Sep 23	SEDOL : BKZ7N95 /ONTO	138.98							
Settled	LOOP CAPITAL MARKETS LLC / 0.48 ONTO INNOVATION INC PRICE: 138.98 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ONTO INNOVATION INC	-308.000	38,310.27	0.00	0.00	-25,741.67	12,568.60	0.00	12,568.60
19 Sep 23	SEDOL : BKZ7N95 /ONTO	124.39							
Settled	PENSERRASECURITIES / 1.54 ONTO INNOVATION INC PRICE: 124.39 BROKER COMMISSION: 1.54 OTHER CHARGES: 0.31 BROKER: PENSERRASECURITIES								
05 Jul 23	OPENLANE INC	-84.000	1,244.45	0.00	0.00	-1,266.48	-22.03	0.00	-22.03
07 Jul 23	SEDOL : B4Y1MH7 /KAR	14.83							
Settled	PENSERRASECURITIES / 1.26								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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

	OPENLANE INC PRICE: 14.83 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	OPENLANE INC	-62.000	951.38	0.00	0.00	-934.78	16.60	0.00	16.60
28 Aug 23	SEDOL : B4Y1MH7 /KAR	15.36							
Settled	LOOP CAPITAL MARKETS LLC / 0.93 OPENLANE INC PRICE: 15.36 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	OPENLANE INC	-70.000	1,091.64	0.00	0.00	-1,055.40	36.24	0.00	36.24
05 Sep 23	SEDOL : B4Y1MH7 /KAR	15.61							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 OPENLANE INC PRICE: 15.61 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	OPENLANE INC	-691.000	10,748.41	0.00	0.00	-10,418.28	330.13	0.00	330.13
19 Sep 23	SEDOL : B4Y1MH7 /KAR	15.56							
Settled	PENSERRASECURITIES / 3.46 OPENLANE INC PRICE: 15.56 BROKER COMMISSION: 3.46 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	ORASURE TECHNOLOGIES INC	-56.000	272.43	0.00	0.00	-467.93	-195.50	0.00	-195.50
07 Jul 23	COM	4.88							
Settled	SEDOL : 2318790 /OSUR PENSERRASECURITIES / 0.84 ORASURE TECH COM USD0.000001 PRICE: 4.88 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ORASURE TECHNOLOGIES INC	-554.000	3,060.82	0.00	0.00	-4,629.19	-1,568.37	0.00	-1,568.37
19 Sep 23	COM	5.53							
Settled	SEDOL : 2318790 /OSUR PENSERRASECURITIES / 2.77								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	ORASURE TECH COM USD0.000001 PRICE: 5.53 BROKER COMMISSION: 2.77 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23 07 Jul 23 Settled	ORION OFFICE REIT INC SEDOL : BLCY4W6 /ONL PENSERRASECURITIES / 0.65 ORION OFFICE REIT COM USD0.01 PRICE: 6.73 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-43.000 6.73	288.73	0.00	0.00	-728.89	-440.16	0.00	-440.16
15 Sep 23 19 Sep 23 Settled	ORION OFFICE REIT INC SEDOL : BLCY4W6 /ONL PENSERRASECURITIES / 43.79 ORION OFFICE REIT COM USD0.01 PRICE: 5.45 BROKER COMMISSION: 43.79 OTHER CHARGES: 0.39 BROKER: PENSERRASECURITIES	-8,757.000 5.45	47,681.47	0.00	0.00	-148,440.26	-100,758.79	0.00	-100,758.79
05 Jul 23 07 Jul 23 Settled	ORTHOFIX MED INC COM USD0.10 SEDOL : BGGJFT6 /OFIX PENSERRASECURITIES / 0.39 ORTHOFIX MED INC COM USD0.10 PRICE: 17.51 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-26.000 17.51	454.86	0.00	0.00	-728.11	-273.25	0.00	-273.25
31 Aug 23 05 Sep 23 Settled	ORTHOFIX MED INC COM USD0.10 SEDOL : BGGJFT6 /OFIX LOOP CAPITAL MARKETS LLC / 0.75 ORTHOFIX MED INC COM USD0.10 PRICE: 21.16 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-50.000 21.16	1,057.24	0.00	0.00	-1,400.21	-342.97	0.00	-342.97
05 Jul 23 07 Jul 23 Settled	OSI SYS INC COM SEDOL : 2111579 /OSIS PENSERRASECURITIES / 0.17 OSI SYSTEMS INC COM NPV PRICE: 115.52 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-11.000 115.52	1,270.53	0.00	0.00	-966.77	303.76	0.00	303.76

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	OSI SYS INC COM	-9.000	1,230.06	0.00	0.00	-790.99	439.07	0.00	439.07
28 Aug 23	SEDOL : 2111579 /OSIS	136.69							
Settled	LOOP CAPITAL MARKETS LLC / 0.14 OSI SYSTEMS INC COM NPV PRICE: 136.69 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	OSI SYS INC COM	-10.000	1,363.33	0.00	0.00	-878.88	484.45	0.00	484.45
05 Sep 23	SEDOL : 2111579 /OSIS	136.35							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 OSI SYSTEMS INC COM NPV PRICE: 136.35 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	OSI SYS INC COM	-128.000	15,149.31	0.00	0.00	-11,249.69	3,899.62	0.00	3,899.62
19 Sep 23	SEDOL : 2111579 /OSIS	118.36							
Settled	PENSERRASECURITIES / 0.64 OSI SYSTEMS INC COM NPV PRICE: 118.36 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	OTTER TAIL CORP	-23.000	1,806.51	0.00	0.00	-1,656.08	150.43	0.00	150.43
07 Jul 23	SEDOL : 2664103 /OTTR	78.56							
Settled	PENSERRASECURITIES / 0.35 OTTER TAIL CORP COM USD5 PRICE: 78.56 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	OTTER TAIL CORP	-18.000	1,457.89	0.00	0.00	-1,296.06	161.83	0.00	161.83
02 Aug 23	SEDOL : 2664103 /OTTR	81.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 OTTER TAIL CORP COM USD5 PRICE: 81.01 BROKER COMMISSION: 0.27 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

31 Aug 23 05 Sep 23 Settled	OTTER TAIL CORP SEDOL : 2664103 /OTTR LOOP CAPITAL MARKETS LLC / 0.45 OTTER TAIL CORP COM USD5 PRICE: 82.37 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-30.000 82.37	2,470.63	0.00	0.00	-2,160.11	310.52	0.00	310.52
15 Sep 23 19 Sep 23 Settled	OTTER TAIL CORP SEDOL : 2664103 /OTTR PENSERRASECURITIES / 1.40 OTTER TAIL CORP COM USD5 PRICE: 76.39 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES	-280.000 76.39	21,387.62	0.00	0.00	-20,161.00	1,226.62	0.00	1,226.62
05 Jul 23 07 Jul 23 Settled	OUTFRONT MEDIA INC COM SEDOL : BSP6611 /OUT PENSERRASECURITIES / 1.68 OUTFRONT MEDIA INC COM NPV PRICE: 15.6 BROKER COMMISSION: 1.68 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-112.000 15.60	1,745.50	0.00	0.00	-2,019.04	-273.54	0.00	-273.54
24 Aug 23 28 Aug 23 Settled	OUTFRONT MEDIA INC COM SEDOL : BSP6611 /OUT LOOP CAPITAL MARKETS LLC / 1.26 OUTFRONT MEDIA INC COM NPV PRICE: 11.58 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-84.000 11.58	971.45	0.00	0.00	-1,514.28	-542.83	0.00	-542.83
31 Aug 23 05 Sep 23 Settled	OUTFRONT MEDIA INC COM SEDOL : BSP6611 /OUT LOOP CAPITAL MARKETS LLC / 1.50 OUTFRONT MEDIA INC COM NPV PRICE: 11.35 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-100.000 11.35	1,133.49	0.00	0.00	-1,802.72	-669.23	0.00	-669.23
15 Sep 23 19 Sep 23 Settled	OUTFRONT MEDIA INC COM SEDOL : BSP6611 /OUT PENSERRASECURITIES / 6.03	-1,206.000 10.81	13,030.72	0.00	0.00	-21,740.77	-8,710.05	0.00	-8,710.05

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

OUTFRONT MEDIA INC COM NPV PRICE: 10.81
 BROKER COMMISSION: 6.03 OTHER CHARGES: 0.11
 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	OWENS & MINOR INC NEW COM SEDOL : 2665128 /OMI PENSERRASECURITIES / 0.87 OWENS & MINOR INC COM USD2 PRICE: 17.83 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-58.000 17.83	1,033.26	0.00	0.00	-2,223.40	-1,190.14	0.00	-1,190.14
24 Aug 23 28 Aug 23 Settled	OWENS & MINOR INC NEW COM SEDOL : 2665128 /OMI LOOP CAPITAL MARKETS LLC / 0.66 OWENS & MINOR INC COM USD2 PRICE: 16.49 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-44.000 16.49	724.89	0.00	0.00	-1,686.72	-961.83	0.00	-961.83
15 Sep 23 19 Sep 23 Settled	OWENS & MINOR INC NEW COM SEDOL : 2665128 /OMI PENSERRASECURITIES / 2.54 OWENS & MINOR INC COM USD2 PRICE: 16.65 BROKER COMMISSION: 2.54 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES	-508.000 16.65	8,455.59	0.00	0.00	-19,473.93	-11,018.34	0.00	-11,018.34
05 Jul 23 07 Jul 23 Settled	OXFORD INDS INC COM SEDOL : 2665300 /OXM PENSERRASECURITIES / 0.17 OXFORD INDUSTRIES COM USD1 PRICE: 100.64 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-11.000 100.64	1,106.86	0.00	0.00	-1,015.72	91.14	0.00	91.14
31 Jul 23 02 Aug 23 Settled	OXFORD INDS INC COM SEDOL : 2665300 /OXM WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 OXFORD INDUSTRIES COM USD1 PRICE: 107.85 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-6.000 107.85	647.00	0.00	0.00	-554.03	92.97	0.00	92.97

◆ 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								

Sales

Equities

Common stock

United States - USD

31 Aug 23	OXFORD INDS INC COM	-12.000	1,211.69	0.00	0.00	-1,108.06	103.63	0.00	103.63
05 Sep 23	SEDOL : 2665300 / OXM	100.99							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 OXFORD INDUSTRIES COM USD1 PRICE: 100.99 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	OXFORD INDS INC COM	-107.000	10,463.97	0.00	0.00	-9,880.19	583.78	0.00	583.78
19 Sep 23	SEDOL : 2665300 / OXM	97.80							
Settled	PENSERRASECURITIES / 0.54 OXFORD INDUSTRIES COM USD1 PRICE: 97.8 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	PAC PREMIER BANCORP COM	-73.000	1,525.31	0.00	0.00	-2,866.59	-1,341.28	0.00	-1,341.28
07 Jul 23	SEDOL : 2767217 / PPBI	20.91							
Settled	PENSERRASECURITIES / 1.10 PACIFIC PREMIER BA COM USD0.01 PRICE: 20.91 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	PAC PREMIER BANCORP COM	-55.000	1,241.61	0.00	0.00	-2,159.76	-918.15	0.00	-918.15
28 Aug 23	SEDOL : 2767217 / PPBI	22.59							
Settled	LOOP CAPITAL MARKETS LLC / 0.83 PACIFIC PREMIER BA COM USD0.01 PRICE: 22.59 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	PAC PREMIER BANCORP COM	-60.000	1,380.28	0.00	0.00	-2,356.10	-975.82	0.00	-975.82
05 Sep 23	SEDOL : 2767217 / PPBI	23.02							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 PACIFIC PREMIER BA COM USD0.01 PRICE: 23.02 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PAC PREMIER BANCORP COM	-624.000	14,011.80	0.00	0.00	-24,503.44	-10,491.64	0.00	-10,491.64
19 Sep 23	SEDOL : 2767217 / PPBI	22.46							
Settled	PENSERRASECURITIES / 3.12								

◆ 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

PACIFIC PREMIER BA COM USD0.01 PRICE: 22.46
 BROKER COMMISSION: 3.12 OTHER CHARGES:
 0.12 BROKER: PENSERRASECURITIES

05 Jul 23	PACIRA BIOSCIENCES INC COM	-35.000	1,357.45	0.00	0.00	-2,053.91	-696.46	0.00	-696.46
07 Jul 23	USD0.001	38.80							
Settled	SEDOL : B3X26D8 /PCRX PENSERRASECURITIES / 0.53 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 38.8 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	PACIRA BIOSCIENCES INC COM	-26.000	967.06	0.00	0.00	-1,525.76	-558.70	0.00	-558.70
28 Aug 23	USD0.001	37.21							
Settled	SEDOL : B3X26D8 /PCRX LOOP CAPITAL MARKETS LLC / 0.39 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 37.21 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	PACIRA BIOSCIENCES INC COM	-30.000	1,058.54	0.00	0.00	-1,760.50	-701.96	0.00	-701.96
05 Sep 23	USD0.001	35.30							
Settled	SEDOL : B3X26D8 /PCRX LOOP CAPITAL MARKETS LLC / 0.45 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 35.3 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PACIRA BIOSCIENCES INC COM	-243.000	8,173.23	0.00	0.00	-14,260.03	-6,086.80	0.00	-6,086.80
19 Sep 23	USD0.001	33.64							
Settled	SEDOL : B3X26D8 /PCRX PENSERRASECURITIES / 1.22 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 33.64 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	PALOMAR HLDGS INC COM	-19.000	1,090.68	0.00	0.00	-1,203.81	-113.13	0.00	-113.13
07 Jul 23	SEDOL : BJYLZK6 /PLMR	57.42							
Settled	PENSERRASECURITIES / 0.29 PALOMAR HOLDINGS I COM USD0.0001 PRICE: 57.42 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	PALOMAR HLDGS INC COM	-14.000	714.34	0.00	0.00	-887.02	-172.68	0.00	-172.68
28 Aug 23	SEDOL : BJYLZK6 /PLMR	51.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.21 PALOMAR HOLDINGS I COM USD0.0001 PRICE: 51.04 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PALOMAR HLDGS INC COM	-199.000	10,329.00	0.00	0.00	-12,608.34	-2,279.34	0.00	-2,279.34
19 Sep 23	SEDOL : BJYLZK6 /PLMR	51.91							
Settled	PENSERRASECURITIES / 1.00 PALOMAR HOLDINGS I COM USD0.0001 PRICE: 51.91 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	PAR PACIFIC HOLDINGS INC COM	-43.000	1,165.07	0.00	0.00	-674.75	490.32	0.00	490.32
07 Jul 23	NEW COM NEW	27.11							
Settled	SEDOL : BJH08C3 /PARR PENSERRASECURITIES / 0.65 PAR PACIFIC HLDGS COM USD0.01 PRICE: 27.11 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	PAR PACIFIC HOLDINGS INC COM	-32.000	1,152.47	0.00	0.00	-502.14	650.33	0.00	650.33
28 Aug 23	NEW COM NEW	36.03							
Settled	SEDOL : BJH08C3 /PARR LOOP CAPITAL MARKETS LLC / 0.48 PAR PACIFIC HLDGS COM USD0.01 PRICE: 36.03 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 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

31 Aug 23	PAR PACIFIC HOLDINGS INC COM	-40.000	1,373.38	0.00	0.00	-627.67	745.71	0.00	745.71
05 Sep 23	NEW COM NEW	34.35							
Settled	SEDOL : BJH08C3 /PARR LOOP CAPITAL MARKETS LLC / 0.60 PAR PACIFIC HLDGS COM USD0.01 PRICE: 34.35 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PAR PACIFIC HOLDINGS INC COM	-366.000	12,592.12	0.00	0.00	-5,743.21	6,848.91	0.00	6,848.91
19 Sep 23	NEW COM NEW	34.41							
Settled	SEDOL : BJH08C3 /PARR PENSERRASECURITIES / 1.83 PAR PACIFIC HLDGS COM USD0.01 PRICE: 34.41 BROKER COMMISSION: 1.83 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	PARK NATL CORP COM	-10.000	1,027.74	0.00	0.00	-1,328.86	-301.12	0.00	-301.12
07 Jul 23	SEDOL : 2673251 /PRK	102.79							
Settled	PENSERRASECURITIES / 0.15 PARK NATIONAL CORP COM NPV PRICE: 102.79 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	PARK NATL CORP COM	-9.000	921.45	0.00	0.00	-1,195.97	-274.52	0.00	-274.52
28 Aug 23	SEDOL : 2673251 /PRK	102.40							
Settled	LOOP CAPITAL MARKETS LLC / 0.14 PARK NATIONAL CORP COM NPV PRICE: 102.4 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PARK NATL CORP COM	-108.000	10,903.05	0.00	0.00	-14,351.67	-3,448.62	0.00	-3,448.62
19 Sep 23	SEDOL : 2673251 /PRK	100.96							
Settled	PENSERRASECURITIES / 0.54 PARK NATIONAL CORP COM NPV PRICE: 100.96 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	PATRICK INDS INC COM	-16.000	1,250.14	0.00	0.00	-1,146.95	103.19	0.00	103.19
07 Jul 23	SEDOL : 2673154 /PATK	78.15							
Settled	PENSERRASECURITIES / 0.24 PATRICK INDS INC COM NPV PRICE: 78.15 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	PATRICK INDS INC COM	-13.000	1,042.13	0.00	0.00	-931.90	110.23	0.00	110.23
28 Aug 23	SEDOL : 2673154 /PATK	80.18							
Settled	LOOP CAPITAL MARKETS LLC / 0.20 PATRICK INDS INC COM NPV PRICE: 80.18 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PATRICK INDS INC COM	-202.000	15,714.46	0.00	0.00	-14,480.30	1,234.16	0.00	1,234.16
19 Sep 23	SEDOL : 2673154 /PATK	77.80							
Settled	PENSERRASECURITIES / 1.01 PATRICK INDS INC COM NPV PRICE: 77.8 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	PATTERSON-UTI ENERGY INC COM	-160.000	1,949.58	0.00	0.00	-1,785.95	163.63	0.00	163.63
07 Jul 23	SEDOL : 2672537 /PTEN	12.20							
Settled	PENSERRASECURITIES / 2.40 PATTERSON UTI ENEG COM USD0.01 PRICE: 12.2 BROKER COMMISSION: 2.40 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	PATTERSON-UTI ENERGY INC COM	-119.000	1,672.52	0.00	0.00	-1,328.30	344.22	0.00	344.22
28 Aug 23	SEDOL : 2672537 /PTEN	14.07							
Settled	LOOP CAPITAL MARKETS LLC / 1.79 PATTERSON UTI ENEG COM USD0.01 PRICE: 14.07 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PATTERSON-UTI ENERGY INC COM	-2,397.000	37,332.97	0.00	0.00	-25,861.64	11,471.33	0.00	11,471.33
19 Sep 23	SEDOL : 2672537 /PTEN	15.58							
Settled	PENSERRASECURITIES / 11.99								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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

PATTERSON UTI ENEG COM USD0.01 PRICE: 15.58
 BROKER COMMISSION: 11.99 OTHER CHARGES:
 0.30 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	PAYONEER GLOBAL INC COM SEDOL : BLSPX60 /PAYO PENSERRASECURITIES / 1.65 PAYONEER GLOBAL COM PRICE: 4.75 BROKER COMMISSION: 1.65 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-110.000 4.75	520.84	0.00	0.00	-798.51	-277.67	0.00	-277.67
24 Aug 23 28 Aug 23 Settled	PAYONEER GLOBAL INC COM SEDOL : BLSPX60 /PAYO LOOP CAPITAL MARKETS LLC / 1.76 PAYONEER GLOBAL COM PRICE: 5.95 BROKER COMMISSION: 1.76 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-117.000 5.95	694.38	0.00	0.00	-849.33	-154.95	0.00	-154.95
05 Jul 23 07 Jul 23 Settled	PC CONNECTION INC COM SEDOL : 2157175 /CNXN PENSERRASECURITIES / 0.14 PC CONNECTION COM USD0.01 PRICE: 44.95 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-9.000 44.95	404.40	0.00	0.00	-402.17	2.23	0.00	2.23
15 Sep 23 19 Sep 23 Settled	PC CONNECTION INC COM SEDOL : 2157175 /CNXN PENSERRASECURITIES / 0.45 PC CONNECTION COM USD0.01 PRICE: 53.43 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-90.000 53.43	4,808.21	0.00	0.00	-4,021.70	786.51	0.00	786.51
05 Jul 23 07 Jul 23 Settled	PDF SOLUTIONS INC COM SEDOL : 2782425 /PDFS PENSERRASECURITIES / 0.35 PDF SOLUTIONS INC COM USD0.00015 PRICE: 44.59 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-23.000 44.59	1,025.21	0.00	0.00	-607.36	417.85	0.00	417.85

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

24 Aug 23	PDF SOLUTIONS INC COM	-17.000	585.38	0.00	0.00	-448.92	136.46	0.00	136.46
28 Aug 23	SEDOL : 2782425 /PDFS	34.45							
Settled	LOOP CAPITAL MARKETS LLC / 0.26 PDF SOLUTIONS INC COM USD0.00015 PRICE: 34.45 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PDF SOLUTIONS INC COM	-130.000	4,116.41	0.00	0.00	-3,432.91	683.50	0.00	683.50
19 Sep 23	SEDOL : 2782425 /PDFS	31.67							
Settled	PENSERRASECURITIES / 0.65 PDF SOLUTIONS INC COM USD0.00015 PRICE: 31.67 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	PEBBLEBROOK HOTEL TR COM STK	-94.000	1,326.79	0.00	0.00	-1,241.59	85.20	0.00	85.20
07 Jul 23	SEDOL : B4XBDV9 /PEB	14.13							
Settled	PENSERRASECURITIES / 1.41 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 14.13 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	PEBBLEBROOK HOTEL TR COM STK	-70.000	980.34	0.00	0.00	-924.59	55.75	0.00	55.75
28 Aug 23	SEDOL : B4XBDV9 /PEB	14.02							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 14.02 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	PEBBLEBROOK HOTEL TR COM STK	-80.000	1,156.39	0.00	0.00	-1,056.67	99.72	0.00	99.72
05 Sep 23	SEDOL : B4XBDV9 /PEB	14.47							
Settled	LOOP CAPITAL MARKETS LLC / 1.20 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 14.47 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	PEBBLEBROOK HOTEL TR COM STK	-1,202.000	17,675.26	0.00	0.00	-15,876.51	1,798.75	0.00	1,798.75
19 Sep 23	SEDOL : B4XBDV9 /PEB	14.71							
Settled	PENSERRASECURITIES / 6.01 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 14.71 BROKER COMMISSION: 6.01 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
05 Jul 23	PEDIATRIX MEDICAL GROUP INC	-64.000	873.91	0.00	0.00	-1,644.40	-770.49	0.00	-770.49
07 Jul 23	SEDOL : 2677640 /MD	13.67							
Settled	PENSERRASECURITIES / 0.96 PEDIATRIX MEDICAL GROUP INC PRICE: 13.67 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	PEDIATRIX MEDICAL GROUP INC	-47.000	661.98	0.00	0.00	-1,207.60	-545.62	0.00	-545.62
28 Aug 23	SEDOL : 2677640 /MD	14.10							
Settled	LOOP CAPITAL MARKETS LLC / 0.71 PEDIATRIX MEDICAL GROUP INC PRICE: 14.1 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PEDIATRIX MEDICAL GROUP INC	-576.000	7,329.54	0.00	0.00	-14,799.58	-7,470.04	0.00	-7,470.04
19 Sep 23	SEDOL : 2677640 /MD	12.73							
Settled	PENSERRASECURITIES / 2.88 PEDIATRIX MEDICAL GROUP INC PRICE: 12.73 BROKER COMMISSION: 2.88 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	PENGUIN SOLUTIONS INC	-38.000	1,027.70	0.00	0.00	-983.97	43.73	0.00	43.73
07 Jul 23	SEDOL : BYPBTG4 /PENG	27.06							
Settled	PENSERRASECURITIES / 0.57 SMART GLOBAL HLDGS COM USD0.03 PRICE: 27.06 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	PENGUIN SOLUTIONS INC	-28.000	673.53	0.00	0.00	-725.03	-51.50	0.00	-51.50
28 Aug 23	SEDOL : BYPBTG4 /PENG	24.07							
Settled	LOOP CAPITAL MARKETS LLC / 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

SMART GLOBAL HLDGS COM USD0.03 PRICE: 24.07
 BROKER COMMISSION: 0.42 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	PENGUIN SOLUTIONS INC	-212.000	4,980.90	0.00	0.00	-5,489.51	-508.61	0.00	-508.61
19 Sep 23	SEDOL : BYPBTG4 /PENG	23.50							
Settled	PENSERRASECURITIES / 1.06								
	SMART GLOBAL HLDGS COM USD0.03 PRICE: 23.5								
	BROKER COMMISSION: 1.06 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	PENNYMAC MTG INVT TR COM REIT	-67.000	893.43	0.00	0.00	-1,157.71	-264.28	0.00	-264.28
07 Jul 23	SEDOL : B3V8JL7 /PMT	13.35							
Settled	PENSERRASECURITIES / 1.01								
	PENNYMAC MORTGAGE COM USD0.01 PRICE: 13.35 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	PENNYMAC MTG INVT TR COM REIT	-50.000	644.74	0.00	0.00	-863.96	-219.22	0.00	-219.22
28 Aug 23	SEDOL : B3V8JL7 /PMT	12.91							
Settled	LOOP CAPITAL MARKETS LLC / 0.75								
	PENNYMAC MORTGAGE COM USD0.01 PRICE: 12.91 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PENNYMAC MTG INVT TR COM REIT	-756.000	9,771.22	0.00	0.00	-13,063.13	-3,291.91	0.00	-3,291.91
19 Sep 23	SEDOL : B3V8JL7 /PMT	12.93							
Settled	PENSERRASECURITIES / 3.78								
	PENNYMAC MORTGAGE COM USD0.01 PRICE: 12.93 BROKER COMMISSION: 3.78 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	PERDOCEO ED CORP COM	-52.000	648.69	0.00	0.00	-583.72	64.97	0.00	64.97
07 Jul 23	SEDOL : BKRQQR9 /PRDO	12.49							
Settled	PENSERRASECURITIES / 0.78								
	PERDOCEO EDUCATION COM USD0.01 PRICE: 12.49 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	PERDOCEO ED CORP COM	-38.000	608.18	0.00	0.00	-426.56	181.62	0.00	181.62
28 Aug 23	SEDOL : BKRQQR9 /PRDO	16.02							
Settled	LOOP CAPITAL MARKETS LLC / 0.57 PERDOCEO EDUCATION COM USD0.01 PRICE: 16.02 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PERDOCEO ED CORP COM	-767.000	12,597.86	0.00	0.00	-8,609.87	3,987.99	0.00	3,987.99
19 Sep 23	SEDOL : BKRQQR9 /PRDO	16.43							
Settled	PENSERRASECURITIES / 3.84 PERDOCEO EDUCATION COM USD0.01 PRICE: 16.43 BROKER COMMISSION: 3.84 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	PFD BK L A CAL COM	-10.000	558.64	0.00	0.00	-743.84	-185.20	0.00	-185.20
07 Jul 23	SEDOL : 2763602 /PFBC	55.88							
Settled	PENSERRASECURITIES / 0.15 PREFERRED BANK LOS COM STK NPV PRICE: 55.88 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	PFD BK L A CAL COM	-122.000	7,599.92	0.00	0.00	-9,074.88	-1,474.96	0.00	-1,474.96
19 Sep 23	SEDOL : 2763602 /PFBC	62.30							
Settled	PENSERRASECURITIES / 0.61 PREFERRED BANK LOS COM STK NPV PRICE: 62.3 BROKER COMMISSION: 0.61 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	PHIBRO ANIMAL HEALTH CORP CL A	-15.000	213.36	0.00	0.00	-304.74	-91.38	0.00	-91.38
07 Jul 23	COM CL A COM	14.24							
Settled	SEDOL : BL95N25 /PAHC PENSERRASECURITIES / 0.23 PHIBRO ANIMAL HEAL COM USD0.0001 CL'A' PRICE: 14.24 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	PHILLIPS EDISON & CO INC COM	-63.000	2,144.18	0.00	0.00	-2,147.98	-3.80	0.00	-3.80
07 Jul 23	NEW COM NEW	34.05							
Settled	SEDOL : BN48ZR2 /PECO PENSERRASECURITIES / 0.95 PHILLIPS EDISON & COM USD0.01 PRICE: 34.05 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	PHILLIPS EDISON & CO INC COM	-100.000	3,529.47	0.00	0.00	-3,409.50	119.97	0.00	119.97
02 Aug 23	NEW COM NEW	35.31							
Settled	SEDOL : BN48ZR2 /PECO WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 PHILLIPS EDISON & COM USD0.01 PRICE: 35.31 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	PHILLIPS EDISON & CO INC COM	-40.000	1,353.78	0.00	0.00	-1,363.80	-10.02	0.00	-10.02
05 Sep 23	NEW COM NEW	33.86							
Settled	SEDOL : BN48ZR2 /PECO LOOP CAPITAL MARKETS LLC / 0.60 PHILLIPS EDISON & COM USD0.01 PRICE: 33.86 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PHILLIPS EDISON & CO INC COM	-768.000	27,006.50	0.00	0.00	-26,184.96	821.54	0.00	821.54
19 Sep 23	NEW COM NEW	35.17							
Settled	SEDOL : BN48ZR2 /PECO PENSERRASECURITIES / 3.84 PHILLIPS EDISON & COM USD0.01 PRICE: 35.17 BROKER COMMISSION: 3.84 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES								
24 Aug 23	PHINIA INC COM USD0.01 WI	-27.000	714.00	0.00	0.00	-992.66	-278.66	0.00	-278.66
28 Aug 23	SEDOL : BPW7PC0 /PHIN	26.46							
Settled	LOOP CAPITAL MARKETS LLC / 0.41								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	PHINIA INC COM USD0.01 PRICE: 26.46 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PHINIA INC COM USD0.01 WI	-322.000	9,191.41	0.00	0.00	-11,838.33	-2,646.92	0.00	-2,646.92
19 Sep 23	SEDOL : BPW7PC0 /PHIN	28.55							
Settled	PENSERRASECURITIES / 1.61 PHINIA INC COM USD0.01 PRICE: 28.55 BROKER COMMISSION: 1.61 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	PHOTRONICS INC COM	-48.000	1,221.35	0.00	0.00	-777.52	443.83	0.00	443.83
07 Jul 23	SEDOL : 2687315 /PLAB	25.46							
Settled	PENSERRASECURITIES / 0.72 PHOTRONICS INC COM USD0.01 PRICE: 25.46 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	PHOTRONICS INC COM	-36.000	813.05	0.00	0.00	-583.14	229.91	0.00	229.91
28 Aug 23	SEDOL : 2687315 /PLAB	22.60							
Settled	LOOP CAPITAL MARKETS LLC / 0.54 PHOTRONICS INC COM USD0.01 PRICE: 22.6 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PHOTRONICS INC COM	-450.000	8,759.17	0.00	0.00	-7,289.24	1,469.93	0.00	1,469.93
19 Sep 23	SEDOL : 2687315 /PLAB	19.47							
Settled	PENSERRASECURITIES / 2.25 PHOTRONICS INC COM USD0.01 PRICE: 19.47 BROKER COMMISSION: 2.25 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	PIPER SANDLER COMPANIES COM	-11.000	1,406.38	0.00	0.00	-1,653.12	-246.74	0.00	-246.74
07 Jul 23	USD0.01	127.87							
Settled	SEDOL : 2227089 /PIPR PENSERRASECURITIES / 0.17 PIPER SANDLER COMP COM USD0.01 PRICE: 127.87 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

24 Aug 23 28 Aug 23 Settled	PIPER SANDLER COMPANIES COM USD0.01 SEDOL : 2227089 /PIPR LOOP CAPITAL MARKETS LLC / 0.14 PIPER SANDLER COMP COM USD0.01 PRICE: 138.16 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-9.000 138.16	1,243.29	0.00	0.00	-1,352.55	-109.26	0.00	-109.26
31 Aug 23 05 Sep 23 Settled	PIPER SANDLER COMPANIES COM USD0.01 SEDOL : 2227089 /PIPR LOOP CAPITAL MARKETS LLC / 0.14 PIPER SANDLER COMP COM USD0.01 PRICE: 148.98 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-9.000 148.98	1,340.66	0.00	0.00	-1,352.55	-11.89	0.00	-11.89
15 Sep 23 19 Sep 23 Settled	PIPER SANDLER COMPANIES COM USD0.01 SEDOL : 2227089 /PIPR PENSERRASECURITIES / 0.30 PIPER SANDLER COMP COM USD0.01 PRICE: 151.87 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES	-60.000 151.87	9,111.82	0.00	0.00	-9,017.01	94.81	0.00	94.81
05 Jul 23 07 Jul 23 Settled	PITNEY BOWES INC COM SEDOL : 2690506 /PBI PENSERRASECURITIES / 1.88 PITNEY BOWES INC COM USD1 PRICE: 3.42 BROKER COMMISSION: 1.88 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-125.000 3.42	425.61	0.00	0.00	-748.71	-323.10	0.00	-323.10
15 Sep 23 19 Sep 23 Settled	PITNEY BOWES INC COM SEDOL : 2690506 /PBI PENSERRASECURITIES / 13.90	-2,780.000 3.29	9,132.22	0.00	0.00	-16,651.42	-7,519.20	0.00	-7,519.20

◆ 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

PITNEY BOWES INC COM USD1 PRICE: 3.29
 BROKER COMMISSION: 13.90 OTHER CHARGES:
 0.08 BROKER: PENSERRASECURITIES

05 Jul 23	PLEXUS CORP COM	-21.000	2,048.00	0.00	0.00	-1,935.66	112.34	0.00	112.34
07 Jul 23	SEDOL : 2692160 /PLXS	97.54							
Settled	PENSERRASECURITIES / 0.32 PLEXUS CORP COM USD0.01 PRICE: 97.54 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	PLEXUS CORP COM	-16.000	1,591.42	0.00	0.00	-1,474.79	116.63	0.00	116.63
28 Aug 23	SEDOL : 2692160 /PLXS	99.48							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 PLEXUS CORP COM USD0.01 PRICE: 99.48 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	PLEXUS CORP COM	-17.000	1,726.07	0.00	0.00	-1,566.96	159.11	0.00	159.11
05 Sep 23	SEDOL : 2692160 /PLXS	101.55							
Settled	LOOP CAPITAL MARKETS LLC / 0.26 PLEXUS CORP COM USD0.01 PRICE: 101.55 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PLEXUS CORP COM	-209.000	18,817.15	0.00	0.00	-19,264.45	-447.30	0.00	-447.30
19 Sep 23	SEDOL : 2692160 /PLXS	90.04							
Settled	PENSERRASECURITIES / 1.05 PLEXUS CORP COM USD0.01 PRICE: 90.04 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	POWELL INDS INC COM	-6.000	356.30	0.00	0.00	-165.74	190.56	0.00	190.56
07 Jul 23	SEDOL : 2697422 /POWL	59.40							
Settled	PENSERRASECURITIES / 0.09 POWELL INDS INC COM USD0.01 PRICE: 59.4 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	POWELL INDS INC COM	-72.000	5,699.83	0.00	0.00	-1,988.93	3,710.90	0.00	3,710.90
19 Sep 23	SEDOL : 2697422 /POWL	79.17							
Settled	PENSERRASECURITIES / 0.36 POWELL INDS INC COM USD0.01 PRICE: 79.17 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	PRA GROUP INC COM	-30.000	686.24	0.00	0.00	-1,326.66	-640.42	0.00	-640.42
07 Jul 23	SEDOL : BSHZ3P9 /PRAA	22.89							
Settled	PENSERRASECURITIES / 0.45 PRA GROUP INC COM PRICE: 22.89 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	PRA GROUP INC COM	-298.000	6,351.81	0.00	0.00	-13,178.12	-6,826.31	0.00	-6,826.31
19 Sep 23	SEDOL : BSHZ3P9 /PRAA	21.32							
Settled	PENSERRASECURITIES / 1.49 PRA GROUP INC COM PRICE: 21.32 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	PRESTIGE CONSUMER	-27.000	1,579.88	0.00	0.00	-1,560.20	19.68	0.00	19.68
07 Jul 23	HEALTHCARE INC COM	58.53							
Settled	SEDOL : B0650P3 /PBH PENSERRASECURITIES / 0.41 PRESTIGE CONSUMER COM USD0.01 PRICE: 58.53 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	PRESTIGE CONSUMER	-100.000	6,519.44	0.00	0.00	-5,778.51	740.93	0.00	740.93
02 Aug 23	HEALTHCARE INC COM	65.21							
Settled	SEDOL : B0650P3 /PBH WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 PRESTIGE CONSUMER COM USD0.01 PRICE: 65.21 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 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

24 Aug 23	PRESTIGE CONSUMER	-41.000	2,459.36	0.00	0.00	-2,374.04	85.32	0.00	85.32
28 Aug 23	HEALTHCARE INC COM	60.00							
Settled	SEDOL : B0650P3 /PBH LOOP CAPITAL MARKETS LLC / 0.62 PRESTIGE CONSUMER COM USD0.01 PRICE: 60.0 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	PRESTIGE CONSUMER	-30.000	1,749.43	0.00	0.00	-1,737.10	12.33	0.00	12.33
05 Sep 23	HEALTHCARE INC COM	58.33							
Settled	SEDOL : B0650P3 /PBH LOOP CAPITAL MARKETS LLC / 0.45 PRESTIGE CONSUMER COM USD0.01 PRICE: 58.33 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PRESTIGE CONSUMER	-356.000	20,603.33	0.00	0.00	-20,613.60	-10.27	0.00	-10.27
19 Sep 23	HEALTHCARE INC COM	57.88							
Settled	SEDOL : B0650P3 /PBH PENSERRASECURITIES / 1.78 PRESTIGE CONSUMER COM USD0.01 PRICE: 57.88 BROKER COMMISSION: 1.78 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
05 Jul 23	PRICESMART INC COM STK	-19.000	1,421.08	0.00	0.00	-1,386.36	34.72	0.00	34.72
07 Jul 23	SEDOL : 2092942 /PSMT	74.81							
Settled	PENSERRASECURITIES / 0.29 PRICESMART INC COM USD0.0001 PRICE: 74.81 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	PRICESMART INC COM STK	-10.000	777.14	0.00	0.00	-729.66	47.48	0.00	47.48
02 Aug 23	SEDOL : 2092942 /PSMT	77.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 PRICESMART INC COM USD0.0001 PRICE: 77.73 BROKER COMMISSION: 0.15 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

31 Aug 23 05 Sep 23 Settled	PRICESMART INC COM STK SEDOL : 2092942 /PSMT LOOP CAPITAL MARKETS LLC / 0.30 PRICESMART INC COM USD0.0001 PRICE: 79.48 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-20.000 79.48	1,589.28	0.00	0.00	-1,459.33	129.95	0.00	129.95
15 Sep 23 19 Sep 23 Settled	PRICESMART INC COM STK SEDOL : 2092942 /PSMT PENSERRASECURITIES / 0.36 PRICESMART INC COM USD0.0001 PRICE: 77.47 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-71.000 77.47	5,499.96	0.00	0.00	-5,180.62	319.34	0.00	319.34
05 Jul 23 07 Jul 23 Settled	PRIVIA HEALTH GROUP INC COM SEDOL : BMDP209 /PRVA PENSERRASECURITIES / 1.08 PRIVIA HEALTH GROU COM USD0.01 PRICE: 25.74 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-72.000 25.74	1,852.18	0.00	0.00	-2,080.44	-228.26	0.00	-228.26
24 Aug 23 28 Aug 23 Settled	PRIVIA HEALTH GROUP INC COM SEDOL : BMDP209 /PRVA LOOP CAPITAL MARKETS LLC / 0.80 PRIVIA HEALTH GROU COM USD0.01 PRICE: 24.65 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-53.000 24.65	1,305.63	0.00	0.00	-1,531.43	-225.80	0.00	-225.80
31 Aug 23 05 Sep 23 Settled	PRIVIA HEALTH GROUP INC COM SEDOL : BMDP209 /PRVA LOOP CAPITAL MARKETS LLC / 0.90 PRIVIA HEALTH GROU COM USD0.01 PRICE: 26.25 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-60.000 26.25	1,574.08	0.00	0.00	-1,733.70	-159.62	0.00	-159.62
05 Jul 23 07 Jul 23 Settled	PROASSURANCE CORP COM SEDOL : 2612737 /PRA PENSERRASECURITIES / 0.63	-42.000 15.24	639.44	0.00	0.00	-1,001.30	-361.86	0.00	-361.86

◆ 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

Equities

Common stock

United States - USD

PROASSURANCE CORP COM USD0.01 PRICE:
15.24 BROKER COMMISSION: 0.63 OTHER
CHARGES: 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	PROASSURANCE CORP COM	-30.000	526.34	0.00	0.00	-715.21	-188.87	0.00	-188.87
28 Aug 23	SEDOL : 2612737 /PRA	17.56							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 PROASSURANCE CORP COM USD0.01 PRICE: 17.56 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PROASSURANCE CORP COM	-683.000	12,611.48	0.00	0.00	-16,283.04	-3,671.56	0.00	-3,671.56
19 Sep 23	SEDOL : 2612737 /PRA	18.47							
Settled	PENSERRASECURITIES / 3.42 PROASSURANCE CORP COM USD0.01 PRICE: 18.47 BROKER COMMISSION: 3.42 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	PROG HOLDINGS INC COM	-36.000	1,154.33	0.00	0.00	-960.27	194.06	0.00	194.06
07 Jul 23	SEDOL : BLFGN66 /PRG	32.08							
Settled	PENSERRASECURITIES / 0.54 PROG HOLDINGS INC COM USD0.5 PRICE: 32.08 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	PROG HOLDINGS INC COM	-27.000	915.69	0.00	0.00	-720.20	195.49	0.00	195.49
28 Aug 23	SEDOL : BLFGN66 /PRG	33.93							
Settled	LOOP CAPITAL MARKETS LLC / 0.41 PROG HOLDINGS INC COM USD0.5 PRICE: 33.93 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PROG HOLDINGS INC COM	-493.000	16,562.19	0.00	0.00	-13,150.39	3,411.80	0.00	3,411.80
19 Sep 23	SEDOL : BLFGN66 /PRG	33.60							
Settled	PENSERRASECURITIES / 2.47 PROG HOLDINGS INC COM USD0.5 PRICE: 33.6 BROKER COMMISSION: 2.47 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	PROGRESS SOFTWARE CORP COM	-33.000	1,875.53	0.00	0.00	-1,609.90	265.63	0.00	265.63
07 Jul 23	SEDOL : 2705198 /PRGS	56.85							
Settled	PENSERRASECURITIES / 0.50 PROGRESS SOFTWARE COM USD0.01 PRICE: 56.85 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	PROGRESS SOFTWARE CORP COM	-19.000	1,140.84	0.00	0.00	-926.91	213.93	0.00	213.93
02 Aug 23	SEDOL : 2705198 /PRGS	60.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 PROGRESS SOFTWARE COM USD0.01 PRICE: 60.06 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	PROGRESS SOFTWARE CORP COM	-30.000	1,824.73	0.00	0.00	-1,463.54	361.19	0.00	361.19
05 Sep 23	SEDOL : 2705198 /PRGS	60.84							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 PROGRESS SOFTWARE COM USD0.01 PRICE: 60.84 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PROGRESS SOFTWARE CORP COM	-283.000	16,055.87	0.00	0.00	-13,806.08	2,249.79	0.00	2,249.79
19 Sep 23	SEDOL : 2705198 /PRGS	56.74							
Settled	PENSERRASECURITIES / 1.42 PROGRESS SOFTWARE COM USD0.01 PRICE: 56.74 BROKER COMMISSION: 1.42 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	PROPETRO HLDG CORP COM	-74.000	627.14	0.00	0.00	-783.63	-156.49	0.00	-156.49
07 Jul 23	SEDOL : BYXR9C0 /PUMP	8.49							
Settled	PENSERRASECURITIES / 1.11 PROPETRO HLDG CORP COM USD0.001 PRICE: 8.49 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	PROPETRO HLDG CORP COM	-56.000	546.27	0.00	0.00	-593.02	-46.75	0.00	-46.75
28 Aug 23	SEDOL : BYXR9C0 /PUMP	9.77							
Settled	LOOP CAPITAL MARKETS LLC / 0.84 PROPETRO HLDG CORP COM USD0.001 PRICE: 9.77 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PROPETRO HLDG CORP COM	-2,167.000	22,785.81	0.00	0.00	-22,947.69	-161.88	0.00	-161.88
19 Sep 23	SEDOL : BYXR9C0 /PUMP	10.52							
Settled	PENSERRASECURITIES / 10.84 PROPETRO HLDG CORP COM USD0.001 PRICE: 10.52 BROKER COMMISSION: 10.84 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
05 Jul 23	PROTO LABS INC COM	-20.000	683.89	0.00	0.00	-1,059.49	-375.60	0.00	-375.60
07 Jul 23	SEDOL : B6T6J81 /PRLB	34.21							
Settled	PENSERRASECURITIES / 0.30 PROTO LABS INC COM USD0.001 PRICE: 34.21 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	PROTO LABS INC COM	-222.000	5,975.08	0.00	0.00	-11,760.33	-5,785.25	0.00	-5,785.25
19 Sep 23	SEDOL : B6T6J81 /PRLB	26.92							
Settled	PENSERRASECURITIES / 1.11 PROTO LABS INC COM USD0.001 PRICE: 26.92 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	PROVIDENT FINL SVCS INC COM	-58.000	947.42	0.00	0.00	-1,392.17	-444.75	0.00	-444.75
07 Jul 23	SEDOL : 2171603 /PFS	16.35							
Settled	PENSERRASECURITIES / 0.87 PROVIDENT FINL SVC COM USD0.01 PRICE: 16.35 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	PROVIDENT FINL SVCS INC COM	-43.000	709.27	0.00	0.00	-1,032.13	-322.86	0.00	-322.86
28 Aug 23	SEDOL : 2171603 /PFS	16.51							
Settled	LOOP CAPITAL MARKETS LLC / 0.65 PROVIDENT FINL SVC COM USD0.01 PRICE: 16.51 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	PROVIDENT FINL SVCS INC COM	-542.000	8,685.48	0.00	0.00	-13,009.61	-4,324.13	0.00	-4,324.13
19 Sep 23	SEDOL : 2171603 /PFS	16.03							
Settled	PENSERRASECURITIES / 2.71 PROVIDENT FINL SVC COM USD0.01 PRICE: 16.03 BROKER COMMISSION: 2.71 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	QUAKER CHEM CORP COM	-11.000	2,143.60	0.00	0.00	-2,280.94	-137.34	0.00	-137.34
07 Jul 23	SEDOL : 2715186 /KWR	194.89							
Settled	PENSERRASECURITIES / 0.17 QUAKER HOUGHTON COM USD1 PRICE: 194.89 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	QUAKER CHEM CORP COM	-7.000	1,159.71	0.00	0.00	-1,451.51	-291.80	0.00	-291.80
28 Aug 23	SEDOL : 2715186 /KWR	165.69							
Settled	LOOP CAPITAL MARKETS LLC / 0.11 QUAKER HOUGHTON COM USD1 PRICE: 165.69 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	QUAKER CHEM CORP COM	-9.000	1,597.16	0.00	0.00	-1,866.23	-269.07	0.00	-269.07
05 Sep 23	SEDOL : 2715186 /KWR	177.48							
Settled	LOOP CAPITAL MARKETS LLC / 0.14 QUAKER HOUGHTON COM USD1 PRICE: 177.48 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	QUAKER CHEM CORP COM	-63.000	10,659.19	0.00	0.00	-13,063.58	-2,404.39	0.00	-2,404.39
19 Sep 23	SEDOL : 2715186 /KWR	169.20							
Settled	PENSERRASECURITIES / 0.32								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

QUAKER HOUGHTON COM USD1 PRICE: 169.2
 BROKER COMMISSION: 0.32 OTHER CHARGES:
 0.09 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	QUANEX BLDG PRODS CORP COM STK SEDOL : B2QXCJ9 /NX PENSERRASECURITIES / 0.38 QUANEX BLDG PRODS COM STK USD0.01 PRICE: 26.36 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-25.000 26.36	658.61	0.00	0.00	-579.74	78.87	0.00	78.87
24 Aug 23 28 Aug 23 Settled	QUANEX BLDG PRODS CORP COM STK SEDOL : B2QXCJ9 /NX LOOP CAPITAL MARKETS LLC / 0.29 QUANEX BLDG PRODS COM STK USD0.01 PRICE: 25.41 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-19.000 25.41	482.49	0.00	0.00	-440.61	41.88	0.00	41.88
15 Sep 23 19 Sep 23 Settled	QUANEX BLDG PRODS CORP COM STK SEDOL : B2QXCJ9 /NX PENSERRASECURITIES / 1.43 QUANEX BLDG PRODS COM STK USD0.01 PRICE: 28.08 BROKER COMMISSION: 1.43 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES	-285.000 28.08	8,001.30	0.00	0.00	-6,609.08	1,392.22	0.00	1,392.22
05 Jul 23 07 Jul 23 Settled	QUINSTREET INC COM STK SEDOL : B3PGPB9 /QNST PENSERRASECURITIES / 0.59 QUINSTREET INC COM USD0.001 PRICE: 8.6 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-39.000 8.60	334.80	0.00	0.00	-568.63	-233.83	0.00	-233.83
15 Sep 23 19 Sep 23 Settled	QUINSTREET INC COM STK SEDOL : B3PGPB9 /QNST PENSERRASECURITIES / 1.60	-320.000 8.97	2,868.77	0.00	0.00	-4,665.67	-1,796.90	0.00	-1,796.90

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	QUINSTREET INC COM USD0.001 PRICE: 8.97 BROKER COMMISSION: 1.60 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	RADIAN GROUP INC COM	-84.000	2,106.28	0.00	0.00	-1,712.01	394.27	0.00	394.27
07 Jul 23	SEDOL : 2173911 /RDN	25.09							
Settled	PENSERRASECURITIES / 1.26 RADIAN GROUP INC COM USD0.001 PRICE: 25.09 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	RADIAN GROUP INC COM	-89.000	2,395.41	0.00	0.00	-1,813.92	581.49	0.00	581.49
28 Aug 23	SEDOL : 2173911 /RDN	26.93							
Settled	LOOP CAPITAL MARKETS LLC / 1.34 RADIAN GROUP INC COM USD0.001 PRICE: 26.93 BROKER COMMISSION: 1.34 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	RADIAN GROUP INC COM	-100.000	2,706.47	0.00	0.00	-2,038.11	668.36	0.00	668.36
05 Sep 23	SEDOL : 2173911 /RDN	27.08							
Settled	LOOP CAPITAL MARKETS LLC / 1.50 RADIAN GROUP INC COM USD0.001 PRICE: 27.08 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	RADIAN GROUP INC COM	-884.000	23,050.11	0.00	0.00	-18,016.89	5,033.22	0.00	5,033.22
19 Sep 23	SEDOL : 2173911 /RDN	26.08							
Settled	PENSERRASECURITIES / 4.42 RADIAN GROUP INC COM USD0.001 PRICE: 26.08 BROKER COMMISSION: 4.42 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
24 Aug 23	RADNET INC COM STK	-33.000	1,044.27	0.00	0.00	-857.20	187.07	0.00	187.07
28 Aug 23	SEDOL : B1JNG19 /RDNT	31.66							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 RADNET INC COM STK USD0.01 PRICE: 31.66 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Aug 23	RADNET INC COM STK	-40.000	1,335.78	0.00	0.00	-1,039.03	296.75	0.00	296.75
05 Sep 23	SEDOL : B1JNG19 /RDNT	33.41							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 RADNET INC COM STK USD0.01 PRICE: 33.41 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	RAMBUS INC DEL COM	-58.000	3,629.90	0.00	0.00	-1,479.63	2,150.27	0.00	2,150.27
07 Jul 23	SEDOL : 2721967 /RMBS	62.60							
Settled	PENSERRASECURITIES / 0.87 RAMBUS INC COM USD0.001 PRICE: 62.60 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
31 Jul 23	RAMBUS INC DEL COM	-100.000	6,259.44	0.00	0.00	-2,551.08	3,708.36	0.00	3,708.36
02 Aug 23	SEDOL : 2721967 /RMBS	62.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 RAMBUS INC COM USD0.001 PRICE: 62.61 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
24 Aug 23	RAMBUS INC DEL COM	-90.000	4,765.01	0.00	0.00	-2,315.44	2,449.57	0.00	2,449.57
28 Aug 23	SEDOL : 2721967 /RMBS	52.96							
Settled	LOOP CAPITAL MARKETS LLC / 1.35 RAMBUS INC COM USD0.001 PRICE: 52.96 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	RAMBUS INC DEL COM	-70.000	3,951.81	0.00	0.00	-1,800.90	2,150.91	0.00	2,150.91
05 Sep 23	SEDOL : 2721967 /RMBS	56.47							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 RAMBUS INC COM USD0.001 PRICE: 56.47 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.04 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

15 Sep 23	RAMBUS INC DEL COM	-683.000	37,936.92	0.00	0.00	-17,571.61	20,365.31	0.00	20,365.31
19 Sep 23	SEDOL : 2721967 /RMBS	55.55							
Settled	PENSERRASECURITIES / 3.42 RAMBUS INC COM USD0.001 PRICE: 55.55 BROKER COMMISSION: 3.42 OTHER CHARGES: 0.31 BROKER: PENSERRASECURITIES								
05 Jul 23	RE/MAX HLDGS INC CL A CL A	-13.000	242.50	0.00	0.00	-374.50	-132.00	0.00	-132.00
07 Jul 23	SEDOL : BF23JJ3 /RMAX	18.67							
Settled	PENSERRASECURITIES / 0.20 RE/MAX HOLDINGS COM USD0.0001 CL 'A' PRICE: 18.67 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	RE/MAX HLDGS INC CL A CL A	-2,801.000	40,488.12	0.00	0.00	-80,690.15	-40,202.03	0.00	-40,202.03
19 Sep 23	SEDOL : BF23JJ3 /RMAX	14.46							
Settled	PENSERRASECURITIES / 14.01 RE/MAX HOLDINGS COM USD0.0001 CL 'A' PRICE: 14.46 BROKER COMMISSION: 14.01 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES								
05 Jul 23	READY CAP CORP	-124.000	1,367.08	0.00	0.00	-1,534.93	-167.85	0.00	-167.85
07 Jul 23	SEDOL : BDFS3G6 /RC	11.04							
Settled	PENSERRASECURITIES / 1.86 READY CAP CORP COM PRICE: 11.04 BROKER COMMISSION: 1.86 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	READY CAP CORP	-92.000	971.05	0.00	0.00	-1,138.82	-167.77	0.00	-167.77
28 Aug 23	SEDOL : BDFS3G6 /RC	10.57							
Settled	LOOP CAPITAL MARKETS LLC / 1.38 READY CAP CORP COM PRICE: 10.57 BROKER COMMISSION: 1.38 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	READY CAP CORP	-110.000	1,199.54	0.00	0.00	-1,361.63	-162.09	0.00	-162.09
05 Sep 23	SEDOL : BDFS3G6 /RC	10.92							
Settled	LOOP CAPITAL MARKETS LLC / 1.65								

◆ 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

READY CAP CORP COM PRICE: 10.92 BROKER
COMMISSION: 1.65 OTHER CHARGES: 0.01
BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	READY CAP CORP	-1,563.000	17,138.15	0.00	0.00	-19,347.50	-2,209.35	0.00	-2,209.35
19 Sep 23	SEDOL : BDFS3G6 /RC	10.97							
Settled	PENSERRASECURITIES / 7.82 READY CAP CORP COM PRICE: 10.97 BROKER COMMISSION: 7.82 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	REDWOOD TR INC COM	-87.000	547.65	0.00	0.00	-993.40	-445.75	0.00	-445.75
07 Jul 23	SEDOL : 2730877 /RWT	6.31							
Settled	PENSERRASECURITIES / 1.31 REDWOOD TRUST INC COM STK USD0.01 PRICE: 6.31 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	REDWOOD TR INC COM	-65.000	503.41	0.00	0.00	-742.19	-238.78	0.00	-238.78
28 Aug 23	SEDOL : 2730877 /RWT	7.76							
Settled	LOOP CAPITAL MARKETS LLC / 0.98 REDWOOD TRUST INC COM STK USD0.01 PRICE: 7.76 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	REDWOOD TR INC COM	-810.000	6,354.39	0.00	0.00	-9,248.89	-2,894.50	0.00	-2,894.50
19 Sep 23	SEDOL : 2730877 /RWT	7.85							
Settled	PENSERRASECURITIES / 4.05 REDWOOD TRUST INC COM STK USD0.01 PRICE: 7.85 BROKER COMMISSION: 4.05 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
22 Aug 23	REGENCY CTRS CORP COM	-1,553.000	93,426.95	0.00	0.00	-86,196.61	7,230.34	0.00	7,230.34
24 Aug 23	SEDOL : 2726177 /REG	60.1745							
Settled	PENSERRASECURITIES / 23.30 REGENCY CENTERS COM USD0.01 PRICE: 60.1745009 BROKER COMMISSION: 23.30 OTHER CHARGES: 0.75 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	REGENXBIO INC COM	-29.000	555.77	0.00	0.00	-834.78	-279.01	0.00	-279.01
07 Jul 23	SEDOL : BZ0G875 /RGNX	19.18							
Settled	PENSERRASECURITIES / 0.44 REGENXBIO INC COM USD0.0001 PRICE: 19.18 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	RENASANT CORP COM	-43.000	1,128.95	0.00	0.00	-1,599.82	-470.87	0.00	-470.87
07 Jul 23	SEDOL : 2670809 /RNST	26.27							
Settled	PENSERRASECURITIES / 0.65 RENASANT CORPORATI COM USD5 PRICE: 26.27 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	RENASANT CORP COM	-31.000	877.44	0.00	0.00	-1,153.36	-275.92	0.00	-275.92
28 Aug 23	SEDOL : 2670809 /RNST	28.32							
Settled	LOOP CAPITAL MARKETS LLC / 0.47 RENASANT CORPORATI COM USD5 PRICE: 28.32 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	RENASANT CORP COM	-40.000	1,113.39	0.00	0.00	-1,488.20	-374.81	0.00	-374.81
05 Sep 23	SEDOL : 2670809 /RNST	27.85							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 RENASANT CORPORATI COM USD5 PRICE: 27.85 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	RENASANT CORP COM	-363.000	9,515.96	0.00	0.00	-13,505.42	-3,989.46	0.00	-3,989.46
19 Sep 23	SEDOL : 2670809 /RNST	26.22							
Settled	PENSERRASECURITIES / 1.82 RENASANT CORPORATI COM USD5 PRICE: 26.22 BROKER COMMISSION: 1.82 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	RESIDEO TECHNOLOGIES INC COM	-113.000	1,952.05	0.00	0.00	-2,728.85	-776.80	0.00	-776.80
07 Jul 23	USD0.001	17.29							
Settled	SEDOL : BFD1TJ6 /REZI PENSERRASECURITIES / 1.70 RESIDEO TECHNOLOGI COM USD0.001 PRICE: 17.29 BROKER COMMISSION: 1.70 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	RESIDEO TECHNOLOGIES INC COM	-84.000	1,366.24	0.00	0.00	-2,028.53	-662.29	0.00	-662.29
28 Aug 23	USD0.001	16.28							
Settled	SEDOL : BFD1TJ6 /REZI LOOP CAPITAL MARKETS LLC / 1.26 RESIDEO TECHNOLOGI COM USD0.001 PRICE: 16.28 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	RESIDEO TECHNOLOGIES INC COM	-100.000	1,684.48	0.00	0.00	-2,414.91	-730.43	0.00	-730.43
05 Sep 23	USD0.001	16.86							
Settled	SEDOL : BFD1TJ6 /REZI LOOP CAPITAL MARKETS LLC / 1.50 RESIDEO TECHNOLOGI COM USD0.001 PRICE: 16.86 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	RESIDEO TECHNOLOGIES INC COM	-894.000	14,335.17	0.00	0.00	-21,589.30	-7,254.13	0.00	-7,254.13
19 Sep 23	USD0.001	16.04							
Settled	SEDOL : BFD1TJ6 /REZI PENSERRASECURITIES / 4.47 RESIDEO TECHNOLOGI COM USD0.001 PRICE: 16.04 BROKER COMMISSION: 4.47 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	RESOURCES CONNECTION INC	-24.000	381.47	0.00	0.00	-424.79	-43.32	0.00	-43.32
07 Jul 23	COM	15.91							
Settled	SEDOL : 2697853 /RGP PENSERRASECURITIES / 0.36								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

RESOURCES CONNECTI COM USD0.01 PRICE:
15.91 BROKER COMMISSION: 0.36 OTHER
CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	RESOURCES CONNECTION INC	-245.000	3,695.79	0.00	0.00	-4,336.40	-640.61	0.00	-640.61
19 Sep 23	COM	15.09							

Settled
SEDOL : 2697853 /RGP
PENSERRASECURITIES / 1.23
RESOURCES CONNECTI COM USD0.01 PRICE:
15.09 BROKER COMMISSION: 1.23 OTHER
CHARGES: 0.03 BROKER: PENSERRASECURITIES

05 Jul 23	RETAIL OPPORTUNITY INVTS CORP	-97.000	1,310.93	0.00	0.00	-1,745.63	-434.70	0.00	-434.70
07 Jul 23	COM STK	13.53							

Settled
SEDOL : B28YD08 /ROIC
PENSERRASECURITIES / 1.46
RETAIL OPPORTUNITY COM STK USD0.0001 PRICE:
13.53 BROKER COMMISSION: 1.46 OTHER
CHARGES: 0.02 BROKER: PENSERRASECURITIES

24 Aug 23	RETAIL OPPORTUNITY INVTS CORP	-72.000	953.63	0.00	0.00	-1,295.72	-342.09	0.00	-342.09
28 Aug 23	COM STK	13.26							

Settled
SEDOL : B28YD08 /ROIC
LOOP CAPITAL MARKETS LLC / 1.08
RETAIL OPPORTUNITY COM STK USD0.0001 PRICE:
13.26 BROKER COMMISSION: 1.08 OTHER
CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
LLC

31 Aug 23	RETAIL OPPORTUNITY INVTS CORP	-80.000	1,075.59	0.00	0.00	-1,439.69	-364.10	0.00	-364.10
05 Sep 23	COM STK	13.46							

Settled
SEDOL : B28YD08 /ROIC
LOOP CAPITAL MARKETS LLC / 1.20
RETAIL OPPORTUNITY COM STK USD0.0001 PRICE:
13.46 BROKER COMMISSION: 1.20 OTHER
CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
LLC

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	RETAIL OPPORTUNITY INVTS CORP	-843.000	11,713.38	0.00	0.00	-15,170.75	-3,457.37	0.00	-3,457.37
19 Sep 23	COM STK	13.90							
Settled	SEDOL : B28YD08 /ROIC PENSERRASECURITIES / 4.22 RETAIL OPPORTUNITY COM STK USD0.0001 PRICE: 13.9 BROKER COMMISSION: 4.22 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	REX AMERICAN RESOURCES CORP	-11.000	377.89	0.00	0.00	-343.97	33.92	0.00	33.92
07 Jul 23	SEDOL : 2063670 /REX	34.37							
Settled	PENSERRASECURITIES / 0.17 REX AMERICAN RESOURCES CORP PRICE: 34.37 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	REX AMERICAN RESOURCES CORP	-146.000	5,720.96	0.00	0.00	-4,565.43	1,155.53	0.00	1,155.53
19 Sep 23	SEDOL : 2063670 /REX	39.19							
Settled	PENSERRASECURITIES / 0.73 REX AMERICAN RESOURCES CORP PRICE: 39.19 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	ROGERS CORP COM	-10.000	1,609.73	0.00	0.00	-2,487.52	-877.79	0.00	-877.79
07 Jul 23	SEDOL : 2746700 /ROG	160.99							
Settled	PENSERRASECURITIES / 0.15 ROGERS CORP CAP USD1 PRICE: 160.99 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ROGERS CORP COM	-10.000	1,395.03	0.00	0.00	-2,487.52	-1,092.49	0.00	-1,092.49
28 Aug 23	SEDOL : 2746700 /ROG	139.52							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 ROGERS CORP CAP USD1 PRICE: 139.52 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 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

31 Aug 23	ROGERS CORP COM	-12.000	1,733.92	0.00	0.00	-2,985.02	-1,251.10	0.00	-1,251.10
05 Sep 23	SEDOL : 2746700 /ROG	144.51							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 ROGERS CORP CAP USD1 PRICE: 144.51 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ROGERS CORP COM	-396.000	55,714.77	0.00	0.00	-98,505.79	-42,791.02	0.00	-42,791.02
19 Sep 23	SEDOL : 2746700 /ROG	140.70							
Settled	PENSERRASECURITIES / 1.98 ROGERS CORP CAP USD1 PRICE: 140.7 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.45 BROKER: PENSERRASECURITIES								
05 Jul 23	RPC INC COM	-64.000	467.51	0.00	0.00	-425.43	42.08	0.00	42.08
07 Jul 23	SEDOL : 2719456 /RES	7.32							
Settled	PENSERRASECURITIES / 0.96 RPC INC COM USD0.10 PRICE: 7.32 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	RPC INC COM	-338.000	2,959.16	0.00	0.00	-2,246.79	712.37	0.00	712.37
19 Sep 23	SEDOL : 2719456 /RES	8.76							
Settled	PENSERRASECURITIES / 1.69 RPC INC COM USD0.10 PRICE: 8.76 BROKER COMMISSION: 1.69 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	RXO LLC COM	-90.000	1,995.73	0.00	0.00	-1,535.33	460.40	0.00	460.40
07 Jul 23	SEDOL : BN6QSL9 /RXO	22.19							
Settled	PENSERRASECURITIES / 1.35 RXO INC COM USD0.001 PRICE: 22.19 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	RXO LLC COM	-66.000	1,262.89	0.00	0.00	-1,125.91	136.98	0.00	136.98
28 Aug 23	SEDOL : BN6QSL9 /RXO	19.15							
Settled	LOOP CAPITAL MARKETS LLC / 0.99								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	RXO INC COM USD0.001 PRICE: 19.15 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	RXO LLC COM	-80.000	1,445.18	0.00	0.00	-1,364.74	80.44	0.00	80.44
05 Sep 23	SEDOL : BN6QSL9 /RXO	18.08							
Settled	LOOP CAPITAL MARKETS LLC / 1.20 RXO INC COM USD0.001 PRICE: 18.08 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	RXO LLC COM	-765.000	13,972.60	0.00	0.00	-13,050.29	922.31	0.00	922.31
19 Sep 23	SEDOL : BN6QSL9 /RXO	18.27							
Settled	PENSERRASECURITIES / 3.83 RXO INC COM USD0.001 PRICE: 18.27 BROKER COMMISSION: 3.83 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	S & T BANCORP INC COM STK	-30.000	815.54	0.00	0.00	-956.59	-141.05	0.00	-141.05
07 Jul 23	SEDOL : 2781109 /STBA	27.20							
Settled	PENSERRASECURITIES / 0.45 S&T BANCORP INC COM USD2.50 PRICE: 27.2 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	S & T BANCORP INC COM STK	-22.000	627.76	0.00	0.00	-701.50	-73.74	0.00	-73.74
28 Aug 23	SEDOL : 2781109 /STBA	28.55							
Settled	LOOP CAPITAL MARKETS LLC / 0.33 S&T BANCORP INC COM USD2.50 PRICE: 28.55 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	S & T BANCORP INC COM STK	-391.000	10,813.01	0.00	0.00	-12,467.55	-1,654.54	0.00	-1,654.54
19 Sep 23	SEDOL : 2781109 /STBA	27.66							
Settled	PENSERRASECURITIES / 1.96 S&T BANCORP INC COM USD2.50 PRICE: 27.66 BROKER COMMISSION: 1.96 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	SABRE CORP COM	-254.000	814.06	0.00	0.00	-1,557.00	-742.94	0.00	-742.94
07 Jul 23	SEDOL : BLLHH27 /SABR	3.22							
Settled	PENSERRASECURITIES / 3.81 SABRE CORP COM USD0.01 PRICE: 3.22 BROKER COMMISSION: 3.81 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SABRE CORP COM	-189.000	989.40	0.00	0.00	-1,158.55	-169.15	0.00	-169.15
28 Aug 23	SEDOL : BLLHH27 /SABR	5.25							
Settled	LOOP CAPITAL MARKETS LLC / 2.84 SABRE CORP COM USD0.01 PRICE: 5.25 BROKER COMMISSION: 2.84 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SABRE CORP COM	-220.000	1,096.69	0.00	0.00	-1,348.58	-251.89	0.00	-251.89
05 Sep 23	SEDOL : BLLHH27 /SABR	5.00							
Settled	LOOP CAPITAL MARKETS LLC / 3.30 SABRE CORP COM USD0.01 PRICE: 5.0 BROKER COMMISSION: 3.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SABRE CORP COM	-2,163.000	9,982.16	0.00	0.00	-13,259.01	-3,276.85	0.00	-3,276.85
19 Sep 23	SEDOL : BLLHH27 /SABR	4.62							
Settled	PENSERRASECURITIES / 10.82 SABRE CORP COM USD0.01 PRICE: 4.62 BROKER COMMISSION: 10.82 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	SAFEHOLD INC NEW COM	-31.000	765.84	0.00	0.00	-1,881.36	-1,115.52	0.00	-1,115.52
07 Jul 23	SEDOL : BMDBB99 /SAFE	24.72							
Settled	PENSERRASECURITIES / 0.47 SAFEHOLD INC COM USD0.01 PRICE: 24.72 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SAFEHOLD INC NEW COM	-23.000	472.52	0.00	0.00	-1,395.85	-923.33	0.00	-923.33
28 Aug 23	SEDOL : BMDBB99 /SAFE	20.56							
Settled	LOOP CAPITAL MARKETS LLC / 0.35								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

SAFEHOLD INC COM USD0.01 PRICE: 20.56
 BROKER COMMISSION: 0.35 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

05 Jul 23	SAFETY INS GROUP INC COM	-11.000	753.43	0.00	0.00	-917.58	-164.15	0.00	-164.15
07 Jul 23	SEDOL : 2958538 /SAFT	68.51							
Settled	PENSERRASECURITIES / 0.17								
	SAFETY INS GP INC COM USD0.01 PRICE: 68.51								
	BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SAFETY INS GROUP INC COM	-9.000	628.95	0.00	0.00	-750.75	-121.80	0.00	-121.80
28 Aug 23	SEDOL : 2958538 /SAFT	69.90							
Settled	LOOP CAPITAL MARKETS LLC / 0.14								
	SAFETY INS GP INC COM USD0.01 PRICE: 69.9								
	BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SAFETY INS GROUP INC COM	-119.000	8,244.84	0.00	0.00	-9,926.53	-1,681.69	0.00	-1,681.69
19 Sep 23	SEDOL : 2958538 /SAFT	69.29							
Settled	PENSERRASECURITIES / 0.60								
	SAFETY INS GP INC COM USD0.01 PRICE: 69.29								
	BROKER COMMISSION: 0.60 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	SALLY BEAUTY HLDGS INC COM	-82.000	1,008.18	0.00	0.00	-1,409.51	-401.33	0.00	-401.33
07 Jul 23	STK USD0.01	12.31							
Settled	SEDOL : B1GZ005 /SBH								
	PENSERRASECURITIES / 1.23								
	SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 12.31 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SALLY BEAUTY HLDGS INC COM	-62.000	593.02	0.00	0.00	-1,065.73	-472.71	0.00	-472.71
28 Aug 23	STK USD0.01	9.58							
Settled	SEDOL : B1GZ005 /SBH								
	LOOP CAPITAL MARKETS LLC / 0.93								

◆ 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>		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

SALLY BEAUTY HOLDI COM STK USD0.01 PRICE:
9.58 BROKER COMMISSION: 0.93 OTHER
CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
LLC

15 Sep 23	SALLY BEAUTY HLDGS INC COM	-753.000	6,878.59	0.00	0.00	-12,943.42	-6,064.83	0.00	-6,064.83
19 Sep 23	STK USD0.01	9.14							
Settled	SEDOL : B1GZ005 /SBH PENSERRASECURITIES / 3.77 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 9.14 BROKER COMMISSION: 3.77 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	SANFILIPPO JOHN B & SON INC	-7.000	816.01	0.00	0.00	-589.22	226.79	0.00	226.79
07 Jul 23	COM	116.59							
Settled	SEDOL : 2772998 /JBSS PENSERRASECURITIES / 0.11 SANFILIPPO(JOHN B) COM USD0.01 PRICE: 116.59 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SANFILIPPO JOHN B & SON INC	-5.000	513.46	0.00	0.00	-420.87	92.59	0.00	92.59
28 Aug 23	COM	102.71							
Settled	SEDOL : 2772998 /JBSS LOOP CAPITAL MARKETS LLC / 0.08 SANFILIPPO(JOHN B) COM USD0.01 PRICE: 102.71 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SANFILIPPO JOHN B & SON INC	-66.000	6,719.07	0.00	0.00	-5,555.47	1,163.60	0.00	1,163.60
19 Sep 23	COM	101.81							
Settled	SEDOL : 2772998 /JBSS PENSERRASECURITIES / 0.33 SANFILIPPO(JOHN B) COM USD0.01 PRICE: 101.81 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	SANMINA CORP COM	-31.000	1,865.09	0.00	0.00	-1,219.49	645.60	0.00	645.60
07 Jul 23	SEDOL : B92RRW2 /SANM	60.18							
Settled	PENSERRASECURITIES / 0.47 SANMINA CORP COM USD0.01 PRICE: 60.18 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SANMINA CORP COM	-33.000	1,797.65	0.00	0.00	-1,298.17	499.48	0.00	499.48
28 Aug 23	SEDOL : B92RRW2 /SANM	54.49							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 SANMINA CORP COM USD0.01 PRICE: 54.49 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SANMINA CORP COM	-40.000	2,227.38	0.00	0.00	-1,573.54	653.84	0.00	653.84
05 Sep 23	SEDOL : B92RRW2 /SANM	55.70							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 SANMINA CORP COM USD0.01 PRICE: 55.7 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SANMINA CORP COM	-552.000	28,816.92	0.00	0.00	-21,714.84	7,102.08	0.00	7,102.08
19 Sep 23	SEDOL : B92RRW2 /SANM	52.21							
Settled	PENSERRASECURITIES / 2.76 SANMINA CORP COM USD0.01 PRICE: 52.21 BROKER COMMISSION: 2.76 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
05 Jul 23	SAUL CTRS INC COM	-9.000	327.99	0.00	0.00	-444.49	-116.50	0.00	-116.50
07 Jul 23	SEDOL : 2777777 /BFS	36.46							
Settled	PENSERRASECURITIES / 0.14 SAUL CENTERS INC COM USD0.01 PRICE: 36.46 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	SAUL CTRS INC COM	-101.000	3,760.69	0.00	0.00	-4,988.15	-1,227.46	0.00	-1,227.46
19 Sep 23	SEDOL : 2777777 /BFS	37.24							
Settled	PENSERRASECURITIES / 0.51								

◆ 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

SAUL CENTERS INC COM USD0.01 PRICE: 37.24 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES									
05 Jul 23	SCANSOURCE INC COM	-19.000	556.59	0.00	0.00	-626.16	-69.57	0.00	-69.57
07 Jul 23	SEDOL : 2767756 /SCSC	29.31							
Settled	PENSERRASECURITIES / 0.29 SCANSOURCE INC COM NPV PRICE: 29.31 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	SCANSOURCE INC COM	-196.000	5,933.85	0.00	0.00	-6,459.32	-525.47	0.00	-525.47
19 Sep 23	SEDOL : 2767756 /SCSC	30.28							
Settled	PENSERRASECURITIES / 0.98 SCANSOURCE INC COM NPV PRICE: 30.28 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	SCHOLASTIC CORP COM	-22.000	848.42	0.00	0.00	-855.18	-6.76	0.00	-6.76
07 Jul 23	SEDOL : 2779234 /SCHL	38.58							
Settled	PENSERRASECURITIES / 0.33 SCHOLASTIC CORP COM USD0.01 PRICE: 38.58 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SCHOLASTIC CORP COM	-17.000	734.98	0.00	0.00	-660.82	74.16	0.00	74.16
28 Aug 23	SEDOL : 2779234 /SCHL	43.25							
Settled	LOOP CAPITAL MARKETS LLC / 0.26 SCHOLASTIC CORP COM USD0.01 PRICE: 43.25 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SCHOLASTIC CORP COM	-406.000	16,116.04	0.00	0.00	-15,782.05	333.99	0.00	333.99
19 Sep 23	SEDOL : 2779234 /SCHL	39.70							
Settled	PENSERRASECURITIES / 2.03 SCHOLASTIC CORP COM USD0.01 PRICE: 39.7 BROKER COMMISSION: 2.03 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	SCHRODINGER INC COM	-41.000	2,021.07	0.00	0.00	-1,885.39	135.68	0.00	135.68
07 Jul 23	SEDOL : BKV28S8 /SDGR	49.31							
Settled	PENSERRASECURITIES / 0.62 SCHRODINGER INC COM USD0.01 PRICE: 49.31 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SCHRODINGER INC COM	-31.000	1,106.22	0.00	0.00	-1,425.53	-319.31	0.00	-319.31
28 Aug 23	SEDOL : BKV28S8 /SDGR	35.70							
Settled	LOOP CAPITAL MARKETS LLC / 0.47 SCHRODINGER INC COM USD0.01 PRICE: 35.7 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SCHRODINGER INC COM	-30.000	1,106.24	0.00	0.00	-1,379.55	-273.31	0.00	-273.31
05 Sep 23	SEDOL : BKV28S8 /SDGR	36.89							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 SCHRODINGER INC COM USD0.01 PRICE: 36.89 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SCHRODINGER INC COM	-225.000	7,430.56	0.00	0.00	-10,346.63	-2,916.07	0.00	-2,916.07
19 Sep 23	SEDOL : BKV28S8 /SDGR	33.03							
Settled	PENSERRASECURITIES / 1.13 SCHRODINGER INC COM USD0.01 PRICE: 33.03 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	SCRIPPS E W CO OHIO CL A NEW	-45.000	401.61	0.00	0.00	-860.34	-458.73	0.00	-458.73
07 Jul 23	COM STK	8.94							
Settled	SEDOL : 2862532 /SSP PENSERRASECURITIES / 0.68 SCRIPPS (EW) CO COM USD0.01 CL'A' PRICE: 8.94 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	SCRIPPS E W CO OHIO CL A NEW	-441.000	3,124.45	0.00	0.00	-8,431.37	-5,306.92	0.00	-5,306.92
19 Sep 23	COM STK	7.09							
Settled	SEDOL : 2862532 /SSP PENSERRASECURITIES / 2.21 SCRIPPS (EW) CO COM USD0.01 CL'A' PRICE: 7.09 BROKER COMMISSION: 2.21 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	SEACOAST BKG CORP FLA COM	-64.000	1,424.94	0.00	0.00	-2,199.34	-774.40	0.00	-774.40
07 Jul 23	NEW COM NEW	22.28							
Settled	SEDOL : BH65L93 /SBCF PENSERRASECURITIES / 0.96 SEACOAST BANKING COM USD0.10 PRICE: 22.28 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SEACOAST BKG CORP FLA COM	-48.000	1,107.11	0.00	0.00	-1,649.50	-542.39	0.00	-542.39
28 Aug 23	NEW COM NEW	23.08							
Settled	SEDOL : BH65L93 /SBCF LOOP CAPITAL MARKETS LLC / 0.72 SEACOAST BANKING COM USD0.10 PRICE: 23.08 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SEACOAST BKG CORP FLA COM	-60.000	1,415.68	0.00	0.00	-2,061.88	-646.20	0.00	-646.20
05 Sep 23	NEW COM NEW	23.61							
Settled	SEDOL : BH65L93 /SBCF LOOP CAPITAL MARKETS LLC / 0.90 SEACOAST BANKING COM USD0.10 PRICE: 23.61 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SEACOAST BKG CORP FLA COM	-357.000	8,177.01	0.00	0.00	-12,268.19	-4,091.18	0.00	-4,091.18
19 Sep 23	NEW COM NEW	22.91							
Settled	SEDOL : BH65L93 /SBCF PENSERRASECURITIES / 1.79								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

SEACOAST BANKING COM USD0.10 PRICE: 22.91
 BROKER COMMISSION: 1.79 OTHER CHARGES:
 0.07 BROKER: PENSERRASECURITIES

05 Jul 23	SELECT MED HLDGS CORP COM	-56.000	1,705.46	0.00	0.00	-1,481.25	224.21	0.00	224.21
07 Jul 23	SEDOL : B4MF0Q6 /SEM	30.47							
Settled	PENSERRASECURITIES / 0.84 SELECT MED HLDGS COM USD0.001 PRICE: 30.47 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SELECT MED HLDGS CORP COM	-59.000	1,640.47	0.00	0.00	-1,560.61	79.86	0.00	79.86
28 Aug 23	SEDOL : B4MF0Q6 /SEM	27.82							
Settled	LOOP CAPITAL MARKETS LLC / 0.89 SELECT MED HLDGS COM USD0.001 PRICE: 27.82 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SELECT MED HLDGS CORP COM	-70.000	2,043.63	0.00	0.00	-1,851.57	192.06	0.00	192.06
05 Sep 23	SEDOL : B4MF0Q6 /SEM	29.21							
Settled	LOOP CAPITAL MARKETS LLC / 1.05 SELECT MED HLDGS COM USD0.001 PRICE: 29.21 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SELECT MED HLDGS CORP COM	-689.000	17,820.83	0.00	0.00	-18,224.70	-403.87	0.00	-403.87
19 Sep 23	SEDOL : B4MF0Q6 /SEM	25.87							
Settled	PENSERRASECURITIES / 3.45 SELECT MED HLDGS COM USD0.001 PRICE: 25.87 BROKER COMMISSION: 3.45 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
05 Jul 23	SEMTECH CORP COM	-49.000	1,254.13	0.00	0.00	-1,359.26	-105.13	0.00	-105.13
07 Jul 23	SEDOL : 2795542 /SMTC	25.61							
Settled	PENSERRASECURITIES / 0.74 SEMTECH CORP COM STK USD0.01 PRICE: 25.61 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	SEMTECH CORP COM	-36.000	900.53	0.00	0.00	-998.64	-98.11	0.00	-98.11
28 Aug 23	SEDOL : 2795542 /SMTC	25.03							
Settled	LOOP CAPITAL MARKETS LLC / 0.54 SEMTECH CORP COM STK USD0.01 PRICE: 25.03 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SEMTECH CORP COM	-467.000	11,663.22	0.00	0.00	-12,954.60	-1,291.38	0.00	-1,291.38
19 Sep 23	SEDOL : 2795542 /SMTC	24.98							
Settled	PENSERRASECURITIES / 2.34 SEMTECH CORP COM STK USD0.01 PRICE: 24.98 BROKER COMMISSION: 2.34 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	SENECA FOODS CORP NEW CLA	-822.000	27,910.78	0.00	0.00	-40,342.13	-12,431.35	0.00	-12,431.35
07 Jul 23	SEDOL : 2781626 /SENEA	33.97							
Settled	PENSERRASECURITIES / 12.33 SENECA FOODS 'A'COM USD0.25 PRICE: 33.97 BROKER COMMISSION: 12.33 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
05 Jul 23	SERVICE PROPERTIES TRUST COM	-127.000	1,119.49	0.00	0.00	-1,135.23	-15.74	0.00	-15.74
07 Jul 23	SH BEN INT	8.83							
Settled	SEDOL : BKRT1C8 /SVC PENSERRASECURITIES / 1.91 SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 8.83 BROKER COMMISSION: 1.91 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SERVICE PROPERTIES TRUST COM	-94.000	772.20	0.00	0.00	-840.25	-68.05	0.00	-68.05
28 Aug 23	SH BEN INT	8.23							
Settled	SEDOL : BKRT1C8 /SVC LOOP CAPITAL MARKETS LLC / 1.41 SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 8.23 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.01 BROKER: LOOP 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>
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Sep 23	SERVICE PROPERTIES TRUST COM	-1,204.000	9,613.86	0.00	0.00	-10,762.38	-1,148.52	0.00	-1,148.52
19 Sep 23	SH BEN INT	7.99							
Settled	SEDOL : BKRT1C8 /SVC PENSERRASECURITIES / 6.02 SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 7.99 BROKER COMMISSION: 6.02 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	SERVISFIRST BANCSHARES INC	-37.000	1,534.55	0.00	0.00	-3,052.60	-1,518.05	0.00	-1,518.05
07 Jul 23	COMMON STOCK	41.49							
Settled	SEDOL : BMHOMP5 /SFBS PENSERRASECURITIES / 0.56 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 41.49 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SERVISFIRST BANCSHARES INC	-28.000	1,538.16	0.00	0.00	-2,310.08	-771.92	0.00	-771.92
28 Aug 23	COMMON STOCK	54.95							
Settled	SEDOL : BMHOMP5 /SFBS LOOP CAPITAL MARKETS LLC / 0.42 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 54.95 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SERVISFIRST BANCSHARES INC	-30.000	1,680.73	0.00	0.00	-2,475.08	-794.35	0.00	-794.35
05 Sep 23	COMMON STOCK	56.04							
Settled	SEDOL : BMHOMP5 /SFBS LOOP CAPITAL MARKETS LLC / 0.45 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 56.04 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SERVISFIRST BANCSHARES INC	-308.000	15,820.29	0.00	0.00	-25,410.85	-9,590.56	0.00	-9,590.56
19 Sep 23	COMMON STOCK	51.37							
Settled	SEDOL : BMHOMP5 /SFBS PENSERRASECURITIES / 1.54								

◆ Investment Transaction Detail

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

SERVISFIRST BANCSHARES INC COMMON STOCK
 PRICE: 51.37 BROKER COMMISSION: 1.54 OTHER
 CHARGES: 0.13 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	SHAKE SHACK INC CL A CL A SEDOL : BVOLCR0 /SHAK PENSERRASECURITIES / 0.30 SHAKE SHACK INC COM USD0.01 'A' PRICE: 77.27 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-20.000 77.27	1,545.08	0.00	0.00	-1,306.91	238.17	0.00	238.17
31 Jul 23 02 Aug 23 Settled	SHAKE SHACK INC CL A CL A SEDOL : BVOLCR0 /SHAK WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 SHAKE SHACK INC COM USD0.01 'A' PRICE: 77.66 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-17.000 77.66	1,319.94	0.00	0.00	-1,110.87	209.07	0.00	209.07
31 Aug 23 05 Sep 23 Settled	SHAKE SHACK INC CL A CL A SEDOL : BVOLCR0 /SHAK LOOP CAPITAL MARKETS LLC / 0.45 SHAKE SHACK INC COM USD0.01 'A' PRICE: 70.0 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-30.000 70.00	2,099.53	0.00	0.00	-1,960.36	139.17	0.00	139.17
15 Sep 23 19 Sep 23 Settled	SHAKE SHACK INC CL A CL A SEDOL : BVOLCR0 /SHAK PENSERRASECURITIES / 1.20 SHAKE SHACK INC COM USD0.01 'A' PRICE: 62.08 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES	-240.000 62.08	14,897.88	0.00	0.00	-15,682.89	-785.01	0.00	-785.01
05 Jul 23 07 Jul 23 Settled	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM SEDOL : 2676692 /SHEN PENSERRASECURITIES / 0.57	-38.000 18.63	707.36	0.00	0.00	-938.56	-231.20	0.00	-231.20

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

SHENANDOAH TELECOM NPV PRICE: 18.63
 BROKER COMMISSION: 0.57 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	SHENANDOAH	-29.000	651.18	0.00	0.00	-716.27	-65.09	0.00	-65.09
28 Aug 23	TELECOMMUNICATIONS CO	22.47							
Settled	CDT-COMCDT-COM								
	SEDOL : 2676692 /SHEN								
	LOOP CAPITAL MARKETS LLC / 0.44								
	SHENANDOAH TELECOM NPV PRICE: 22.47								
	BROKER COMMISSION: 0.44 OTHER CHARGES:								
	0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SHENANDOAH	-364.000	7,634.83	0.00	0.00	-8,990.46	-1,355.63	0.00	-1,355.63
19 Sep 23	TELECOMMUNICATIONS CO	20.98							
Settled	CDT-COMCDT-COM								
	SEDOL : 2676692 /SHEN								
	PENSERRASECURITIES / 1.82								
	SHENANDOAH TELECOM NPV PRICE: 20.98								
	BROKER COMMISSION: 1.82 OTHER CHARGES:								
	0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	SHOE CARNIVAL INC COM	-13.000	311.14	0.00	0.00	-439.09	-127.95	0.00	-127.95
07 Jul 23	SEDOL : 2805474 /SCVL	23.95							
Settled	PENSERRASECURITIES / 0.20								
	SHOE CARNIVAL INC COM USD0.01 PRICE: 23.95								
	BROKER COMMISSION: 0.20 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	SHUTTERSTOCK INC COM	-18.000	897.92	0.00	0.00	-1,696.94	-799.02	0.00	-799.02
07 Jul 23	SEDOL : B7ZR219 /SSTK	49.90							
Settled	PENSERRASECURITIES / 0.27								
	SHUTTERSTOCK INC COM USD0.01 PRICE: 49.9								
	BROKER COMMISSION: 0.27 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SHUTTERSTOCK INC COM	-14.000	583.02	0.00	0.00	-1,319.84	-736.82	0.00	-736.82
28 Aug 23	SEDOL : B7ZR219 /SSTK	41.66							
Settled	LOOP CAPITAL MARKETS LLC / 0.21								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	SHUTTERSTOCK INC COM USD0.01 PRICE: 41.66 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SHUTTERSTOCK INC COM	-174.000	7,103.49	0.00	0.00	-16,403.76	-9,300.27	0.00	-9,300.27
19 Sep 23	SEDOL : B7ZR219 /SSTK	40.83							
Settled	PENSERRASECURITIES / 0.87 SHUTTERSTOCK INC COM USD0.01 PRICE: 40.83 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	SIGNET JEWELERS LTD ORD	-24.000	1,595.62	0.00	0.00	-1,983.67	-388.05	0.00	-388.05
07 Jul 23	USD0.18	66.50							
Settled	SEDOL : B3CTNK6 /SIG PENSERRASECURITIES / 0.36 SIGNET JEWELERS LT ORD USD0.18 PRICE: 66.5 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	SIGNET JEWELERS LTD ORD	-20.000	1,609.48	0.00	0.00	-1,653.06	-43.58	0.00	-43.58
02 Aug 23	USD0.18	80.49							
Settled	SEDOL : B3CTNK6 /SIG WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 SIGNET JEWELERS LT ORD USD0.18 PRICE: 80.49 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
31 Aug 23	SIGNET JEWELERS LTD ORD	-30.000	2,249.53	0.00	0.00	-2,479.58	-230.05	0.00	-230.05
05 Sep 23	USD0.18	75.00							
Settled	SEDOL : B3CTNK6 /SIG LOOP CAPITAL MARKETS LLC / 0.45 SIGNET JEWELERS LT ORD USD0.18 PRICE: 75.0 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 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

15 Sep 23	SIGNET JEWELERS LTD ORD	-263.000	20,070.67	0.00	0.00	-21,737.68	-1,667.01	0.00	-1,667.01
19 Sep 23	USD0.18	76.32							
Settled	SEDOL : B3CTNK6 /SIG PENSERRASECURITIES / 1.32 SIGNET JEWELERS LT ORD USD0.18 PRICE: 76.32 BROKER COMMISSION: 1.32 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
05 Jul 23	SIMMONS 1ST NATL CORP CL A	-98.000	1,697.83	0.00	0.00	-2,758.77	-1,060.94	0.00	-1,060.94
07 Jul 23	\$0.01 PAR CL A \$0.01 PAR	17.34							
Settled	SEDOL : 2810133 /SFNC PENSERRASECURITIES / 1.47 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 17.34 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SIMMONS 1ST NATL CORP CL A	-72.000	1,263.94	0.00	0.00	-2,026.85	-762.91	0.00	-762.91
28 Aug 23	\$0.01 PAR CL A \$0.01 PAR	17.57							
Settled	SEDOL : 2810133 /SFNC LOOP CAPITAL MARKETS LLC / 1.08 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 17.57 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SIMMONS 1ST NATL CORP CL A	-90.000	1,602.43	0.00	0.00	-2,533.57	-931.14	0.00	-931.14
05 Sep 23	\$0.01 PAR CL A \$0.01 PAR	17.82							
Settled	SEDOL : 2810133 /SFNC LOOP CAPITAL MARKETS LLC / 1.35 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 17.82 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SIMMONS 1ST NATL CORP CL A	-996.000	17,444.80	0.00	0.00	-28,038.12	-10,593.32	0.00	-10,593.32
19 Sep 23	\$0.01 PAR CL A \$0.01 PAR	17.52							
Settled	SEDOL : 2810133 /SFNC PENSERRASECURITIES / 4.98								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE:
17.52 BROKER COMMISSION: 4.98 OTHER
CHARGES: 0.14 BROKER: PENSERRASECURITIES

05 Jul 23	SIMPLY GOOD FOODS CO COM	-46.000	1,694.85	0.00	0.00	-1,698.37	-3.52	0.00	-3.52
07 Jul 23	SEDOL : BF27XF9 /SMPL	36.86							
Settled	PENSERRASECURITIES / 0.69								
	SIMPLY GOOD FOODS COM USD0.01 PRICE: 36.86								
	BROKER COMMISSION: 0.69 OTHER CHARGES:								
	0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SIMPLY GOOD FOODS CO COM	-48.000	1,619.26	0.00	0.00	-1,772.22	-152.96	0.00	-152.96
28 Aug 23	SEDOL : BF27XF9 /SMPL	33.75							
Settled	LOOP CAPITAL MARKETS LLC / 0.72								
	SIMPLY GOOD FOODS COM USD0.01 PRICE: 33.75								
	BROKER COMMISSION: 0.72 OTHER CHARGES:								
	0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SIMPLY GOOD FOODS CO COM	-50.000	1,803.23	0.00	0.00	-1,846.06	-42.83	0.00	-42.83
05 Sep 23	SEDOL : BF27XF9 /SMPL	36.08							
Settled	LOOP CAPITAL MARKETS LLC / 0.75								
	SIMPLY GOOD FOODS COM USD0.01 PRICE: 36.08								
	BROKER COMMISSION: 0.75 OTHER CHARGES:								
	0.02 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	SIMULATIONS PLUS INC COM	-12.000	521.93	0.00	0.00	-522.43	-0.50	0.00	-0.50
07 Jul 23	SEDOL : 2122560 /SLP	43.51							
Settled	PENSERRASECURITIES / 0.18								
	SIMULATIONS PLUS I COM USD0.001 PRICE: 43.51								
	BROKER COMMISSION: 0.18 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	SIMULATIONS PLUS INC COM	-103.000	4,222.44	0.00	0.00	-4,484.16	-261.72	0.00	-261.72
19 Sep 23	SEDOL : 2122560 /SLP	41.00							
Settled	PENSERRASECURITIES / 0.52								
	SIMULATIONS PLUS I COM USD0.001 PRICE: 41.0								
	BROKER COMMISSION: 0.52 OTHER CHARGES:								
	0.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	SIRIUSPOINT LTD COM USD0.1	-66.000	579.80	0.00	0.00	-540.45	39.35	0.00	39.35
07 Jul 23	SEDOL : BMCQX44 /SPNT	8.80							
Settled	PENSERRASECURITIES / 0.99 SIRIUSPOINT LTD COM USD0.1 PRICE: 8.8 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SIRIUSPOINT LTD COM USD0.1	-49.000	507.38	0.00	0.00	-401.25	106.13	0.00	106.13
28 Aug 23	SEDOL : BMCQX44 /SPNT	10.37							
Settled	LOOP CAPITAL MARKETS LLC / 0.74 SIRIUSPOINT LTD COM USD0.1 PRICE: 10.37 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	SITIME CORP COM	-12.000	1,396.72	0.00	0.00	-1,414.74	-18.02	0.00	-18.02
07 Jul 23	SEDOL : BKS48R6 /SITM	116.41							
Settled	PENSERRASECURITIES / 0.18 SITIME CORPORATION COM USD0.0001 PRICE: 116.41 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SITIME CORP COM	-10.000	1,253.63	0.00	0.00	-1,178.95	74.68	0.00	74.68
28 Aug 23	SEDOL : BKS48R6 /SITM	125.38							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 SITIME CORPORATION COM USD0.0001 PRICE: 125.38 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SITIME CORP COM	-10.000	1,326.73	0.00	0.00	-1,178.95	147.78	0.00	147.78
05 Sep 23	SEDOL : BKS48R6 /SITM	132.69							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 SITIME CORPORATION COM USD0.0001 PRICE: 132.69 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 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

05 Jul 23	SJW GROUP COM STK USD1.042	-19.000	1,328.36	0.00	0.00	-1,458.39	-130.03	0.00	-130.03
07 Jul 23	SEDOL : 2811932 /SJW	69.93							
Settled	PENSERRASECURITIES / 0.29 SJW GROUP COM USD1.042 PRICE: 69.93 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SJW GROUP COM STK USD1.042	-16.000	1,048.07	0.00	0.00	-1,228.12	-180.05	0.00	-180.05
28 Aug 23	SEDOL : 2811932 /SJW	65.52							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 SJW GROUP COM USD1.042 PRICE: 65.52 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SJW GROUP COM STK USD1.042	-20.000	1,314.88	0.00	0.00	-1,535.15	-220.27	0.00	-220.27
05 Sep 23	SEDOL : 2811932 /SJW	65.76							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 SJW GROUP COM USD1.042 PRICE: 65.76 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	SKYWEST INC COM	-34.000	1,364.91	0.00	0.00	-1,278.08	86.83	0.00	86.83
07 Jul 23	SEDOL : 2814210 /SKYW	40.16							
Settled	PENSERRASECURITIES / 0.51 SKYWEST INC COM NPV PRICE: 40.16 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	SKYWEST INC COM	-41.000	1,802.95	0.00	0.00	-1,541.21	261.74	0.00	261.74
02 Aug 23	SEDOL : 2814210 /SKYW	43.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 SKYWEST INC COM NPV PRICE: 43.99 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	SKYWEST INC COM	-656.000	28,119.21	0.00	0.00	-24,659.38	3,459.83	0.00	3,459.83
19 Sep 23	SEDOL : 2814210 /SKYW	42.87							
Settled	PENSERRASECURITIES / 3.28 SKYWEST INC COM NPV PRICE: 42.87 BROKER COMMISSION: 3.28 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
05 Jul 23	SL GREEN RLTY CORP COM	-49.000	1,480.02	0.00	0.00	-1,155.18	324.84	0.00	324.84
07 Jul 23	SEDOL : BPGKM57 /SLG	30.22							
Settled	PENSERRASECURITIES / 0.74 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 30.22 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	SL GREEN RLTY CORP COM	-106.000	3,995.63	0.00	0.00	-2,498.95	1,496.68	0.00	1,496.68
02 Aug 23	SEDOL : BPGKM57 /SLG	37.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.59 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 37.71 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	SL GREEN RLTY CORP COM	-399.000	16,488.53	0.00	0.00	-9,406.42	7,082.11	0.00	7,082.11
19 Sep 23	SEDOL : BPGKM57 /SLG	41.33							
Settled	PENSERRASECURITIES / 2.00 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 41.33 BROKER COMMISSION: 2.00 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	SLEEP NUMBER CORP COM	-17.000	458.73	0.00	0.00	-1,226.16	-767.43	0.00	-767.43
07 Jul 23	SEDOL : BF4HN46 /SNBR	27.00							
Settled	PENSERRASECURITIES / 0.26 SLEEP NUMBER CORP COM USD0.01 PRICE: 27.0 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	SLEEP NUMBER CORP COM	-333.000	9,039.20	0.00	0.00	-24,018.22	-14,979.02	0.00	-14,979.02
19 Sep 23	SEDOL : BF4HN46 /SNBR	27.15							
Settled	PENSERRASECURITIES / 1.67 SLEEP NUMBER CORP COM USD0.01 PRICE: 27.15 BROKER COMMISSION: 1.67 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	SM ENERGY CO COM	-65.000	2,051.05	0.00	0.00	-2,185.58	-134.53	0.00	-134.53
07 Jul 23	SEDOL : 2764188 /SM	31.57							
Settled	PENSERRASECURITIES / 0.98 SM ENERGY COMPANY COM USD0.01 PRICE: 31.57 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SM ENERGY CO COM	-68.000	2,709.43	0.00	0.00	-2,286.45	422.98	0.00	422.98
28 Aug 23	SEDOL : 2764188 /SM	39.86							
Settled	LOOP CAPITAL MARKETS LLC / 1.02 SM ENERGY COMPANY COM USD0.01 PRICE: 39.86 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SM ENERGY CO COM	-80.000	3,383.57	0.00	0.00	-2,689.94	693.63	0.00	693.63
05 Sep 23	SEDOL : 2764188 /SM	42.31							
Settled	LOOP CAPITAL MARKETS LLC / 1.20 SM ENERGY COMPANY COM USD0.01 PRICE: 42.31 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.03 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SM ENERGY CO COM	-1,071.000	42,395.19	0.00	0.00	-36,011.57	6,383.62	0.00	6,383.62
19 Sep 23	SEDOL : 2764188 /SM	39.59							
Settled	PENSERRASECURITIES / 5.36 SM ENERGY COMPANY COM USD0.01 PRICE: 39.59 BROKER COMMISSION: 5.36 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES								
05 Jul 23	SONIC AUTOMOTIVE INC CLA	-12.000	576.05	0.00	0.00	-591.24	-15.19	0.00	-15.19
07 Jul 23	SEDOL : 2125246 /SAH	48.02							
Settled	PENSERRASECURITIES / 0.18								

◆ 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

SONIC AUTOMOTIVE COM USD0.01 CL'A' PRICE:
48.02 BROKER COMMISSION: 0.18 OTHER
CHARGES: 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	SONIC AUTOMOTIVE INC CLA	-9.000	465.78	0.00	0.00	-443.43	22.35	0.00	22.35
28 Aug 23	SEDOL : 2125246 /SAH	51.77							
Settled	LOOP CAPITAL MARKETS LLC / 0.14								
	SONIC AUTOMOTIVE COM USD0.01 CL'A' PRICE: 51.77 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SONIC AUTOMOTIVE INC CLA	-114.000	5,991.22	0.00	0.00	-5,616.75	374.47	0.00	374.47
19 Sep 23	SEDOL : 2125246 /SAH	52.56							
Settled	PENSERRASECURITIES / 0.57								
	SONIC AUTOMOTIVE COM USD0.01 CL'A' PRICE: 52.56 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	SONOS INC COM	-98.000	1,564.55	0.00	0.00	-2,847.90	-1,283.35	0.00	-1,283.35
07 Jul 23	SEDOL : BYWPZW7 /SONO	15.98							
Settled	PENSERRASECURITIES / 1.47								
	SONOS INC COM USD0.001 PRICE: 15.98 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SONOS INC COM	-73.000	990.96	0.00	0.00	-2,121.39	-1,130.43	0.00	-1,130.43
28 Aug 23	SEDOL : BYWPZW7 /SONO	13.59							
Settled	LOOP CAPITAL MARKETS LLC / 1.10								
	SONOS INC COM USD0.001 PRICE: 13.59 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SONOS INC COM	-90.000	1,238.84	0.00	0.00	-2,615.42	-1,376.58	0.00	-1,376.58
05 Sep 23	SEDOL : BYWPZW7 /SONO	13.78							
Settled	LOOP CAPITAL MARKETS LLC / 1.35								
	SONOS INC COM USD0.001 PRICE: 13.78 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.01 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

15 Sep 23	SONOS INC COM	-856.000	11,380.42	0.00	0.00	-24,875.53	-13,495.11	0.00	-13,495.11
19 Sep 23	SEDOL : BYWPZW7 /SONO	13.30							
Settled	PENSERRASECURITIES / 4.28 SONOS INC COM USD0.001 PRICE: 13.30 BROKER COMMISSION: 4.28 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	SOUTHSIDE BANCSHARES INC	-22.000	578.48	0.00	0.00	-908.99	-330.51	0.00	-330.51
07 Jul 23	CMT-COM CMT-COM	26.31							
Settled	SEDOL : 2485876 /SBSI PENSERRASECURITIES / 0.33 SOUTHSIDE BANC INC COM USD1.25 PRICE: 26.31 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SOUTHSIDE BANCSHARES INC	-17.000	517.72	0.00	0.00	-702.40	-184.68	0.00	-184.68
28 Aug 23	CMT-COM CMT-COM	30.47							
Settled	SEDOL : 2485876 /SBSI LOOP CAPITAL MARKETS LLC / 0.26 SOUTHSIDE BANC INC COM USD1.25 PRICE: 30.47 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SOUTHSIDE BANCSHARES INC	-269.000	7,955.60	0.00	0.00	-11,114.49	-3,158.89	0.00	-3,158.89
19 Sep 23	CMT-COM CMT-COM	29.58							
Settled	SEDOL : 2485876 /SBSI PENSERRASECURITIES / 1.35 SOUTHSIDE BANC INC COM USD1.25 PRICE: 29.58 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	SPARTANNASH CO COM NPV	-27.000	603.03	0.00	0.00	-697.88	-94.85	0.00	-94.85
07 Jul 23	SEDOL : BN40158 /SPTN	22.35							
Settled	PENSERRASECURITIES / 0.41 SPARTANNASH CO COM NPV PRICE: 22.35 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

31 Aug 23 05 Sep 23 Settled	SPARTANNASH CO COM NPV SEDOL : BN40158 /SPTN LOOP CAPITAL MARKETS LLC / 0.75 SPARTANNASH CO COM NPV PRICE: 21.76 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-50.000 21.76	1,087.24	0.00	0.00	-1,292.38	-205.14	0.00	-205.14
15 Sep 23 19 Sep 23 Settled	SPARTANNASH CO COM NPV SEDOL : BN40158 /SPTN PENSERRASECURITIES / 1.41 SPARTANNASH CO COM NPV PRICE: 21.25 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-282.000 21.25	5,991.04	0.00	0.00	-7,289.00	-1,297.96	0.00	-1,297.96
05 Jul 23 07 Jul 23 Settled	SPS COMM INC COM SEDOL : B57VWJ3 /SPSC PENSERRASECURITIES / 0.30 SPS COMMERCE INC COM USD0.001 PRICE: 190.08 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-20.000 190.08	3,801.26	0.00	0.00	-2,628.88	1,172.38	0.00	1,172.38
31 Jul 23 02 Aug 23 Settled	SPS COMM INC COM SEDOL : B57VWJ3 /SPSC WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 SPS COMMERCE INC COM USD0.001 PRICE: 180.39 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-16.000 180.39	2,885.97	0.00	0.00	-2,103.11	782.86	0.00	782.86
24 Aug 23 28 Aug 23 Settled	SPS COMM INC COM SEDOL : B57VWJ3 /SPSC LOOP CAPITAL MARKETS LLC / 0.06 SPS COMMERCE INC COM USD0.001 PRICE: 178.15 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-4.000 178.15	712.53	0.00	0.00	-525.78	186.75	0.00	186.75

◆ 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>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

31 Aug 23 05 Sep 23 Settled	SPS COMM INC COM SEDOL : B57VWJ3 /SPSC LOOP CAPITAL MARKETS LLC / 0.36 SPS COMMERCE INC COM USD0.001 PRICE: 186.13 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.04 BROKER: LOOP CAPITAL MARKETS LLC	-24.000 186.13	4,466.72	0.00	0.00	-3,154.66	1,312.06	0.00	1,312.06
15 Sep 23 19 Sep 23 Settled	SPS COMM INC COM SEDOL : B57VWJ3 /SPSC PENSERRASECURITIES / 1.13 SPS COMMERCE INC COM USD0.001 PRICE: 175.91 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES	-226.000 175.91	39,754.21	0.00	0.00	-29,706.40	10,047.81	0.00	10,047.81
05 Jul 23 07 Jul 23 Settled	SPX TECHNOLOGIES INC COM SEDOL : BQ1L7V3 /SPXC PENSERRASECURITIES / 0.38 SPX TECHNOLOGIES COM USD0.01 PRICE: 79.17 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-25.000 79.17	1,978.85	0.00	0.00	-1,456.17	522.68	0.00	522.68
31 Jul 23 02 Aug 23 Settled	SPX TECHNOLOGIES INC COM SEDOL : BQ1L7V3 /SPXC WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 SPX TECHNOLOGIES COM USD0.01 PRICE: 84.61 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-20.000 84.61	1,691.88	0.00	0.00	-1,164.94	526.94	0.00	526.94
24 Aug 23 28 Aug 23 Settled	SPX TECHNOLOGIES INC COM SEDOL : BQ1L7V3 /SPXC LOOP CAPITAL MARKETS LLC / 0.09 SPX TECHNOLOGIES COM USD0.01 PRICE: 77.83 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-6.000 77.83	466.88	0.00	0.00	-349.48	117.40	0.00	117.40

◆ 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

Equities

Common stock

United States - USD

31 Aug 23	SPX TECHNOLOGIES INC COM	-30.000	2,370.13	0.00	0.00	-1,747.41	622.72	0.00	622.72
05 Sep 23	SEDOL : BQ1L7V3 /SPXC	79.02							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 SPX TECHNOLOGIES COM USD0.01 PRICE: 79.02 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SPX TECHNOLOGIES INC COM	-289.000	22,846.70	0.00	0.00	-16,833.35	6,013.35	0.00	6,013.35
19 Sep 23	SEDOL : BQ1L7V3 /SPXC	79.06							
Settled	PENSERRASECURITIES / 1.45 SPX TECHNOLOGIES COM USD0.01 PRICE: 79.06 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
05 Jul 23	ST JOE CO COM	-26.000	1,269.43	0.00	0.00	-1,208.37	61.06	0.00	61.06
07 Jul 23	SEDOL : 2768663 /JOE	48.84							
Settled	PENSERRASECURITIES / 0.39 ST JOE COMPANY COM NPV PRICE: 48.84 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ST JOE CO COM	-19.000	1,136.09	0.00	0.00	-883.04	253.05	0.00	253.05
28 Aug 23	SEDOL : 2768663 /JOE	59.81							
Settled	LOOP CAPITAL MARKETS LLC / 0.29 ST JOE COMPANY COM NPV PRICE: 59.81 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ST JOE CO COM	-20.000	1,234.49	0.00	0.00	-929.52	304.97	0.00	304.97
05 Sep 23	SEDOL : 2768663 /JOE	61.74							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 ST JOE COMPANY COM NPV PRICE: 61.74 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 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

24 Aug 23	STAAR SURGICAL CO COM NEW	-38.000	1,621.44	0.00	0.00	-1,604.55	16.89	0.00	16.89
28 Aug 23	PAR \$0.01 COM NEW PAR \$0.01	42.685							
Settled	SEDOL : 2836292 /STAA LOOP CAPITAL MARKETS LLC / 0.57 STAAR SURGICAL CO COM USD0.01 PRICE: 42.685 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	STAAR SURGICAL CO COM NEW	-30.000	1,300.33	0.00	0.00	-1,266.75	33.58	0.00	33.58
05 Sep 23	PAR \$0.01 COM NEW PAR \$0.01	43.36							
Settled	SEDOL : 2836292 /STAA LOOP CAPITAL MARKETS LLC / 0.45 STAAR SURGICAL CO COM USD0.01 PRICE: 43.36 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	STAAR SURGICAL CO COM NEW	-298.000	12,919.68	0.00	0.00	-12,583.05	336.63	0.00	336.63
19 Sep 23	PAR \$0.01 COM NEW PAR \$0.01	43.36							
Settled	SEDOL : 2836292 /STAA PENSERRASECURITIES / 1.49 STAAR SURGICAL CO COM USD0.01 PRICE: 43.36 BROKER COMMISSION: 1.49 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	STANDARD MTR PRODS INC COM	-14.000	515.82	0.00	0.00	-661.13	-145.31	0.00	-145.31
07 Jul 23	SEDOL : 2838306 /SMP	36.86							
Settled	PENSERRASECURITIES / 0.21 STANDARD MOTOR PRD COM USD2 PRICE: 36.86 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	STANDARD MTR PRODS INC COM	-174.000	5,882.02	0.00	0.00	-8,216.93	-2,334.91	0.00	-2,334.91
19 Sep 23	SEDOL : 2838306 /SMP	33.81							
Settled	PENSERRASECURITIES / 0.87 STANDARD MOTOR PRD COM USD2 PRICE: 33.81 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	STANDEX INTL CORP COM	-9.000	1,265.15	0.00	0.00	-960.45	304.70	0.00	304.70
07 Jul 23	SEDOL : 2840174 /SXI	140.59							
Settled	PENSERRASECURITIES / 0.14 STANDEX INTL CORP COM USD1.50 PRICE: 140.59 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	STANDEX INTL CORP COM	-7.000	1,092.93	0.00	0.00	-747.02	345.91	0.00	345.91
28 Aug 23	SEDOL : 2840174 /SXI	156.15							
Settled	LOOP CAPITAL MARKETS LLC / 0.11 STANDEX INTL CORP COM USD1.50 PRICE: 156.15 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	STANDEX INTL CORP COM	-7.000	1,075.29	0.00	0.00	-747.02	328.27	0.00	328.27
05 Sep 23	SEDOL : 2840174 /SXI	153.63							
Settled	LOOP CAPITAL MARKETS LLC / 0.11 STANDEX INTL CORP COM USD1.50 PRICE: 153.63 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	STANDEX INTL CORP COM	-88.000	12,739.21	0.00	0.00	-9,391.09	3,348.12	0.00	3,348.12
19 Sep 23	SEDOL : 2840174 /SXI	144.77							
Settled	PENSERRASECURITIES / 0.44 STANDEX INTL CORP COM USD1.50 PRICE: 144.77 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
15 Sep 23	STATE STR CORP COM	-1,047.000	75,221.10	0.00	0.00	-94,603.12	-19,382.02	0.00	-19,382.02
19 Sep 23	SEDOL : 2842040 /STT	71.85							
Settled	PENSERRASECURITIES / 5.24 STATE STREET CORP COM STK USD1 PRICE: 71.85 BROKER COMMISSION: 5.24 OTHER CHARGES: 0.61 BROKER: PENSERRASECURITIES								
05 Jul 23	STELLAR BANCORP INC COMSTK	-35.000	807.96	0.00	0.00	-1,047.93	-239.97	0.00	-239.97
07 Jul 23	SEDOL : BQBCZY5 /STEL	23.10							
Settled	PENSERRASECURITIES / 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

	STELLAR BANCORP IN COM USD0.01 PRICE: 23.1 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	STELLAR BANCORP INC COMSTK	-25.000	544.11	0.00	0.00	-748.52	-204.41	0.00	-204.41
28 Aug 23	SEDOL : BQBCZY5 /STEL	21.78							
Settled	LOOP CAPITAL MARKETS LLC / 0.38 STELLAR BANCORP IN COM USD0.01 PRICE: 21.78 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	STEPAN CO COM	-17.000	1,570.18	0.00	0.00	-1,924.88	-354.70	0.00	-354.70
07 Jul 23	SEDOL : 2845005 /SCL	92.38							
Settled	PENSERRASECURITIES / 0.26 STEPAN CO COM USD1 PRICE: 92.38 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	STEPAN CO COM	-12.000	1,034.09	0.00	0.00	-1,358.74	-324.65	0.00	-324.65
28 Aug 23	SEDOL : 2845005 /SCL	86.19							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 STEPAN CO COM USD1 PRICE: 86.19 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	STEPAN CO COM	-153.000	12,508.40	0.00	0.00	-17,323.96	-4,815.56	0.00	-4,815.56
19 Sep 23	SEDOL : 2845005 /SCL	81.76							
Settled	PENSERRASECURITIES / 0.77 STEPAN CO COM USD1 PRICE: 81.76 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
05 Jul 23	STEWART INFORMATION SVCS	-20.000	819.89	0.00	0.00	-1,329.58	-509.69	0.00	-509.69
07 Jul 23	CORP COM	41.01							
Settled	SEDOL : 2848736 /STC PENSERRASECURITIES / 0.30 STEWART INFO SVCS COM USD1 PRICE: 41.01 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	STEWART INFORMATION SVCS	-16.000	724.23	0.00	0.00	-1,063.67	-339.44	0.00	-339.44
28 Aug 23	CORP COM	45.28							
Settled	SEDOL : 2848736 /STC LOOP CAPITAL MARKETS LLC / 0.24 STEWART INFO SVCS COM USD1 PRICE: 45.28 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	STEWART INFORMATION SVCS	-184.000	8,317.65	0.00	0.00	-12,232.17	-3,914.52	0.00	-3,914.52
19 Sep 23	CORP COM	45.21							
Settled	SEDOL : 2848736 /STC PENSERRASECURITIES / 0.92 STEWART INFO SVCS COM USD1 PRICE: 45.21 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	STONEX GROUP INC COM	-14.000	1,154.78	0.00	0.00	-974.48	180.30	0.00	180.30
07 Jul 23	SEDOL : BMQ8XV3 /SNEX	82.50							
Settled	PENSERRASECURITIES / 0.21 STONEX GROUP INC COM PRICE: 82.5 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	STONEX GROUP INC COM	-10.000	961.04	0.00	0.00	-696.05	264.99	0.00	264.99
28 Aug 23	SEDOL : BMQ8XV3 /SNEX	96.12							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 STONEX GROUP INC COM PRICE: 96.12 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	STONEX GROUP INC COM	-92.000	8,584.91	0.00	0.00	-6,403.70	2,181.21	0.00	2,181.21
19 Sep 23	SEDOL : BMQ8XV3 /SNEX	93.32							
Settled	PENSERRASECURITIES / 0.46 STONEX GROUP INC COM PRICE: 93.32 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	STRATEGIC ED INC	-17.000	1,126.49	0.00	0.00	-1,066.52	59.97	0.00	59.97
07 Jul 23	SEDOL : BGGJFV8 /STRA	66.28							
Settled	PENSERRASECURITIES / 0.26 STRATEGIC ED INC COM STCK PRICE: 66.28 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	STRATEGIC ED INC	-13.000	1,009.63	0.00	0.00	-815.57	194.06	0.00	194.06
28 Aug 23	SEDOL : BGGJFV8 /STRA	77.68							
Settled	LOOP CAPITAL MARKETS LLC / 0.20 STRATEGIC ED INC COM STCK PRICE: 77.68 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	STRATEGIC ED INC	-217.000	16,571.06	0.00	0.00	-13,613.79	2,957.27	0.00	2,957.27
19 Sep 23	SEDOL : BGGJFV8 /STRA	76.37							
Settled	PENSERRASECURITIES / 1.09 STRATEGIC ED INC COM STCK PRICE: 76.37 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	STRIDE INC COM USD	-31.000	1,133.81	0.00	0.00	-1,268.05	-134.24	0.00	-134.24
07 Jul 23	SEDOL : BLD5321 /LRN	36.59							
Settled	PENSERRASECURITIES / 0.47 STRIDE INC COM USD0.0001 PRICE: 36.59 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	STRIDE INC COM USD	-24.000	990.35	0.00	0.00	-981.72	8.63	0.00	8.63
28 Aug 23	SEDOL : BLD5321 /LRN	41.28							
Settled	LOOP CAPITAL MARKETS LLC / 0.36 STRIDE INC COM USD0.0001 PRICE: 41.28 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	STRIDE INC COM USD	-30.000	1,274.23	0.00	0.00	-1,227.15	47.08	0.00	47.08
05 Sep 23	SEDOL : BLD5321 /LRN	42.49							
Settled	LOOP CAPITAL MARKETS LLC / 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

STRIDE INC COM USD0.0001 PRICE: 42.49 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC									
15 Sep 23	STRIDE INC COM USD	-331.000	14,691.31	0.00	0.00	-13,539.53	1,151.78	0.00	1,151.78
19 Sep 23	SEDOL : BLD5321 /LRN	44.39							
Settled	PENSERRASECURITIES / 1.66								
STRIDE INC COM USD0.0001 PRICE: 44.39 BROKER COMMISSION: 1.66 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES									
05 Jul 23	STURM RUGER & CO INC COM	-13.000	682.55	0.00	0.00	-904.12	-221.57	0.00	-221.57
07 Jul 23	SEDOL : 2856289 /RGR	52.52							
Settled	PENSERRASECURITIES / 0.20								
STURM RUGER & CO COM USD1 PRICE: 52.52 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
24 Aug 23	STURM RUGER & CO INC COM	-10.000	512.54	0.00	0.00	-695.48	-182.94	0.00	-182.94
28 Aug 23	SEDOL : 2856289 /RGR	51.27							
Settled	LOOP CAPITAL MARKETS LLC / 0.15								
STURM RUGER & CO COM USD1 PRICE: 51.27 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC									
15 Sep 23	STURM RUGER & CO INC COM	-127.000	6,378.51	0.00	0.00	-8,832.57	-2,454.06	0.00	-2,454.06
19 Sep 23	SEDOL : 2856289 /RGR	50.23							
Settled	PENSERRASECURITIES / 0.64								
STURM RUGER & CO COM USD1 PRICE: 50.23 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES									
05 Jul 23	SUMMIT HOTEL PROPERTIES INC	-83.000	544.05	0.00	0.00	-780.42	-236.37	0.00	-236.37
07 Jul 23	COM	6.57							
Settled	SEDOL : B3M7R64 /INN								
PENSERRASECURITIES / 1.25 SUMMIT HOTEL PROPE COM USD0.01 PRICE: 6.57 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	SUMMIT HOTEL PROPERTIES INC	-829.000	4,770.85	0.00	0.00	-7,794.82	-3,023.97	0.00	-3,023.97
19 Sep 23	COM	5.76							
Settled	SEDOL : B3M7R64 /INN PENSERRASECURITIES / 4.15 SUMMIT HOTEL PROPE COM USD0.01 PRICE: 5.76 BROKER COMMISSION: 4.15 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	SUN CTRY AIRLS HLDGS INC COM	-28.000	620.33	0.00	0.00	-514.13	106.20	0.00	106.20
07 Jul 23	SEDOL : BM8TFC9 /SNKY	22.17							
Settled	PENSERRASECURITIES / 0.42 SUN COUNTRY AIRLIN COM USD0.01 PRICE: 22.17 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	SUNCOKE ENERGY INC COM	-64.000	503.99	0.00	0.00	-458.57	45.42	0.00	45.42
07 Jul 23	USD0.01	7.89							
Settled	SEDOL : B3R0638 /SXC PENSERRASECURITIES / 0.96 SUNCOKE ENERGY INC COM USD0.01 PRICE: 7.89 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	SUNCOKE ENERGY INC COM	-653.000	6,258.94	0.00	0.00	-4,678.81	1,580.13	0.00	1,580.13
19 Sep 23	USD0.01	9.59							
Settled	SEDOL : B3R0638 /SXC PENSERRASECURITIES / 3.27 SUNCOKE ENERGY INC COM USD0.01 PRICE: 9.59 BROKER COMMISSION: 3.27 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	SUNPOWER CORP COM	-66.000	637.88	0.00	0.00	-726.33	-88.45	0.00	-88.45
07 Jul 23	SEDOL : B59DK93 /SPWRQ	9.68							
Settled	PENSERRASECURITIES / 0.99 SUNPOWER CORP COM PRICE: 9.68 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	SUNPOWER CORP COM	-658.000	4,747.43	0.00	0.00	-7,241.29	-2,493.86	0.00	-2,493.86
19 Sep 23	SEDOL : B59DK93 /SPWRQ	7.22							
Settled	PENSERRASECURITIES / 3.29 SUNPOWER CORP COM PRICE: 7.22 BROKER COMMISSION: 3.29 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	SUNSTONE HOTEL INVS INC NEW	-159.000	1,628.93	0.00	0.00	-1,742.55	-113.62	0.00	-113.62
07 Jul 23	COM	10.26							
Settled	SEDOL : B034LG1 /SHO PENSERRASECURITIES / 2.39 SUNSTONE HOTEL INV COM USD0.01 PRICE: 10.26 BROKER COMMISSION: 2.39 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	SUNSTONE HOTEL INVS INC NEW	-118.000	1,034.26	0.00	0.00	-1,293.22	-258.96	0.00	-258.96
28 Aug 23	COM	8.78							
Settled	SEDOL : B034LG1 /SHO LOOP CAPITAL MARKETS LLC / 1.77 SUNSTONE HOTEL INV COM USD0.01 PRICE: 8.78 BROKER COMMISSION: 1.77 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SUNSTONE HOTEL INVS INC NEW	-140.000	1,255.08	0.00	0.00	-1,534.32	-279.24	0.00	-279.24
05 Sep 23	COM	8.98							
Settled	SEDOL : B034LG1 /SHO LOOP CAPITAL MARKETS LLC / 2.10 SUNSTONE HOTEL INV COM USD0.01 PRICE: 8.98 BROKER COMMISSION: 2.10 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SUNSTONE HOTEL INVS INC NEW	-1,359.000	12,658.97	0.00	0.00	-14,893.90	-2,234.93	0.00	-2,234.93
19 Sep 23	COM	9.32							
Settled	SEDOL : B034LG1 /SHO PENSERRASECURITIES / 6.80 SUNSTONE HOTEL INV COM USD0.01 PRICE: 9.32 BROKER COMMISSION: 6.80 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	SUPERNUS PHARMACEUTICALS	-41.000	1,210.10	0.00	0.00	-1,256.78	-46.68	0.00	-46.68
07 Jul 23	INC COM STK	29.53							
Settled	SEDOL : B72ZBG4 /SUPN PENSERRASECURITIES / 0.62 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 29.53 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	SUPERNUS PHARMACEUTICALS	-31.000	980.98	0.00	0.00	-950.25	30.73	0.00	30.73
28 Aug 23	INC COM STK	31.66							
Settled	SEDOL : B72ZBG4 /SUPN LOOP CAPITAL MARKETS LLC / 0.47 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 31.66 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	SUPERNUS PHARMACEUTICALS	-40.000	1,272.98	0.00	0.00	-1,226.12	46.86	0.00	46.86
05 Sep 23	INC COM STK	31.84							
Settled	SEDOL : B72ZBG4 /SUPN LOOP CAPITAL MARKETS LLC / 0.60 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 31.84 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	SUPERNUS PHARMACEUTICALS	-341.000	9,965.64	0.00	0.00	-10,452.71	-487.07	0.00	-487.07
19 Sep 23	INC COM STK	29.23							
Settled	SEDOL : B72ZBG4 /SUPN PENSERRASECURITIES / 1.71 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 29.23 BROKER COMMISSION: 1.71 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	SYLVAMO CORP COM	-25.000	1,001.61	0.00	0.00	-784.33	217.28	0.00	217.28
07 Jul 23	SEDOL : BMW72C8 /SLVM	40.08							
Settled	PENSERRASECURITIES / 0.38								

◆ 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

Equities

Common stock

United States - USD

SYLVAMO CORPORATI COM USD1.00 PRICE: 40.08
 BROKER COMMISSION: 0.38 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	SYLVAMO CORP COM	-18.000	715.40	0.00	0.00	-564.72	150.68	0.00	150.68
28 Aug 23	SEDOL : BMW72C8 /SLVM	39.76							

Settled
 LOOP CAPITAL MARKETS LLC / 0.27
 SYLVAMO CORPORATI COM USD1.00 PRICE: 39.76
 BROKER COMMISSION: 0.27 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

05 Jul 23	TALOS ENERGY INC COM STK	-83.000	1,153.27	0.00	0.00	-1,235.57	-82.30	0.00	-82.30
07 Jul 23	SEDOL : BDT56V9 /TALO	13.91							

Settled
 PENSERRASECURITIES / 1.25
 TALOS ENERGY INC COM STK PRICE: 13.91
 BROKER COMMISSION: 1.25 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	TALOS ENERGY INC COM STK	-61.000	1,000.69	0.00	0.00	-908.07	92.62	0.00	92.62
28 Aug 23	SEDOL : BDT56V9 /TALO	16.42							

Settled
 LOOP CAPITAL MARKETS LLC / 0.92
 TALOS ENERGY INC COM STK PRICE: 16.42
 BROKER COMMISSION: 0.92 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	TALOS ENERGY INC COM STK	-70.000	1,204.34	0.00	0.00	-1,042.05	162.29	0.00	162.29
05 Sep 23	SEDOL : BDT56V9 /TALO	17.22							

Settled
 LOOP CAPITAL MARKETS LLC / 1.05
 TALOS ENERGY INC COM STK PRICE: 17.22
 BROKER COMMISSION: 1.05 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	TALOS ENERGY INC COM STK	-1,818.000	30,060.38	0.00	0.00	-27,063.51	2,996.87	0.00	2,996.87
19 Sep 23	SEDOL : BDT56V9 /TALO	16.54							

Settled
 PENSERRASECURITIES / 9.09
 TALOS ENERGY INC COM STK PRICE: 16.54
 BROKER COMMISSION: 9.09 OTHER CHARGES:
 0.25 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	TANDEM DIABETES CARE INC COM	-49.000	1,197.30	0.00	0.00	-2,016.99	-819.69	0.00	-819.69
07 Jul 23	NEW COM USD0.001(POST REV	24.45							
Settled	SPLT) SEDOL : BF3W461 /TNDM PENSERRASECURITIES / 0.74 TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 24.45 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	TANDEM DIABETES CARE INC COM	-37.000	1,006.20	0.00	0.00	-1,523.04	-516.84	0.00	-516.84
28 Aug 23	NEW COM USD0.001(POST REV	27.21							
Settled	SPLT) SEDOL : BF3W461 /TNDM LOOP CAPITAL MARKETS LLC / 0.56 TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 27.21 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	TANDEM DIABETES CARE INC COM	-40.000	1,093.79	0.00	0.00	-1,646.53	-552.74	0.00	-552.74
05 Sep 23	NEW COM USD0.001(POST REV	27.36							
Settled	SPLT) SEDOL : BF3W461 /TNDM LOOP CAPITAL MARKETS LLC / 0.60 TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 27.36 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	TANDEM DIABETES CARE INC COM	-365.000	7,936.85	0.00	0.00	-15,024.54	-7,087.69	0.00	-7,087.69
19 Sep 23	NEW COM USD0.001(POST REV	21.75							
Settled	SPLT) SEDOL : BF3W461 /TNDM PENSERRASECURITIES / 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>Price</u>	<u>Principal</u>	<u>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

TANDEM DIABETES CARE INC COM USD0.001(POST
REV SPL PRICE: 21.75 BROKER COMMISSION: 1.83
OTHER CHARGES: 0.07 BROKER:
PENSERRASECURITIES

05 Jul 23	TANGER INC	-80.000	1,750.78	0.00	0.00	-1,425.00	325.78	0.00	325.78
07 Jul 23	SEDOL : 2874582 /SKT	21.90							
Settled	PENSERRASECURITIES / 1.20 TANGER FACTORY OUT COM USD0.01 PRICE: 21.9 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	TANGER INC	-100.000	2,339.48	0.00	0.00	-1,781.25	558.23	0.00	558.23
02 Aug 23	SEDOL : 2874582 /SKT	23.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 TANGER FACTORY OUT COM USD0.01 PRICE: 23.41 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	TANGER INC	-728.000	17,140.62	0.00	0.00	-12,967.53	4,173.09	0.00	4,173.09
19 Sep 23	SEDOL : 2874582 /SKT	23.55							
Settled	PENSERRASECURITIES / 3.64 TANGER FACTORY OUT COM USD0.01 PRICE: 23.55 BROKER COMMISSION: 3.64 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	TELEPHONE & DATA SYS INC COM	-76.000	637.25	0.00	0.00	-1,429.04	-791.79	0.00	-791.79
07 Jul 23	STK	8.40							
Settled	SEDOL : B6YR5K3 /TDS PENSERRASECURITIES / 1.14 TELEPHONE & DATA SYS INC COM STK PRICE: 8.4 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	TELEPHONE & DATA SYS INC COM	-56.000	997.63	0.00	0.00	-1,052.98	-55.35	0.00	-55.35
28 Aug 23	STK	17.83							
Settled	SEDOL : B6YR5K3 /TDS LOOP CAPITAL MARKETS LLC / 0.84								

◆ 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								

Sales

Equities

Common stock

United States - USD

TELEPHONE & DATA SYS INC COM STK PRICE:
17.83 BROKER COMMISSION: 0.84 OTHER
CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
LLC

31 Aug 23 05 Sep 23 Settled	TELEPHONE & DATA SYS INC COM STK SEDOL : B6YR5K3 /TDS LOOP CAPITAL MARKETS LLC / 1.05 TELEPHONE & DATA SYS INC COM STK PRICE: 21.49 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-70.000 21.49	1,503.23	0.00	0.00	-1,316.22	187.01	0.00	187.01
15 Sep 23 19 Sep 23 Settled	TELEPHONE & DATA SYS INC COM STK SEDOL : B6YR5K3 /TDS PENSERRASECURITIES / 3.93 TELEPHONE & DATA SYS INC COM STK PRICE: 17.22 BROKER COMMISSION: 3.93 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES	-786.000 17.22	13,530.88	0.00	0.00	-14,779.30	-1,248.42	0.00	-1,248.42
05 Jul 23 07 Jul 23 Settled	TENNANT CO COM SEDOL : 2883641 /TNC PENSERRASECURITIES / 0.21 TENNANT CO COM USD0.375 PRICE: 78.89 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-14.000 78.89	1,104.24	0.00	0.00	-1,062.22	42.02	0.00	42.02
24 Aug 23 28 Aug 23 Settled	TENNANT CO COM SEDOL : 2883641 /TNC LOOP CAPITAL MARKETS LLC / 0.17 TENNANT CO COM USD0.375 PRICE: 81.64 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-11.000 81.64	897.86	0.00	0.00	-834.60	63.26	0.00	63.26
15 Sep 23 19 Sep 23 Settled	TENNANT CO COM SEDOL : 2883641 /TNC PENSERRASECURITIES / 0.62	-124.000 76.74	9,515.06	0.00	0.00	-9,408.24	106.82	0.00	106.82

◆ 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								

Sales

Equities

Common stock

United States - USD

TENNANT CO COM USD0.375 PRICE: 76.74 BROKER
COMMISSION: 0.62 OTHER CHARGES: 0.08
BROKER: PENSERRASECURITIES

05 Jul 23	THE ODP CORP COM	-26.000	1,252.53	0.00	0.00	-1,105.07	147.46	0.00	147.46
07 Jul 23	SEDOL : BLPHWK6 /ODP	48.19							
Settled	PENSERRASECURITIES / 0.39								
	THE ODP CORP COM USD0.01 PRICE: 48.19								
	BROKER COMMISSION: 0.39 OTHER CHARGES:								
	0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	THE ODP CORP COM	-19.000	916.64	0.00	0.00	-807.55	109.09	0.00	109.09
28 Aug 23	SEDOL : BLPHWK6 /ODP	48.26							
Settled	LOOP CAPITAL MARKETS LLC / 0.29								
	THE ODP CORP COM USD0.01 PRICE: 48.26								
	BROKER COMMISSION: 0.29 OTHER CHARGES:								
	0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	THE ODP CORP COM	-263.000	12,393.77	0.00	0.00	-11,178.17	1,215.60	0.00	1,215.60
19 Sep 23	SEDOL : BLPHWK6 /ODP	47.13							
Settled	PENSERRASECURITIES / 1.32								
	THE ODP CORP COM USD0.01 PRICE: 47.13								
	BROKER COMMISSION: 1.32 OTHER CHARGES:								
	0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	THRYV HLDGS INC COM NEW COM	-24.000	592.67	0.00	0.00	-680.21	-87.54	0.00	-87.54
07 Jul 23	NEW	24.71							
Settled	SEDOL : BMCMWY5 /THRY								
	PENSERRASECURITIES / 0.36								
	THRYV HOLDINGS INC COM USD0.001 PRICE:								
	24.71 BROKER COMMISSION: 0.36 OTHER								
	CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	THRYV HLDGS INC COM NEW COM	-323.000	6,354.96	0.00	0.00	-9,154.55	-2,799.59	0.00	-2,799.59
19 Sep 23	NEW	19.68							
Settled	SEDOL : BMCMWY5 /THRY								
	PENSERRASECURITIES / 1.62								

◆ 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>Principal</u>	<u>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

THRYV HOLDINGS INC COM USD0.001 PRICE:
19.68 BROKER COMMISSION: 1.62 OTHER
CHARGES: 0.06 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	TITAN INTL INC ILL COM SEDOL : 2890265 /TWI PENSERRASECURITIES / 0.59 TITAN INTL INC COM NPV PRICE: 11.25 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-39.000 11.25	438.15	0.00	0.00	-393.71	44.44	0.00	44.44
15 Sep 23 19 Sep 23 Settled	TITAN INTL INC ILL COM SEDOL : 2890265 /TWI PENSERRASECURITIES / 1.79 TITAN INTL INC COM NPV PRICE: 12.5 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-358.000 12.50	4,473.17	0.00	0.00	-3,614.02	859.15	0.00	859.15
05 Jul 23 07 Jul 23 Settled	TOMPKINS FINL CORP COM USD0.10 SEDOL : 2888613 /TMP PENSERRASECURITIES / 0.15 TOMPKINS FINL CORP COM USD0.10 PRICE: 55.45 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 55.45	554.34	0.00	0.00	-810.56	-256.22	0.00	-256.22
15 Sep 23 19 Sep 23 Settled	TOMPKINS FINL CORP COM USD0.10 SEDOL : 2888613 /TMP PENSERRASECURITIES / 0.60 TOMPKINS FINL CORP COM USD0.10 PRICE: 50.06 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-119.000 50.06	5,956.49	0.00	0.00	-9,645.70	-3,689.21	0.00	-3,689.21
05 Jul 23 07 Jul 23 Settled	TOOTSIE ROLL INDS INC COM SEDOL : 2896809 /TR PENSERRASECURITIES / 0.21	-14.000 34.78	486.70	0.00	0.00	-465.62	21.08	0.00	21.08

◆ 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

TOOTSIE ROLL INDS COM USD0.6944 PRICE: 34.78
 BROKER COMMISSION: 0.21 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	TOOTSIE ROLL INDS INC COM	-226.000	6,805.93	0.00	0.00	-7,516.39	-710.46	0.00	-710.46
19 Sep 23	SEDOL : 2896809 /TR	30.12							

PENSERRASECURITIES / 1.13
 TOOTSIE ROLL INDS COM USD0.6944 PRICE: 30.12
 BROKER COMMISSION: 1.13 OTHER CHARGES:
 0.06 BROKER: PENSERRASECURITIES

05 Jul 23	TREEHOUSE FOODS INC COM	-27.000	1,354.70	0.00	0.00	-1,092.24	262.46	0.00	262.46
07 Jul 23	SEDOL : B095X84 /THS	50.19							

PENSERRASECURITIES / 0.41
 TREEHOUSE FOODS IN COM USD0.01 PRICE: 50.19
 BROKER COMMISSION: 0.41 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

24 Aug 23	TREEHOUSE FOODS INC COM	-29.000	1,290.91	0.00	0.00	-1,173.14	117.77	0.00	117.77
28 Aug 23	SEDOL : B095X84 /THS	44.53							

LOOP CAPITAL MARKETS LLC / 0.44
 TREEHOUSE FOODS IN COM USD0.01 PRICE: 44.53
 BROKER COMMISSION: 0.44 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	TREEHOUSE FOODS INC COM	-30.000	1,395.13	0.00	0.00	-1,213.60	181.53	0.00	181.53
05 Sep 23	SEDOL : B095X84 /THS	46.52							

LOOP CAPITAL MARKETS LLC / 0.45
 TREEHOUSE FOODS IN COM USD0.01 PRICE: 46.52
 BROKER COMMISSION: 0.45 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	TREEHOUSE FOODS INC COM	-249.000	11,873.46	0.00	0.00	-10,072.86	1,800.60	0.00	1,800.60
19 Sep 23	SEDOL : B095X84 /THS	47.69							

PENSERRASECURITIES / 1.25
 TREEHOUSE FOODS IN COM USD0.01 PRICE: 47.69
 BROKER COMMISSION: 1.25 OTHER CHARGES:
 0.10 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	TRI POINTE HOMES INC	-54.000	1,736.89	0.00	0.00	-1,103.56	633.33	0.00	633.33
07 Jul 23	SEDOL : B92CQF3 /TPH	32.18							
Settled	PENSERRASECURITIES / 0.81 TRI POINTE HOMES INC PRICE: 32.18 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	TRI POINTE HOMES INC	-57.000	1,693.73	0.00	0.00	-1,164.87	528.86	0.00	528.86
28 Aug 23	SEDOL : B92CQF3 /TPH	29.73							
Settled	LOOP CAPITAL MARKETS LLC / 0.86 TRI POINTE HOMES INC PRICE: 29.73 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	TRI POINTE HOMES INC	-60.000	1,865.08	0.00	0.00	-1,226.18	638.90	0.00	638.90
05 Sep 23	SEDOL : B92CQF3 /TPH	31.10							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 TRI POINTE HOMES INC PRICE: 31.1 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	TRI POINTE HOMES INC	-832.000	23,957.24	0.00	0.00	-17,002.97	6,954.27	0.00	6,954.27
19 Sep 23	SEDOL : B92CQF3 /TPH	28.80							
Settled	PENSERRASECURITIES / 4.16 TRI POINTE HOMES INC PRICE: 28.8 BROKER COMMISSION: 4.16 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
05 Jul 23	TRINITY IND INC COM	-62.000	1,575.71	0.00	0.00	-1,450.95	124.76	0.00	124.76
07 Jul 23	SEDOL : 2904627 /TRN	25.43							
Settled	PENSERRASECURITIES / 0.93 TRINITY INDS INC COM USD0.01 PRICE: 25.43 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	TRINITY IND INC COM	-47.000	1,171.93	0.00	0.00	-1,099.92	72.01	0.00	72.01
28 Aug 23	SEDOL : 2904627 /TRN	24.95							
Settled	LOOP CAPITAL MARKETS LLC / 0.71								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	TRINITY INDS INC COM USD0.01 PRICE: 24.95 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	TRINITY IND INC COM	-50.000	1,252.73	0.00	0.00	-1,170.12	82.61	0.00	82.61
05 Sep 23	SEDOL : 2904627 /TRN	25.07							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 TRINITY INDS INC COM USD0.01 PRICE: 25.07 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	TRINITY IND INC COM	-438.000	10,518.48	0.00	0.00	-10,250.28	268.20	0.00	268.20
19 Sep 23	SEDOL : 2904627 /TRN	24.02							
Settled	PENSERRASECURITIES / 2.19 TRINITY INDS INC COM USD0.01 PRICE: 24.02 BROKER COMMISSION: 2.19 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	TRINSEO PLC COM USD0.01	-27.000	348.69	0.00	0.00	-1,394.08	-1,045.39	0.00	-1,045.39
07 Jul 23	SEDOL : BP48297 /TSE	12.93							
Settled	PENSERRASECURITIES / 0.41 TRINSEO PLC COM USD0.01 PRICE: 12.93 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	TRINSEO PLC COM USD0.01	-5,431.000	46,624.75	0.00	0.00	-280,416.43	-233,791.68	0.00	-233,791.68
19 Sep 23	SEDOL : BP48297 /TSE	8.59							
Settled	PENSERRASECURITIES / 27.16 TRINSEO PLC COM USD0.01 PRICE: 8.59 BROKER COMMISSION: 27.16 OTHER CHARGES: 0.38 BROKER: PENSERRASECURITIES								
05 Jul 23	TRIUMPH FINANCIAL INC COM	-17.000	1,047.44	0.00	0.00	-1,612.53	-565.09	0.00	-565.09
07 Jul 23	USD0.01	61.63							
Settled	SEDOL : BS7T2S7 /TFIN PENSERRASECURITIES / 0.26 TRIUMPH FINANCIAL COM USD0.01 PRICE: 61.63 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	TRIUMPH FINANCIAL INC COM	-12.000	768.65	0.00	0.00	-1,138.26	-369.61	0.00	-369.61
28 Aug 23	USD0.01	64.07							
Settled	SEDOL : BS7T2S7 /TFIN LOOP CAPITAL MARKETS LLC / 0.18 TRIUMPH FINANCIAL COM USD0.01 PRICE: 64.07 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	TRIUMPH FINANCIAL INC COM	-208.000	14,153.24	0.00	0.00	-19,729.76	-5,576.52	0.00	-5,576.52
19 Sep 23	USD0.01	68.05							
Settled	SEDOL : BS7T2S7 /TFIN PENSERRASECURITIES / 1.04 TRIUMPH FINANCIAL COM USD0.01 PRICE: 68.05 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
05 Jul 23	TRIUMPH GROUP INC NEW COM	-49.000	603.42	0.00	0.00	-961.66	-358.24	0.00	-358.24
07 Jul 23	SEDOL : 2893071 /TGI	12.33							
Settled	PENSERRASECURITIES / 0.74 TRIUMPH GROUP INC COM USD0.001 PRICE: 12.33 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	TRUBRIDGE INC COMMON STOCK	-11.000	269.43	0.00	0.00	-333.93	-64.50	0.00	-64.50
07 Jul 23	SEDOL : 2872122 /TBRG	24.51							
Settled	PENSERRASECURITIES / 0.17 COMPUTER PROGRAMS COM USD0.001 PRICE: 24.51 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	TRUBRIDGE INC COMMON STOCK	-2,193.000	34,484.64	0.00	0.00	-66,573.35	-32,088.71	0.00	-32,088.71
19 Sep 23	SEDOL : 2872122 /TBRG	15.73							
Settled	PENSERRASECURITIES / 10.97 COMPUTER PROGRAMS COM USD0.001 PRICE: 15.73 BROKER COMMISSION: 10.97 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	TRUEBLUE INC COM STK	-24.000	423.95	0.00	0.00	-654.49	-230.54	0.00	-230.54
07 Jul 23	SEDOL : 2519849 /TBI	17.68							
Settled	PENSERRASECURITIES / 0.36 TRUEBLUE INC COM PRICE: 17.68 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	TRUEBLUE INC COM STK	-247.000	3,451.79	0.00	0.00	-6,735.78	-3,283.99	0.00	-3,283.99
19 Sep 23	SEDOL : 2519849 /TBI	13.98							
Settled	PENSERRASECURITIES / 1.24 TRUEBLUE INC COM PRICE: 13.98 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
05 Jul 23	TRUPANION INC COM	-27.000	593.58	0.00	0.00	-2,516.88	-1,923.30	0.00	-1,923.30
07 Jul 23	SEDOL : BP3YM85 /TRUP	22.00							
Settled	PENSERRASECURITIES / 0.41 TRUPANION INC COM USD0.00001 PRICE: 22.0 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	TRUPANION INC COM	-20.000	593.29	0.00	0.00	-1,864.36	-1,271.07	0.00	-1,271.07
28 Aug 23	SEDOL : BP3YM85 /TRUP	29.68							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 TRUPANION INC COM USD0.00001 PRICE: 29.68 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	TRUPANION INC COM	-241.000	7,194.99	0.00	0.00	-22,465.49	-15,270.50	0.00	-15,270.50
19 Sep 23	SEDOL : BP3YM85 /TRUP	29.86							
Settled	PENSERRASECURITIES / 1.21 TRUPANION INC COM USD0.00001 PRICE: 29.86 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	TRUSTCO BK CORP N Y COM NEW	-14.000	403.96	0.00	0.00	-480.62	-76.66	0.00	-76.66
07 Jul 23	SEDOL : BN0ZBP7 /TRST	28.87							
Settled	PENSERRASECURITIES / 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>	<u>Price</u>	<u>Principal</u>	<u>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

	TRUSTCO BANK CP NY COM USD1 (POST REV SPLT) PRICE: 28.87 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	TRUSTCO BK CORP N Y COM NEW	-150.000	4,142.21	0.00	0.00	-5,149.54	-1,007.33	0.00	-1,007.33
19 Sep 23	SEDOL : BN0ZBP7 /TRST	27.62							
Settled	PENSERRASECURITIES / 0.75 TRUSTCO BANK CP NY COM USD1 (POST REV SPLT) PRICE: 27.62 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	TRUSTMARK CORP COM	-47.000	996.15	0.00	0.00	-1,553.29	-557.14	0.00	-557.14
07 Jul 23	SEDOL : 2340210 /TRMK	21.21							
Settled	PENSERRASECURITIES / 0.71 TRUSTMARK CORP COM NPV PRICE: 21.21 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	TRUSTMARK CORP COM	-34.000	799.50	0.00	0.00	-1,123.66	-324.16	0.00	-324.16
28 Aug 23	SEDOL : 2340210 /TRMK	23.53							
Settled	LOOP CAPITAL MARKETS LLC / 0.51 TRUSTMARK CORP COM NPV PRICE: 23.53 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	TRUSTMARK CORP COM	-446.000	9,876.59	0.00	0.00	-14,739.77	-4,863.18	0.00	-4,863.18
19 Sep 23	SEDOL : 2340210 /TRMK	22.15							
Settled	PENSERRASECURITIES / 2.23 TRUSTMARK CORP COM NPV PRICE: 22.15 BROKER COMMISSION: 2.23 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	TTEC HLDGS INC COM USD0.01	-14.000	464.58	0.00	0.00	-1,110.99	-646.41	0.00	-646.41
07 Jul 23	SEDOL : BF950B1 /TTEC	33.20							
Settled	PENSERRASECURITIES / 0.21								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

TTEC HLDGS INC COM USD0.01 PRICE: 33.2
 BROKER COMMISSION: 0.21 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	TTEC HLDGS INC COM USD0.01	-139.000	3,809.25	0.00	0.00	-11,030.58	-7,221.33	0.00	-7,221.33
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19 Sep 23
 Settled
 SEDOL : BF950B1 /TTEC
 PENSERRASECURITIES / 0.70
 TTEC HLDGS INC COM USD0.01 PRICE: 27.41
 BROKER COMMISSION: 0.70 OTHER CHARGES:
 0.04 BROKER: PENSERRASECURITIES

05 Jul 23	TTM TECHNOLOGIES INC COM	-78.000	1,072.88	0.00	0.00	-1,069.94	2.94	0.00	2.94
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07 Jul 23
 Settled
 SEDOL : 2635659 /TTMI
 PENSERRASECURITIES / 1.17
 TTM TECHNOLOGIES I COM NPV PRICE: 13.77
 BROKER COMMISSION: 1.17 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	TTM TECHNOLOGIES INC COM	-59.000	866.40	0.00	0.00	-809.31	57.09	0.00	57.09
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28 Aug 23
 Settled
 SEDOL : 2635659 /TTMI
 LOOP CAPITAL MARKETS LLC / 0.89
 TTM TECHNOLOGIES I COM NPV PRICE: 14.7
 BROKER COMMISSION: 0.89 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	TTM TECHNOLOGIES INC COM	-70.000	1,041.94	0.00	0.00	-960.20	81.74	0.00	81.74
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05 Sep 23
 Settled
 SEDOL : 2635659 /TTMI
 LOOP CAPITAL MARKETS LLC / 1.05
 TTM TECHNOLOGIES I COM NPV PRICE: 14.9
 BROKER COMMISSION: 1.05 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	TTM TECHNOLOGIES INC COM	-490.000	6,362.59	0.00	0.00	-6,721.42	-358.83	0.00	-358.83
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19 Sep 23
 Settled
 SEDOL : 2635659 /TTMI
 PENSERRASECURITIES / 2.45
 TTM TECHNOLOGIES I COM NPV PRICE: 12.99
 BROKER COMMISSION: 2.45 OTHER CHARGES:
 0.06 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	TWO HBRS INVT CORP COM PAR \$	-74.000	954.96	0.00	0.00	-1,626.51	-671.55	0.00	-671.55
07 Jul 23	SEDOL : BP9S504 /TWO	12.92							
Settled	PENSERRASECURITIES / 1.11 TWO HARBORS INVESM COM USD0.01(POST REV SPLIT) PRICE: 12.92 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	TWO HBRS INVT CORP COM PAR \$	-55.000	724.06	0.00	0.00	-1,208.89	-484.83	0.00	-484.83
28 Aug 23	SEDOL : BP9S504 /TWO	13.18							
Settled	LOOP CAPITAL MARKETS LLC / 0.83 TWO HARBORS INVESM COM USD0.01(POST REV SPLIT) PRICE: 13.18 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	TWO HBRS INVT CORP COM PAR \$	-779.000	10,878.64	0.00	0.00	-17,122.28	-6,243.64	0.00	-6,243.64
19 Sep 23	SEDOL : BP9S504 /TWO	13.97							
Settled	PENSERRASECURITIES / 3.90 TWO HARBORS INVESM COM USD0.01(POST REV SPLIT) PRICE: 13.97 BROKER COMMISSION: 3.90 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	U S PHYSICAL THERAPY COM	-11.000	1,290.88	0.00	0.00	-1,080.71	210.17	0.00	210.17
07 Jul 23	SEDOL : 2911166 /USPH	117.37							
Settled	PENSERRASECURITIES / 0.17 US PHYSICAL THERAP COM USD0.01 PRICE: 117.37 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	U S PHYSICAL THERAPY COM	-9.000	903.90	0.00	0.00	-884.22	19.68	0.00	19.68
28 Aug 23	SEDOL : 2911166 /USPH	100.45							
Settled	LOOP CAPITAL MARKETS LLC / 0.14 US PHYSICAL THERAP COM USD0.01 PRICE: 100.45 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	U S PHYSICAL THERAPY COM	-70.000	6,563.49	0.00	0.00	-6,877.24	-313.75	0.00	-313.75
19 Sep 23	SEDOL : 2911166 /USPH	93.77							
Settled	PENSERRASECURITIES / 0.35 US PHYSICAL THERAP COM USD0.01 PRICE: 93.77 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
05 Jul 23	UFP TECHNOLOGIES INC COM	-5.000	954.91	0.00	0.00	-930.12	24.79	0.00	24.79
07 Jul 23	SEDOL : 2908652 /UFPT	191.00							
Settled	PENSERRASECURITIES / 0.08 UFP TECHNOLOGIES COM USD0.01 PRICE: 191.0 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	UFP TECHNOLOGIES INC COM	-4.000	668.21	0.00	0.00	-744.10	-75.89	0.00	-75.89
28 Aug 23	SEDOL : 2908652 /UFPT	167.07							
Settled	LOOP CAPITAL MARKETS LLC / 0.06 UFP TECHNOLOGIES COM USD0.01 PRICE: 167.07 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	UFP TECHNOLOGIES INC COM	-36.000	5,883.97	0.00	0.00	-6,696.90	-812.93	0.00	-812.93
19 Sep 23	SEDOL : 2908652 /UFPT	163.45							
Settled	PENSERRASECURITIES / 0.18 UFP TECHNOLOGIES COM USD0.01 PRICE: 163.45 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	ULTRA CLEAN HLDGS INC COM	-34.000	1,260.19	0.00	0.00	-1,557.35	-297.16	0.00	-297.16
07 Jul 23	SEDOL : B00G0F2 /UCTT	37.08							
Settled	PENSERRASECURITIES / 0.51 ULTRA CLEAN HLDGS COM USD0.001 PRICE: 37.08 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	ULTRA CLEAN HLDGS INC COM	-26.000	847.72	0.00	0.00	-1,190.91	-343.19	0.00	-343.19
28 Aug 23	SEDOL : B00G0F2 /UCTT	32.62							
Settled	LOOP CAPITAL MARKETS LLC / 0.39								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	ULTRA CLEAN HLDGS COM USD0.001 PRICE: 32.62 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	ULTRA CLEAN HLDGS INC COM	-30.000	1,054.34	0.00	0.00	-1,374.13	-319.79	0.00	-319.79
05 Sep 23	SEDOL : B00G0F2 /UCTT	35.16							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 ULTRA CLEAN HLDGS COM USD0.001 PRICE: 35.16 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	ULTRA CLEAN HLDGS INC COM	-296.000	8,751.16	0.00	0.00	-13,558.10	-4,806.94	0.00	-4,806.94
19 Sep 23	SEDOL : B00G0F2 /UCTT	29.57							
Settled	PENSERRASECURITIES / 1.48 ULTRA CLEAN HLDGS COM USD0.001 PRICE: 29.57 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	UNIFIRST CORP MASS COM	-11.000	1,678.19	0.00	0.00	-2,116.66	-438.47	0.00	-438.47
07 Jul 23	SEDOL : 2466428 /UNF	152.58							
Settled	PENSERRASECURITIES / 0.17 UNIFIRST CORP COM USD0.10 PRICE: 152.58 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	UNIFIRST CORP MASS COM	-9.000	1,561.88	0.00	0.00	-1,731.81	-169.93	0.00	-169.93
28 Aug 23	SEDOL : 2466428 /UNF	173.56							
Settled	LOOP CAPITAL MARKETS LLC / 0.14 UNIFIRST CORP COM USD0.10 PRICE: 173.56 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	UNIFIRST CORP MASS COM	-10.000	1,761.13	0.00	0.00	-1,924.23	-163.10	0.00	-163.10
05 Sep 23	SEDOL : 2466428 /UNF	176.13							
Settled	LOOP CAPITAL MARKETS LLC / 0.15 UNIFIRST CORP COM USD0.10 PRICE: 176.13 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	UNIFIRST CORP MASS COM	-100.000	17,236.36	0.00	0.00	-19,242.33	-2,005.97	0.00	-2,005.97
19 Sep 23	SEDOL : 2466428 /UNF	172.37							
Settled	PENSERRASECURITIES / 0.50 UNIFIRST CORP COM USD0.10 PRICE: 172.37 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	UNIQUE N.V. COM EUR0.05	-32.000	376.47	0.00	0.00	-664.90	-288.43	0.00	-288.43
07 Jul 23	SEDOL : BJFSR88 /QURE	11.78							
Settled	PENSERRASECURITIES / 0.48 UNIQUE N.V. COM EUR0.05 PRICE: 11.78 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	UNIQUE N.V. COM EUR0.05	-6,471.000	51,217.54	0.00	0.00	-134,454.74	-83,237.20	0.00	-83,237.20
19 Sep 23	SEDOL : BJFSR88 /QURE	7.92							
Settled	PENSERRASECURITIES / 32.36 UNIQUE N.V. COM EUR0.05 PRICE: 7.92 BROKER COMMISSION: 32.36 OTHER CHARGES: 0.42 BROKER: PENSERRASECURITIES								
05 Jul 23	UNITED CMNTY BK BLAIRSVILLE GA	-62.000	1,560.83	0.00	0.00	-2,157.59	-596.76	0.00	-596.76
07 Jul 23	COM	25.19							
Settled	SEDOL : 2862156 /UCB PENSERRASECURITIES / 0.93 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 25.19 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	UNITED CMNTY BK BLAIRSVILLE GA	-49.000	1,423.67	0.00	0.00	-1,705.19	-281.52	0.00	-281.52
02 Aug 23	COM	29.07							
Settled	SEDOL : 2862156 /UCB WILLIAMS CAPITAL GROUP L.P.,THE / 0.74 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 29.07 BROKER COMMISSION: 0.74 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

31 Aug 23 05 Sep 23 Settled	UNITED CMNTY BK BLAIRSVILLE GA COM SEDOL : 2862156 /UCB LOOP CAPITAL MARKETS LLC / 1.35 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 27.0 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC	-90.000 27.00	2,428.63	0.00	0.00	-3,131.98	-703.35	0.00	-703.35
15 Sep 23 19 Sep 23 Settled	UNITED CMNTY BK BLAIRSVILLE GA COM SEDOL : 2862156 /UCB PENSERRASECURITIES / 1.12 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 26.05 BROKER COMMISSION: 1.12 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-224.000 26.05	5,834.03	0.00	0.00	-7,795.16	-1,961.13	0.00	-1,961.13
05 Jul 23 07 Jul 23 Settled	UNITED FIRE GROUP INC COM USD0.001 SEDOL : B4WXG84 /UFCS PENSERRASECURITIES / 0.24 UNITED FIRE GROUP COM USD0.001 PRICE: 23.06 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-16.000 23.06	368.71	0.00	0.00	-405.76	-37.05	0.00	-37.05
15 Sep 23 19 Sep 23 Settled	UNITED FIRE GROUP INC COM USD0.001 SEDOL : B4WXG84 /UFCS PENSERRASECURITIES / 1.23 UNITED FIRE GROUP COM USD0.001 PRICE: 19.85 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-245.000 19.85	4,861.98	0.00	0.00	-6,213.18	-1,351.20	0.00	-1,351.20
05 Jul 23 07 Jul 23 Settled	UNITED NAT FOODS INC COM SEDOL : 2895163 /UNFI PENSERRASECURITIES / 0.69	-46.000 20.01	919.76	0.00	0.00	-1,889.81	-970.05	0.00	-970.05

◆ 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

	UTD NATURAL FOODS COM USD0.01 PRICE: 20.01 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	UNITED NAT FOODS INC COM	-34.000	681.18	0.00	0.00	-1,396.81	-715.63	0.00	-715.63
28 Aug 23	SEDOL : 2895163 /UNFI	20.05							
Settled	LOOP CAPITAL MARKETS LLC / 0.51 UTD NATURAL FOODS COM USD0.01 PRICE: 20.05 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	UNITED NAT FOODS INC COM	-550.000	10,337.16	0.00	0.00	-22,595.51	-12,258.35	0.00	-12,258.35
19 Sep 23	SEDOL : 2895163 /UNFI	18.80							
Settled	PENSERRASECURITIES / 2.75 UTD NATURAL FOODS COM USD0.01 PRICE: 18.8 BROKER COMMISSION: 2.75 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	UNITI GROUP INC COM	-183.000	901.26	0.00	0.00	-2,231.66	-1,330.40	0.00	-1,330.40
07 Jul 23	SEDOL : BD6VBR1 /UNIT	4.94							
Settled	PENSERRASECURITIES / 2.75 UNITI GROUP INC COM USD0.0001 PRICE: 4.94 BROKER COMMISSION: 2.75 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	UNITI GROUP INC COM	-136.000	692.91	0.00	0.00	-1,658.50	-965.59	0.00	-965.59
28 Aug 23	SEDOL : BD6VBR1 /UNIT	5.11							
Settled	LOOP CAPITAL MARKETS LLC / 2.04 UNITI GROUP INC COM USD0.0001 PRICE: 5.11 BROKER COMMISSION: 2.04 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	UNITI GROUP INC COM	-1,724.000	9,007.82	0.00	0.00	-21,023.93	-12,016.11	0.00	-12,016.11
19 Sep 23	SEDOL : BD6VBR1 /UNIT	5.23							
Settled	PENSERRASECURITIES / 8.62 UNITI GROUP INC COM USD0.0001 PRICE: 5.23 BROKER COMMISSION: 8.62 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	UNITIL CORP COM	-12.000	606.17	0.00	0.00	-554.70	51.47	0.00	51.47
07 Jul 23	SEDOL : 2925037 /UTL	50.53							
Settled	PENSERRASECURITIES / 0.18 UNITIL CORP COM NPV PRICE: 50.53 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	UNITIL CORP COM	-126.000	5,915.02	0.00	0.00	-5,824.38	90.64	0.00	90.64
19 Sep 23	SEDOL : 2925037 /UTL	46.95							
Settled	PENSERRASECURITIES / 0.63 UNITIL CORP COM NPV PRICE: 46.95 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	UNIVERSAL CORP VA COM	-19.000	959.58	0.00	0.00	-1,024.02	-64.44	0.00	-64.44
07 Jul 23	SEDOL : 2923804 /UVV	50.52							
Settled	PENSERRASECURITIES / 0.29 UNIVERSAL CORP COM NPV PRICE: 50.52 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	UNIVERSAL CORP VA COM	-14.000	668.42	0.00	0.00	-754.54	-86.12	0.00	-86.12
28 Aug 23	SEDOL : 2923804 /UVV	47.76							
Settled	LOOP CAPITAL MARKETS LLC / 0.21 UNIVERSAL CORP COM NPV PRICE: 47.76 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	UNIVERSAL CORP VA COM	-167.000	7,975.01	0.00	0.00	-9,000.62	-1,025.61	0.00	-1,025.61
19 Sep 23	SEDOL : 2923804 /UVV	47.76							
Settled	PENSERRASECURITIES / 0.84 UNIVERSAL CORP COM NPV PRICE: 47.76 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	UNIVERSAL HEALTH RLTY INCOME	-9.000	427.08	0.00	0.00	-512.77	-85.69	0.00	-85.69
07 Jul 23	TR SH BEN INT SH BEN INT	47.47							
Settled	SEDOL : 2927497 /UHT PENSERRASECURITIES / 0.14 UNIVERSAL HLTH RLT SHS BEN INT USD0.01 PRICE: 47.47 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	UNIVERSAL HEALTH RLTY INCOME	-98.000	4,408.49	0.00	0.00	-5,583.49	-1,175.00	0.00	-1,175.00
19 Sep 23	TR SH BEN INT SH BEN INT	44.99							
Settled	SEDOL : 2927497 /UHT PENSERRASECURITIES / 0.49 UNIVERSAL HLTH RLT SHS BEN INT USD0.01 PRICE: 44.99 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
05 Jul 23	UNIVERSAL INS HLDGS INC COM	-21.000	313.62	0.00	0.00	-325.82	-12.20	0.00	-12.20
07 Jul 23	SEDOL : 2912374 /UVE	14.95							
Settled	PENSERRASECURITIES / 0.32 UNIVERSAL INSURANC COM USD0.01 PRICE: 14.95 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	UNIVERSAL INS HLDGS INC COM	-4,233.000	54,838.07	0.00	0.00	-65,676.04	-10,837.97	0.00	-10,837.97
19 Sep 23	SEDOL : 2912374 /UVE	12.96							
Settled	PENSERRASECURITIES / 21.17 UNIVERSAL INSURANC COM USD0.01 PRICE: 12.96 BROKER COMMISSION: 21.17 OTHER CHARGES: 0.44 BROKER: PENSERRASECURITIES								
05 Jul 23	UPBOUND GRP INC COM USD0.01	-39.000	1,199.43	0.00	0.00	-1,673.04	-473.61	0.00	-473.61
07 Jul 23	SEDOL : 2733092 /UPBD	30.77							
Settled	PENSERRASECURITIES / 0.59 UPBOUND GRP INC COM USD0.01 PRICE: 30.77 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	UPBOUND GRP INC COM USD0.01	-28.000	814.37	0.00	0.00	-1,201.16	-386.79	0.00	-386.79
28 Aug 23	SEDOL : 2733092 /JPBD	29.10							
Settled	LOOP CAPITAL MARKETS LLC / 0.42 UPBOUND GRP INC COM USD0.01 PRICE: 29.1 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	UPBOUND GRP INC COM USD0.01	-1,018.000	29,689.73	0.00	0.00	-43,670.71	-13,980.98	0.00	-13,980.98
19 Sep 23	SEDOL : 2733092 /JPBD	29.17							
Settled	PENSERRASECURITIES / 5.09 UPBOUND GRP INC COM USD0.01 PRICE: 29.17 BROKER COMMISSION: 5.09 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
05 Jul 23	URBAN EDGE PPTYS COM	-90.000	1,409.83	0.00	0.00	-1,604.63	-194.80	0.00	-194.80
07 Jul 23	SEDOL : BTPSGQ9 /UE	15.68							
Settled	PENSERRASECURITIES / 1.35 URBAN EDGE PPTYS COM USD0.01 PRICE: 15.68 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	URBAN EDGE PPTYS COM	-67.000	1,030.78	0.00	0.00	-1,194.56	-163.78	0.00	-163.78
28 Aug 23	SEDOL : BTPSGQ9 /UE	15.40							
Settled	LOOP CAPITAL MARKETS LLC / 1.01 URBAN EDGE PPTYS COM USD0.01 PRICE: 15.4 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	URBAN EDGE PPTYS COM	-80.000	1,307.58	0.00	0.00	-1,426.34	-118.76	0.00	-118.76
05 Sep 23	SEDOL : BTPSGQ9 /UE	16.36							
Settled	LOOP CAPITAL MARKETS LLC / 1.20 URBAN EDGE PPTYS COM USD0.01 PRICE: 16.36 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	URBAN EDGE PPTYS COM	-767.000	12,804.95	0.00	0.00	-13,675.01	-870.06	0.00	-870.06
19 Sep 23	SEDOL : BTPSGQ9 /UE	16.70							
Settled	PENSERRASECURITIES / 3.84								

◆ 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

URBAN EDGE PPTYS COM USD0.01 PRICE: 16.7
 BROKER COMMISSION: 3.84 OTHER CHARGES: 0.11
 BROKER: PENSERRASECURITIES

05 Jul 23	URBAN OUTFITTERS INC COM	-46.000	1,528.79	0.00	0.00	-980.50	548.29	0.00	548.29
07 Jul 23	SEDOL : 2933438 /URBN	33.25							
Settled	PENSERRASECURITIES / 0.69								
	URBAN OUTFITTERS COM USD0.0001 PRICE: 33.25								
	BROKER COMMISSION: 0.69 OTHER CHARGES:								
	0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	URBAN OUTFITTERS INC COM	-100.000	3,635.47	0.00	0.00	-2,131.52	1,503.95	0.00	1,503.95
02 Aug 23	SEDOL : 2933438 /URBN	36.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 1.50								
	URBAN OUTFITTERS COM USD0.0001 PRICE: 36.37								
	BROKER COMMISSION: 1.50 OTHER CHARGES:								
	0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	URBAN OUTFITTERS INC COM	-907.000	30,896.70	0.00	0.00	-19,332.89	11,563.81	0.00	11,563.81
19 Sep 23	SEDOL : 2933438 /URBN	34.07							
Settled	PENSERRASECURITIES / 4.54								
	URBAN OUTFITTERS COM USD0.0001 PRICE: 34.07								
	BROKER COMMISSION: 4.54 OTHER CHARGES:								
	0.25 BROKER: PENSERRASECURITIES								
05 Jul 23	USANA HEALTH SCIENCES INC	-8.000	502.19	0.00	0.00	-750.79	-248.60	0.00	-248.60
07 Jul 23	CDT-SHS	62.79							
Settled	SEDOL : 2267698 /USNA								
	PENSERRASECURITIES / 0.12								
	USANA HLTH SCIENCE COM USD0.001 PRICE:								
	62.79 BROKER COMMISSION: 0.12 OTHER								
	CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	USANA HEALTH SCIENCES INC	-88.000	5,232.87	0.00	0.00	-8,258.71	-3,025.84	0.00	-3,025.84
19 Sep 23	CDT-SHS	59.47							
Settled	SEDOL : 2267698 /USNA								
	PENSERRASECURITIES / 0.44								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

USANA HLTH SCIENCE COM USD0.001 PRICE:
59.47 BROKER COMMISSION: 0.44 OTHER
CHARGES: 0.05 BROKER: PENSERRASECURITIES

05 Jul 23 07 Jul 23 Settled	VANDA PHARMACEUTICALS INC COM SEDOL : B12W3P6 /VNDA PENSERRASECURITIES / 0.47 VANDA PHARMACE INC COM STK USD0.001 PRICE: 6.48 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-31.000 6.48	200.40	0.00	0.00	-455.99	-255.59	0.00	-255.59
15 Sep 23 19 Sep 23 Settled	VANDA PHARMACEUTICALS INC COM SEDOL : B12W3P6 /VNDA PENSERRASECURITIES / 44.39 VANDA PHARMACE INC COM STK USD0.001 PRICE: 4.7 BROKER COMMISSION: 44.39 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES	-8,877.000 4.70	41,677.17	0.00	0.00	-130,575.81	-88,898.64	0.00	-88,898.64
05 Jul 23 07 Jul 23 Settled	VAREX IMAGING CORP COM SEDOL : BDQYVV1 /VREX PENSERRASECURITIES / 0.47 VAREX IMAGING CORP COM USD0.01 PRICE: 23.12 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-31.000 23.12	716.24	0.00	0.00	-806.64	-90.40	0.00	-90.40
15 Sep 23 19 Sep 23 Settled	VAREX IMAGING CORP COM SEDOL : BDQYVV1 /VREX PENSERRASECURITIES / 1.59 VAREX IMAGING CORP COM USD0.01 PRICE: 18.85 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-318.000 18.85	5,992.66	0.00	0.00	-8,274.57	-2,281.91	0.00	-2,281.91
05 Jul 23 07 Jul 23 Settled	VEECO INSTRS INC DEL COM SEDOL : 2938422 /VECO PENSERRASECURITIES / 0.60	-40.000 24.84	992.99	0.00	0.00	-1,071.57	-78.58	0.00	-78.58

◆ 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

	VEECO INSTRUMENTS COM USD0.01 PRICE: 24.84 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	VEECO INSTRS INC DEL COM	-29.000	808.65	0.00	0.00	-776.89	31.76	0.00	31.76
28 Aug 23	SEDOL : 2938422 /VECO	27.90							
Settled	LOOP CAPITAL MARKETS LLC / 0.44 VEECO INSTRUMENTS COM USD0.01 PRICE: 27.9 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	VERADIGM INC COM USD0.01	-84.000	1,065.53	0.00	0.00	-1,556.88	-491.35	0.00	-491.35
07 Jul 23	SEDOL : 2710039 /MDRX	12.70							
Settled	PENSERRASECURITIES / 1.26 VERADIGM INC COM USD0.01 PRICE: 12.7 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	VERADIGM INC COM USD0.01	-62.000	829.24	0.00	0.00	-1,149.13	-319.89	0.00	-319.89
28 Aug 23	SEDOL : 2710039 /MDRX	13.39							
Settled	LOOP CAPITAL MARKETS LLC / 0.93 VERADIGM INC COM USD0.01 PRICE: 13.39 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	VERADIGM INC COM USD0.01	-798.000	9,739.51	0.00	0.00	-14,790.41	-5,050.90	0.00	-5,050.90
19 Sep 23	SEDOL : 2710039 /MDRX	12.21							
Settled	PENSERRASECURITIES / 3.99 VERADIGM INC COM USD0.01 PRICE: 12.21 BROKER COMMISSION: 3.99 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	VERICEL CORP COM	-36.000	1,304.80	0.00	0.00	-1,340.14	-35.34	0.00	-35.34
07 Jul 23	SEDOL : BSBMN89 /VCEL	36.26							
Settled	PENSERRASECURITIES / 0.54 VERICEL CORP COM PRICE: 36.26 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	VERICEL CORP COM	-27.000	873.03	0.00	0.00	-1,005.11	-132.08	0.00	-132.08
28 Aug 23	SEDOL : BSBMN89 /VCEL	32.35							
Settled	LOOP CAPITAL MARKETS LLC / 0.41 VERICEL CORP COM PRICE: 32.35 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	VERICEL CORP COM	-336.000	11,519.66	0.00	0.00	-12,507.99	-988.33	0.00	-988.33
19 Sep 23	SEDOL : BSBMN89 /VCEL	34.29							
Settled	PENSERRASECURITIES / 1.68 VERICEL CORP COM PRICE: 34.29 BROKER COMMISSION: 1.68 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
05 Jul 23	VERIS RESIDENTIAL INC COM STK	-61.000	991.54	0.00	0.00	-1,040.43	-48.89	0.00	-48.89
07 Jul 23	USD0.01	16.27							
Settled	SEDOL : 2192314 /VRE PENSERRASECURITIES / 0.92 VERIS RESIDENTIAL INC COM STK USD0.01 PRICE: 16.27 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	VERIS RESIDENTIAL INC COM STK	-46.000	836.96	0.00	0.00	-784.58	52.38	0.00	52.38
28 Aug 23	USD0.01	18.21							
Settled	SEDOL : 2192314 /VRE LOOP CAPITAL MARKETS LLC / 0.69 VERIS RESIDENTIAL INC COM STK USD0.01 PRICE: 18.21 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	VERIS RESIDENTIAL INC COM STK	-60.000	1,115.69	0.00	0.00	-1,023.37	92.32	0.00	92.32
05 Sep 23	USD0.01	18.61							
Settled	SEDOL : 2192314 /VRE LOOP CAPITAL MARKETS LLC / 0.90								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

VERIS RESIDENTIAL INC COM STK USD0.01 PRICE:
18.61 BROKER COMMISSION: 0.90 OTHER
CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS
LLC

15 Sep 23 19 Sep 23 Settled	VERIS RESIDENTIAL INC COM STK USD0.01 SEDOL : 2192314 /VRE PENSERRASECURITIES / 2.37	-473.000 17.66	8,350.74	0.00	0.00	-8,067.56	283.18	0.00	283.18
05 Jul 23 07 Jul 23 Settled	VERITEX HLDGS INC COM SEDOL : BRCYYB7 /VBTX PENSERRASECURITIES / 0.63 VERITEX HLDGS INC COM USD0.01 PRICE: 18.15 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-42.000 18.15	761.66	0.00	0.00	-1,602.23	-840.57	0.00	-840.57
24 Aug 23 28 Aug 23 Settled	VERITEX HLDGS INC COM SEDOL : BRCYYB7 /VBTX LOOP CAPITAL MARKETS LLC / 0.47 VERITEX HLDGS INC COM USD0.01 PRICE: 19.09 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC	-31.000 19.09	591.31	0.00	0.00	-1,182.59	-591.28	0.00	-591.28
15 Sep 23 19 Sep 23 Settled	VERITEX HLDGS INC COM SEDOL : BRCYYB7 /VBTX PENSERRASECURITIES / 1.97 VERITEX HLDGS INC COM USD0.01 PRICE: 18.66 BROKER COMMISSION: 1.97 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-394.000 18.66	7,350.01	0.00	0.00	-15,030.40	-7,680.39	0.00	-7,680.39
05 Jul 23 07 Jul 23 Settled	VERRA MOBILITY CORP SEDOL : BFX5X8 /VRRM PENSERRASECURITIES / 1.13	-75.000 19.78	1,482.35	0.00	0.00	-1,292.64	189.71	0.00	189.71

◆ 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							

Sales

Equities

Common stock

United States - USD

VERRA MOBILITY COR COM USD0.0001 PRICE:
19.78 BROKER COMMISSION: 1.13 OTHER
CHARGES: 0.02 BROKER: PENSERRASECURITIES

24 Aug 23	VERRA MOBILITY CORP	-80.000	1,526.78	0.00	0.00	-1,378.81	147.97	0.00	147.97
28 Aug 23	SEDOL : BFX5X8 /VRRM	19.10							

Settled
LOOP CAPITAL MARKETS LLC / 1.20
VERRA MOBILITY COR COM USD0.0001 PRICE: 19.1
BROKER COMMISSION: 1.20 OTHER CHARGES:
0.02 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	VERRA MOBILITY CORP	-90.000	1,599.73	0.00	0.00	-1,551.16	48.57	0.00	48.57
05 Sep 23	SEDOL : BFX5X8 /VRRM	17.79							

Settled
LOOP CAPITAL MARKETS LLC / 1.35
VERRA MOBILITY COR COM USD0.0001 PRICE:
17.79 BROKER COMMISSION: 1.35 OTHER
CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS
LLC

05 Jul 23	VIAD CORP COM NEW COM NEW	-16.000	420.71	0.00	0.00	-617.31	-196.60	0.00	-196.60
07 Jul 23	SEDOL : B01KGF5 /VVI	26.31							

Settled
PENSERRASECURITIES / 0.24
VIAD CORP COM USD1.5 PRICE: 26.31 BROKER
COMMISSION: 0.24 OTHER CHARGES: 0.01
BROKER: PENSERRASECURITIES

15 Sep 23	VIAD CORP COM NEW COM NEW	-157.000	4,407.73	0.00	0.00	-6,057.40	-1,649.67	0.00	-1,649.67
19 Sep 23	SEDOL : B01KGF5 /VVI	28.08							

Settled
PENSERRASECURITIES / 0.79
VIAD CORP COM USD1.5 PRICE: 28.08 BROKER
COMMISSION: 0.79 OTHER CHARGES: 0.04
BROKER: PENSERRASECURITIES

05 Jul 23	VIASAT INC COM	-41.000	1,729.56	0.00	0.00	-1,420.81	308.75	0.00	308.75
07 Jul 23	SEDOL : 2946243 /VSAT	42.20							

Settled
PENSERRASECURITIES / 0.62
VIASAT INC COM USD0.0001 PRICE: 42.2 BROKER
COMMISSION: 0.62 OTHER CHARGES: 0.02
BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	VIASAT INC COM	-44.000	1,182.05	0.00	0.00	-1,524.77	-342.72	0.00	-342.72
28 Aug 23	SEDOL : 2946243 /VSAT	26.88							
Settled	LOOP CAPITAL MARKETS LLC / 0.66 VIASAT INC COM USD0.0001 PRICE: 26.88 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	VIASAT INC COM	-50.000	1,386.23	0.00	0.00	-1,732.69	-346.46	0.00	-346.46
05 Sep 23	SEDOL : 2946243 /VSAT	27.74							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 VIASAT INC COM USD0.0001 PRICE: 27.74 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	VIASAT INC COM	-792.000	18,940.52	0.00	0.00	-27,445.87	-8,505.35	0.00	-8,505.35
19 Sep 23	SEDOL : 2946243 /VSAT	23.92							
Settled	PENSERRASECURITIES / 3.96 VIASAT INC COM USD0.0001 PRICE: 23.92 BROKER COMMISSION: 3.96 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	VIAVI SOLUTIONS INC COM NPV	-170.000	1,903.13	0.00	0.00	-2,643.19	-740.06	0.00	-740.06
07 Jul 23	SEDOL : BYXB201 /VIAV	11.21							
Settled	PENSERRASECURITIES / 2.55 VIAVI SOLUTIONS INC COM NPV PRICE: 11.21 BROKER COMMISSION: 2.55 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	VIAVI SOLUTIONS INC COM NPV	-127.000	1,302.36	0.00	0.00	-1,974.62	-672.26	0.00	-672.26
28 Aug 23	SEDOL : BYXB201 /VIAV	10.27							
Settled	LOOP CAPITAL MARKETS LLC / 1.91 VIAVI SOLUTIONS INC COM NPV PRICE: 10.27 BROKER COMMISSION: 1.91 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	VIAVI SOLUTIONS INC COM NPV	-150.000	1,565.23	0.00	0.00	-2,332.23	-767.00	0.00	-767.00
05 Sep 23	SEDOL : BYXB201 /VIAV	10.45							
Settled	LOOP 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

VIAVI SOLUTIONS INC COM NPV PRICE: 10.45
 BROKER COMMISSION: 2.25 OTHER CHARGES:
 0.02 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	VIAVI SOLUTIONS INC COM NPV	-1,473.000	14,501.56	0.00	0.00	-22,902.49	-8,400.93	0.00	-8,400.93
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19 Sep 23
 Settled
 SEDOL : BYXB201 /VIAV
 PENSERRASECURITIES / 7.37
 VIAVI SOLUTIONS INC COM NPV PRICE: 9.85
 BROKER COMMISSION: 7.37 OTHER CHARGES:
 0.12 BROKER: PENSERRASECURITIES

05 Jul 23	VICTORIAS SECRET & CO COM	-60.000	1,158.29	0.00	0.00	-1,176.30	-18.01	0.00	-18.01
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07 Jul 23
 Settled
 SEDOL : BNNTGH3 /VSCO
 PENSERRASECURITIES / 0.90
 VICTORIAS SECRET A COM USD0.01 PRICE: 19.32
 BROKER COMMISSION: 0.90 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

24 Aug 23	VICTORIAS SECRET & CO COM	-44.000	762.73	0.00	0.00	-862.62	-99.89	0.00	-99.89
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28 Aug 23
 Settled
 SEDOL : BNNTGH3 /VSCO
 LOOP CAPITAL MARKETS LLC / 0.66
 VICTORIAS SECRET A COM USD0.01 PRICE: 17.35
 BROKER COMMISSION: 0.66 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

31 Aug 23	VICTORIAS SECRET & CO COM	-60.000	1,149.89	0.00	0.00	-1,176.30	-26.41	0.00	-26.41
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05 Sep 23
 Settled
 SEDOL : BNNTGH3 /VSCO
 LOOP CAPITAL MARKETS LLC / 0.90
 VICTORIAS SECRET A COM USD0.01 PRICE: 19.18
 BROKER COMMISSION: 0.90 OTHER CHARGES:
 0.01 BROKER: LOOP CAPITAL MARKETS LLC

15 Sep 23	VICTORIAS SECRET & CO COM	-684.000	12,643.63	0.00	0.00	-13,409.82	-766.19	0.00	-766.19
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19 Sep 23
 Settled
 SEDOL : BNNTGH3 /VSCO
 PENSERRASECURITIES / 3.42
 VICTORIAS SECRET A COM USD0.01 PRICE: 18.49
 BROKER COMMISSION: 3.42 OTHER CHARGES: 0.11
 BROKER: PENSERRASECURITIES

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	VIR BIOTECHNOLOGY INC COM	-58.000	1,413.73	0.00	0.00	-1,456.69	-42.96	0.00	-42.96
07 Jul 23	SEDOL : BK4PZ38 /VIR	24.39							
Settled	PENSERRASECURITIES / 0.87 VIR BIOTECHNOLOGY COM USD0.0001 PRICE: 24.39 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	VIR BIOTECHNOLOGY INC COM	-44.000	564.73	0.00	0.00	-1,105.08	-540.35	0.00	-540.35
28 Aug 23	SEDOL : BK4PZ38 /VIR	12.85							
Settled	LOOP CAPITAL MARKETS LLC / 0.66 VIR BIOTECHNOLOGY COM USD0.0001 PRICE: 12.85 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	VIRTUS INVT PARTNERS INC COM	-5.000	981.61	0.00	0.00	-1,310.97	-329.36	0.00	-329.36
07 Jul 23	SEDOL : B3KKGQ8 /VRTS	196.34							
Settled	PENSERRASECURITIES / 0.08 VIRTUS INVESTMENT COM USD0.01 PRICE: 196.34 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	VIRTUS INVT PARTNERS INC COM	-4.000	789.33	0.00	0.00	-1,048.78	-259.45	0.00	-259.45
28 Aug 23	SEDOL : B3KKGQ8 /VRTS	197.35							
Settled	LOOP CAPITAL MARKETS LLC / 0.06 VIRTUS INVESTMENT COM USD0.01 PRICE: 197.35 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	VIRTUS INVT PARTNERS INC COM	-54.000	11,164.14	0.00	0.00	-14,158.50	-2,994.36	0.00	-2,994.36
19 Sep 23	SEDOL : B3KKGQ8 /VRTS	206.75							
Settled	PENSERRASECURITIES / 0.27 VIRTUS INVESTMENT COM USD0.01 PRICE: 206.75 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	VITAL ENERGY INC COM	-14.000	640.28	0.00	0.00	-960.30	-320.02	0.00	-320.02
07 Jul 23	USD0.01(POST REV SPLIT)	45.75							
Settled	SEDOL : BLBCYD2 /VTLE PENSERRASECURITIES / 0.21 VITAL ENERGY INC COM USD0.01(POST REV SPLIT) PRICE: 45.75 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	VITAL ENERGY INC COM	-10.000	562.94	0.00	0.00	-685.93	-122.99	0.00	-122.99
28 Aug 23	USD0.01(POST REV SPLIT)	56.31							
Settled	SEDOL : BLBCYD2 /VTLE LOOP CAPITAL MARKETS LLC / 0.15 VITAL ENERGY INC COM USD0.01(POST REV SPLIT) PRICE: 56.31 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	VITAL ENERGY INC COM	-409.000	21,940.62	0.00	0.00	-28,054.62	-6,114.00	0.00	-6,114.00
19 Sep 23	USD0.01(POST REV SPLIT)	53.65							
Settled	SEDOL : BLBCYD2 /VTLE PENSERRASECURITIES / 2.05 VITAL ENERGY INC COM USD0.01(POST REV SPLIT) PRICE: 53.65 BROKER COMMISSION: 2.05 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
05 Jul 23	WABASH NATL CORP COM	-37.000	865.23	0.00	0.00	-684.89	180.34	0.00	180.34
07 Jul 23	SEDOL : 2932048 /WNC	23.40							
Settled	PENSERRASECURITIES / 0.56 WABASH NATIONAL CP COM USD0.01 PRICE: 23.4 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	WABASH NATL CORP COM	-27.000	597.63	0.00	0.00	-499.79	97.84	0.00	97.84
28 Aug 23	SEDOL : 2932048 /WNC	22.15							
Settled	LOOP CAPITAL MARKETS LLC / 0.41 WABASH NATIONAL CP COM USD0.01 PRICE: 22.15 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.01 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

15 Sep 23	WABASH NATL CORP COM	-417.000	9,117.62	0.00	0.00	-7,718.93	1,398.69	0.00	1,398.69
19 Sep 23	SEDOL : 2932048 /WNC	21.87							
Settled	PENSERRASECURITIES / 2.09 WABASH NATIONAL CP COM USD0.01 PRICE: 21.87 BROKER COMMISSION: 2.09 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
05 Jul 23	WAFD INC COM STK USD1	-51.000	1,346.12	0.00	0.00	-1,537.62	-191.50	0.00	-191.50
07 Jul 23	SEDOL : 2941981 /WAFD	26.41							
Settled	PENSERRASECURITIES / 0.77 WASHINGTON FED INC COM USD1 PRICE: 26.41 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	WAFD INC COM STK USD1	-37.000	995.10	0.00	0.00	-1,115.53	-120.43	0.00	-120.43
28 Aug 23	SEDOL : 2941981 /WAFD	26.91							
Settled	LOOP CAPITAL MARKETS LLC / 0.56 WASHINGTON FED INC COM USD1 PRICE: 26.91 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	WAFD INC COM STK USD1	-40.000	1,086.59	0.00	0.00	-1,205.97	-119.38	0.00	-119.38
05 Sep 23	SEDOL : 2941981 /WAFD	27.18							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 WASHINGTON FED INC COM USD1 PRICE: 27.18 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	WAFD INC COM STK USD1	-596.000	15,707.45	0.00	0.00	-17,969.00	-2,261.55	0.00	-2,261.55
19 Sep 23	SEDOL : 2941981 /WAFD	26.36							
Settled	PENSERRASECURITIES / 2.98 WASHINGTON FED INC COM USD1 PRICE: 26.36 BROKER COMMISSION: 2.98 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	WALKER & DUNLOP INC COM .	-24.000	1,879.06	0.00	0.00	-2,990.71	-1,111.65	0.00	-1,111.65
07 Jul 23	SEDOL : B4TZV44 /WD	78.31							
Settled	PENSERRASECURITIES / 0.36								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

WALKER AND DUNLOP COM PRICE: 78.31 BROKER
COMMISSION: 0.36 OTHER CHARGES: 0.02
BROKER: PENSERRASECURITIES

24 Aug 23	WALKER & DUNLOP INC COM .	-18.000	1,512.97	0.00	0.00	-2,243.03	-730.06	0.00	-730.06
28 Aug 23	SEDOL : B4TZV44 /WD	84.07							
Settled	LOOP CAPITAL MARKETS LLC / 0.27 WALKER AND DUNLOP COM PRICE: 84.07 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	WALKER & DUNLOP INC COM .	-20.000	1,706.48	0.00	0.00	-2,492.26	-785.78	0.00	-785.78
05 Sep 23	SEDOL : B4TZV44 /WD	85.34							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 WALKER AND DUNLOP COM PRICE: 85.34 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	WARRIOR MET COAL INC COM	-39.000	1,551.20	0.00	0.00	-1,084.93	466.27	0.00	466.27
07 Jul 23	SEDOL : BF2X272 /HCC	39.79							
Settled	PENSERRASECURITIES / 0.59 WARRIOR MET COAL I COM USD0.01 PRICE: 39.79 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	WARRIOR MET COAL INC COM	-100.000	4,423.46	0.00	0.00	-2,781.88	1,641.58	0.00	1,641.58
02 Aug 23	SEDOL : BF2X272 /HCC	44.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 WARRIOR MET COAL I COM USD0.01 PRICE: 44.25 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Sep 23	WARRIOR MET COAL INC COM	-305.000	14,406.55	0.00	0.00	-8,484.74	5,921.81	0.00	5,921.81
19 Sep 23	SEDOL : BF2X272 /HCC	47.24							
Settled	PENSERRASECURITIES / 1.53 WARRIOR MET COAL I COM USD0.01 PRICE: 47.24 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	WD 40 CO COM STK	-10.000	1,862.33	0.00	0.00	-2,175.11	-312.78	0.00	-312.78
07 Jul 23	SEDOL : 2944742 /WDFC	186.25							
Settled	PENSERRASECURITIES / 0.15 WD-40 CO COM USD0.001 PRICE: 186.25 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	WD 40 CO COM STK	-8.000	1,742.74	0.00	0.00	-1,740.09	2.65	0.00	2.65
28 Aug 23	SEDOL : 2944742 /WDFC	217.86							
Settled	LOOP CAPITAL MARKETS LLC / 0.12 WD-40 CO COM USD0.001 PRICE: 217.86 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	WD 40 CO COM STK	-8.000	1,718.82	0.00	0.00	-1,740.09	-21.27	0.00	-21.27
05 Sep 23	SEDOL : 2944742 /WDFC	214.87							
Settled	LOOP CAPITAL MARKETS LLC / 0.12 WD-40 CO COM USD0.001 PRICE: 214.87 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	WD 40 CO COM STK	-92.000	18,921.02	0.00	0.00	-20,011.03	-1,090.01	0.00	-1,090.01
19 Sep 23	SEDOL : 2944742 /WDFC	205.67							
Settled	PENSERRASECURITIES / 0.46 WD-40 CO COM USD0.001 PRICE: 205.67 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
15 Sep 23	WELLS FARGO & CO NEW COM STK	-6,656.000	285,839.63	0.00	0.00	-335,834.97	-49,995.34	0.00	-49,995.34
19 Sep 23	SEDOL : 2649100 /WFC	42.95							
Settled	PENSERRASECURITIES / 33.28 WELLS FARGO & CO COM USD1.666 PRICE: 42.95 BROKER COMMISSION: 33.28 OTHER CHARGES: 2.29 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

05 Jul 23	WESTAMERICA BANCORPORATION	-21.000	823.50	0.00	0.00	-1,228.08	-404.58	0.00	-404.58
07 Jul 23	COM	39.23							
Settled	SEDOL : 2950374 /WABC PENSERRASECURITIES / 0.32 WESTAMERICA BANCP COM NPV PRICE: 39.23 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	WESTAMERICA BANCORPORATION	-15.000	666.66	0.00	0.00	-877.20	-210.54	0.00	-210.54
28 Aug 23	COM	44.46							
Settled	SEDOL : 2950374 /WABC LOOP CAPITAL MARKETS LLC / 0.23 WESTAMERICA BANCP COM NPV PRICE: 44.46 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	WESTAMERICA BANCORPORATION	-194.000	8,501.98	0.00	0.00	-11,345.16	-2,843.18	0.00	-2,843.18
19 Sep 23	COM	43.83							
Settled	SEDOL : 2950374 /WABC PENSERRASECURITIES / 0.97 WESTAMERICA BANCP COM NPV PRICE: 43.83 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	WHITESTONE REIT COMMON	-35.000	339.31	0.00	0.00	-369.49	-30.18	0.00	-30.18
07 Jul 23	SHARES	9.71							
Settled	SEDOL : B6452T5 /WSR PENSERRASECURITIES / 0.53 WHITESTONE REIT COMMON SHARES PRICE: 9.71 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	WILEY JOHN & SONS INC CL A	-33.000	1,078.59	0.00	0.00	-1,104.35	-25.76	0.00	-25.76
07 Jul 23	SEDOL : 2965668 /WLY	32.70							
Settled	PENSERRASECURITIES / 0.50 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 32.7 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

24 Aug 23	WILEY JOHN & SONS INC CL A	-24.000	873.95	0.00	0.00	-803.16	70.79	0.00	70.79
28 Aug 23	SEDOL : 2965668 /WLY	36.43							
Settled	LOOP CAPITAL MARKETS LLC / 0.36 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 36.43 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	WILEY JOHN & SONS INC CL A	-30.000	1,114.34	0.00	0.00	-1,003.95	110.39	0.00	110.39
05 Sep 23	SEDOL : 2965668 /WLY	37.16							
Settled	LOOP CAPITAL MARKETS LLC / 0.45 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 37.16 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	WILEY JOHN & SONS INC CL A	-304.000	11,139.99	0.00	0.00	-10,173.36	966.63	0.00	966.63
19 Sep 23	SEDOL : 2965668 /WLY	36.65							
Settled	PENSERRASECURITIES / 1.52 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 36.65 BROKER COMMISSION: 1.52 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
05 Jul 23	WINNEBAGO INDS INC COM	-24.000	1,572.34	0.00	0.00	-1,525.78	46.56	0.00	46.56
07 Jul 23	SEDOL : 2972721 /WGO	65.53							
Settled	PENSERRASECURITIES / 0.36 WINNEBAGO INDS INC COM USD0.50 PRICE: 65.53 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	WINNEBAGO INDS INC COM	-100.000	6,878.44	0.00	0.00	-6,357.42	521.02	0.00	521.02
02 Aug 23	SEDOL : 2972721 /WGO	68.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 WINNEBAGO INDS INC COM USD0.50 PRICE: 68.8 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 955 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

24 Aug 23	WINNEBAGO INDS INC COM	-26.000	1,618.35	0.00	0.00	-1,656.01	-37.66	0.00	-37.66
28 Aug 23	SEDOL : 2972721 /WGO	62.26							
Settled	LOOP CAPITAL MARKETS LLC / 0.39 WINNEBAGO INDS INC COM USD0.50 PRICE: 62.26 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	WINNEBAGO INDS INC COM	-20.000	1,296.68	0.00	0.00	-1,273.86	22.82	0.00	22.82
05 Sep 23	SEDOL : 2972721 /WGO	64.85							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 WINNEBAGO INDS INC COM USD0.50 PRICE: 64.85 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	WINNEBAGO INDS INC COM	-254.000	15,269.08	0.00	0.00	-16,177.96	-908.88	0.00	-908.88
19 Sep 23	SEDOL : 2972721 /WGO	60.12							
Settled	PENSERRASECURITIES / 1.27 WINNEBAGO INDS INC COM USD0.50 PRICE: 60.12 BROKER COMMISSION: 1.27 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
05 Jul 23	WISDOM TREE INC	-87.000	593.76	0.00	0.00	-506.39	87.37	0.00	87.37
07 Jul 23	SEDOL : 2476513 /WT	6.84							
Settled	PENSERRASECURITIES / 1.31 WISDOM TREE INC PRICE: 6.84 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	WISDOM TREE INC	-774.000	5,576.62	0.00	0.00	-4,505.11	1,071.51	0.00	1,071.51
19 Sep 23	SEDOL : 2476513 /WT	7.21							
Settled	PENSERRASECURITIES / 3.87 WISDOM TREE INC PRICE: 7.21 BROKER COMMISSION: 3.87 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	WOLVERINE WORLD WIDE INC COM	-60.000	878.69	0.00	0.00	-1,606.82	-728.13	0.00	-728.13
07 Jul 23	SEDOL : 2977500 /WWW	14.66							
Settled	PENSERRASECURITIES / 0.90								

*Generated by Northern Trust from periodic data on 17 Dec 24 B001

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

WOLVERINE WORLD WD COM USD1 PRICE: 14.66
 BROKER COMMISSION: 0.90 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Sep 23	WOLVERINE WORLD WIDE INC COM	-613.000	5,164.47	0.00	0.00	-16,416.38	-11,251.91	0.00	-11,251.91
19 Sep 23	SEDOL : 2977500 /WWW	8.43							
Settled	PENSERRASECURITIES / 3.07 WOLVERINE WORLD WD COM USD1 PRICE: 8.43 BROKER COMMISSION: 3.07 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
05 Jul 23	WORLD ACCEP CORP S C NEW	-3.000	390.18	0.00	0.00	-617.98	-227.80	0.00	-227.80
07 Jul 23	COM	130.08							
Settled	SEDOL : 2981181 /WRLD PENSERRASECURITIES / 0.05 WORLD ACCEPTANCE COM NPV PRICE: 130.08 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	WORLD KINECT CORPORATION	-48.000	998.63	0.00	0.00	-1,341.61	-342.98	0.00	-342.98
07 Jul 23	COM USD0.01	20.82							
Settled	SEDOL : 2469450 /WKC PENSERRASECURITIES / 0.72 WORLD KINECT CORPORATION COM USD0.01 PRICE: 20.82 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	WORLD KINECT CORPORATION	-35.000	755.46	0.00	0.00	-978.26	-222.80	0.00	-222.80
28 Aug 23	COM USD0.01	21.60							
Settled	SEDOL : 2469450 /WKC LOOP CAPITAL MARKETS LLC / 0.53 WORLD KINECT CORPORATION COM USD0.01 PRICE: 21.6 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 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

15 Sep 23	WORLD KINECT CORPORATION	-737.000	16,807.14	0.00	0.00	-20,599.30	-3,792.16	0.00	-3,792.16
19 Sep 23	COM USD0.01	22.81							
Settled	SEDOL : 2469450 /WKC PENSERRASECURITIES / 3.69 WORLD KINECT CORPORATION COM USD0.01 PRICE: 22.81 BROKER COMMISSION: 3.69 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
05 Jul 23	WSFS FINANCIAL CORP COM	-47.000	1,777.75	0.00	0.00	-2,402.14	-624.39	0.00	-624.39
07 Jul 23	SEDOL : 2940375 /WSFS	37.84							
Settled	PENSERRASECURITIES / 0.71 WSFS FINL CORP COM USD0.01 PRICE: 37.84 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	WSFS FINANCIAL CORP COM	-35.000	1,383.35	0.00	0.00	-1,788.83	-405.48	0.00	-405.48
28 Aug 23	SEDOL : 2940375 /WSFS	39.54							
Settled	LOOP CAPITAL MARKETS LLC / 0.53 WSFS FINL CORP COM USD0.01 PRICE: 39.54 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	WSFS FINANCIAL CORP COM	-40.000	1,571.38	0.00	0.00	-2,044.38	-473.00	0.00	-473.00
05 Sep 23	SEDOL : 2940375 /WSFS	39.30							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 WSFS FINL CORP COM USD0.01 PRICE: 39.3 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	WSFS FINANCIAL CORP COM	-466.000	17,789.40	0.00	0.00	-23,816.98	-6,027.58	0.00	-6,027.58
19 Sep 23	SEDOL : 2940375 /WSFS	38.18							
Settled	PENSERRASECURITIES / 2.33 WSFS FINL CORP COM USD0.01 PRICE: 38.18 BROKER COMMISSION: 2.33 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
05 Jul 23	XENCOR INC COM	-46.000	1,115.72	0.00	0.00	-1,541.91	-426.19	0.00	-426.19
07 Jul 23	SEDOL : BGCYWN8 /XNCR	24.27							
Settled	PENSERRASECURITIES / 0.69								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

	XENCOR INC COM USD0.01 PRICE: 24.27 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	XENCOR INC COM	-35.000	790.11	0.00	0.00	-1,173.19	-383.08	0.00	-383.08
28 Aug 23	SEDOL : BGCYWN8 /XNCR	22.59							
Settled	LOOP CAPITAL MARKETS LLC / 0.53 XENCOR INC COM USD0.01 PRICE: 22.59 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	XENCOR INC COM	-408.000	8,439.41	0.00	0.00	-13,676.09	-5,236.68	0.00	-5,236.68
19 Sep 23	SEDOL : BGCYWN8 /XNCR	20.69							
Settled	PENSERRASECURITIES / 2.04 XENCOR INC COM USD0.01 PRICE: 20.69 BROKER COMMISSION: 2.04 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
05 Jul 23	XENIA HOTELS & RESORTS INC	-84.000	1,056.29	0.00	0.00	-1,456.07	-399.78	0.00	-399.78
07 Jul 23	COM	12.59							
Settled	SEDOL : BVV6CY1 /XHR PENSERRASECURITIES / 1.26 XENIA HOTELS & RES COM USD0.01 PRICE: 12.59 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
24 Aug 23	XENIA HOTELS & RESORTS INC	-62.000	692.84	0.00	0.00	-1,074.72	-381.88	0.00	-381.88
28 Aug 23	COM	11.19							
Settled	SEDOL : BVV6CY1 /XHR LOOP CAPITAL MARKETS LLC / 0.93 XENIA HOTELS & RES COM USD0.01 PRICE: 11.19 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
15 Sep 23	XENIA HOTELS & RESORTS INC	-1,126.000	13,877.83	0.00	0.00	-19,518.25	-5,640.42	0.00	-5,640.42
19 Sep 23	COM	12.33							
Settled	SEDOL : BVV6CY1 /XHR PENSERRASECURITIES / 5.63								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

XENIA HOTELS & RES COM USD0.01 PRICE: 12.33
 BROKER COMMISSION: 5.63 OTHER CHARGES:
 0.12 BROKER: PENSERRASECURITIES

05 Jul 23	XPEL INC COM	-15.000	1,260.05	0.00	0.00	-925.26	334.79	0.00	334.79
07 Jul 23	SEDOL : BJV2ZZ7 /XPEL	84.02							
Settled	PENSERRASECURITIES / 0.23 XPEL INC COM USD0.001 PRICE: 84.02 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
24 Aug 23	XPEL INC COM	-11.000	917.11	0.00	0.00	-678.53	238.58	0.00	238.58
28 Aug 23	SEDOL : BJV2ZZ7 /XPEL	83.39							
Settled	LOOP CAPITAL MARKETS LLC / 0.17 XPEL INC COM USD0.001 PRICE: 83.39 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jul 23	XPERI INC COM	-32.000	407.83	0.00	0.00	-410.12	-2.29	0.00	-2.29
07 Jul 23	SEDOL : BQV3RS6 /XPER	12.76							
Settled	PENSERRASECURITIES / 0.48 XPERI INC COM USD0.001 PRICE: 12.76 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
05 Jul 23	YELP INC COM	-53.000	1,932.09	0.00	0.00	-1,529.20	402.89	0.00	402.89
07 Jul 23	SEDOL : B7KCD72 /YELP	36.47							
Settled	PENSERRASECURITIES / 0.80 YELP INC COM USD0.000001 PRICE: 36.47 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
31 Jul 23	YELP INC COM	-100.000	4,503.46	0.00	0.00	-2,885.28	1,618.18	0.00	1,618.18
02 Aug 23	SEDOL : B7KCD72 /YELP	45.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 YELP INC COM USD0.000001 PRICE: 45.05 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

15 Sep 23	YELP INC COM	-459.000	19,633.56	0.00	0.00	-13,243.41	6,390.15	0.00	6,390.15
19 Sep 23	SEDOL : B7KCD72 /YELP	42.78							
Settled	PENSERRASECURITIES / 2.30 YELP INC COM USD0.000001 PRICE: 42.78 BROKER COMMISSION: 2.30 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
05 Jul 23	ZYNEX INC COM STK	-16.000	146.47	0.00	0.00	-144.26	2.21	0.00	2.21
07 Jul 23	SEDOL : 2226042 /ZYXI	9.17							
Settled	PENSERRASECURITIES / 0.24 ZYNEX INC COM USD0.001 PRICE: 9.17 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Sep 23	ZYNEX INC COM STK	-3,285.000	27,216.00	0.00	0.00	-29,618.80	-2,402.80	0.00	-2,402.80
19 Sep 23	SEDOL : 2226042 /ZYXI	8.29							
Settled	PENSERRASECURITIES / 16.43 ZYNEX INC COM USD0.001 PRICE: 8.29 BROKER COMMISSION: 16.43 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES								
Total United States - USD			16,110,883.40	0.00	0.00	-17,793,291.52	-1,682,408.12	0.00	-1,682,408.12
Total common stock			16,183,264.24	0.00	0.00	-17,861,509.52	-1,678,245.28	0.00	-1,678,245.28

Funds - common stock

International Region - USD

31 Aug 23	CF SSGA MSCI CAD SMALL CAP	-29,145.315	429,000.00	0.00	0.00	-445,099.89	-16,099.89	0.00	-16,099.89
31 Aug 23	INDX SL FUND ZVCB2	14.7193468							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 14.7193468 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			429,000.00	0.00	0.00	-445,099.89	-16,099.89	0.00	-16,099.89
Total funds - common stock			429,000.00	0.00	0.00	-445,099.89	-16,099.89	0.00	-16,099.89

◆ Investment Transaction Detail

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

Sales

Equities

Funds - equities etf

United States - USD

27 Jul 23	ISHARES CORE S P 500 ETF	-100.000	45,491.13	0.00	0.00	-40,729.57	4,761.56	0.00	4,761.56
31 Jul 23	SEDOL : 2593025 /IVV	454.92							
Settled	PENSERRASECURITIES / 0.50 ISHARES CORE S P 500 ETF PRICE: 454.92 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.37 BROKER: PENSERRASECURITIES								
07 Aug 23	ISHARES CORE S P 500 ETF	-1,650.000	746,370.37	0.00	0.00	-672,037.98	74,332.39	0.00	74,332.39
09 Aug 23	SEDOL : 2593025 /IVV	452.3643							
Settled	CABRERA CAPITAL MARKETS LLC / 24.75 ISHARES CORE S P 500 ETF PRICE: 452.364303 BROKER COMMISSION: 24.75 OTHER CHARGES: 5.98 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Sep 23	ISHARES CORE S P 500 ETF	-500.000	223,520.71	0.00	0.00	-203,647.87	19,872.84	0.00	19,872.84
19 Sep 23	SEDOL : 2593025 /IVV	447.05							
Settled	PENSERRASECURITIES / 2.50 ISHARES CORE S P 500 ETF PRICE: 447.05 BROKER COMMISSION: 2.50 OTHER CHARGES: 1.79 BROKER: PENSERRASECURITIES								
05 Jul 23	MFC ISHARES TR CORE S&P	-75.000	7,408.06	0.00	0.00	-7,167.01	241.05	0.00	241.05
07 Jul 23	SMALL-CAP ETF	98.79							
Settled	SEDOL : 2678869 /IJR PENSERRASECURITIES / 1.13 ISHARES CORE S&P SMALL-CAP ETF PRICE: 98.79 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
09 Aug 23	MFC ISHARES TR CORE S&P	-436.000	44,687.46	0.00	0.00	-45,252.44	-564.98	0.00	-564.98
11 Aug 23	SMALL-CAP ETF	102.51							
Settled	SEDOL : 2678869 /IJR ACADEMY SECURITIES INC / 6.54 ISHARES CORE S&P SMALL-CAP ETF PRICE: 102.51 BROKER COMMISSION: 6.54 OTHER CHARGES: 0.36 BROKER: ACADEMY SECURITIES INC								

◆ 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

Funds - equities etf

United States - USD

11 Aug 23	MFC ISHARES TR CORE S&P	-245.000	24,993.47	0.00	0.00	-25,428.55	-435.08	0.00	-435.08
15 Aug 23	SMALL-CAP ETF	102.03							
Settled	SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 3.68 ISHARES CORE S&P SMALL-CAP ETF PRICE: 102.03 BROKER COMMISSION: 3.68 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
18 Aug 23	MFC ISHARES TR CORE S&P	-2,940.000	290,160.97	0.00	0.00	-305,142.60	-14,981.63	0.00	-14,981.63
22 Aug 23	SMALL-CAP ETF	98.71							
Settled	SEDOL : 2678869 /IJR LOOP CAPITAL MARKETS LLC / 44.10 ISHARES CORE S&P SMALL-CAP ETF PRICE: 98.71 BROKER COMMISSION: 44.10 OTHER CHARGES: 2.33 BROKER: LOOP CAPITAL MARKETS LLC								
24 Aug 23	MFC ISHARES TR CORE S&P	-1,270.000	124,566.95	0.00	0.00	-124,884.79	-317.84	0.00	-317.84
28 Aug 23	SMALL-CAP ETF	98.10							
Settled	SEDOL : 2678869 /IJR LOOP CAPITAL MARKETS LLC / 19.05 ISHARES CORE S&P SMALL-CAP ETF PRICE: 98.1 BROKER COMMISSION: 19.05 OTHER CHARGES: 1.00 BROKER: LOOP CAPITAL MARKETS LLC								
31 Aug 23	MFC ISHARES TR CORE S&P	-1,210.000	121,924.67	0.00	0.00	-118,984.72	2,939.95	0.00	2,939.95
05 Sep 23	SMALL-CAP ETF	100.78							
Settled	SEDOL : 2678869 /IJR LOOP CAPITAL MARKETS LLC / 18.15 ISHARES CORE S&P SMALL-CAP ETF PRICE: 100.78 BROKER COMMISSION: 18.15 OTHER CHARGES: 0.98 BROKER: LOOP CAPITAL MARKETS LLC								
11 Sep 23	MFC ISHARES TR CORE S&P	-923.000	89,922.55	0.00	0.00	-90,211.68	-289.13	0.00	-289.13
13 Sep 23	SMALL-CAP ETF	97.44							
Settled	SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 13.85								

◆ Investment Transaction Detail

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

Sales

Equities

Funds - equities etf

United States - USD

ISHARES CORE S&P SMALL-CAP ETF PRICE: 97.44
 BROKER COMMISSION: 13.85 OTHER CHARGES:
 0.72 BROKER: CABRERA CAPITAL MARKETS LLC

15 Sep 23	MFC ISHARES TR RUSSELL	-30,678.000	2,202,822.30	0.00	0.00	-2,206,470.31	-3,648.01	0.00	-3,648.01
19 Sep 23	MID-CAP ETF	71.8102							
Settled	SEDOL : B4ZD2Y9 /IWR PENSERRASECURITIES / 153.39 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 71.8102001 BROKER COMMISSION: 153.39 OTHER CHARGES: 17.63 BROKER: PENSERRASECURITIES								
Total United States - USD			3,921,868.64	0.00	0.00	-3,839,957.52	81,911.12	0.00	81,911.12
Total funds - equities etf			3,921,868.64	0.00	0.00	-3,839,957.52	81,911.12	0.00	81,911.12
Total equities			20,534,132.88	0.00	0.00	-22,146,566.93	-1,612,434.05	0.00	-1,612,434.05

Fixed Income

Government bonds

Azerbaijan - USD

30 Aug 23	REPUBLIC OF AZERBAIJAN 4.75%	-200,000.000	198,020.00	4,301.39	0.00	-214,024.40	-16,004.40	0.00	-16,004.40
01 Sep 23	DUE 18/03/2024	99.01							
Settled	SEDOL : BKRC075 / MARKETAXESS CORPORATION REPUBLIC OF AZERBAIJAN 4.75% DUE 18/03/2024 PRICE: 99.01 NET BROKER: MARKETAXESS CORPORATION								
Total Azerbaijan - USD			198,020.00	4,301.39	0.00	-214,024.40	-16,004.40	0.00	-16,004.40

Chile - USD

30 Aug 23	CHILE(REPUBLIC OF) INC 3.125%	-200,000.000	191,256.00	694.44	0.00	-212,095.40	-20,839.40	0.00	-20,839.40
01 Sep 23	DUE 01-21-2026	95.628							
Settled	CUSIP : 168863CA4 / MIZUHO SECURITIES USA INC.								

◆ 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

Chile - USD

CHILE(REPUBLIC OF) INC 3.125% 21/01/202 PRICE:
95.628 NET BROKER: MIZUHO SECURITIES USA
INC.

Total Chile - USD			191,256.00	694.44	0.00	-212,095.40	-20,839.40	0.00	-20,839.40
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Colombia - USD

01 Aug 23	COLOMBIA REP GLOBAL BD 4% DUE	-200,000.000	197,270.00	3,488.89	0.00	-208,472.14	-11,202.14	0.00	-11,202.14
03 Aug 23	02-26-2024/11-26-2023 REG	98.635							
Settled	CUSIP : 195325BQ7 / BBVA SECURITIES INC. COLOMBIA REP GLOBAL BD 4.0% 26/02/2024 PRICE: 98.635 NET BROKER: BBVA SECURITIES INC.								

Total Colombia - USD			197,270.00	3,488.89	0.00	-208,472.14	-11,202.14	0.00	-11,202.14
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Hungary - USD

30 Aug 23	HUNGARY (REPUBLIC OF) 5.75%	-200,000.000	199,940.00	3,162.50	0.00	-219,072.54	-19,132.54	0.00	-19,132.54
01 Sep 23	DUE 11-22-2023	99.97							
Settled	CUSIP : 445545AJ5 / BARCLAYS BANK PLC HUNGARY REP NT 5.75% 22/11/2023 PRICE: 99.97 NET BROKER: BARCLAYS BANK PLC								

Total Hungary - USD			199,940.00	3,162.50	0.00	-219,072.54	-19,132.54	0.00	-19,132.54
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Iraq - USD

18 Aug 23	IRAQ (REPUBLIC OF) 5.8% GTD SNR	-196,875.000	180,140.62	1,173.59	0.00	-190,541.32	-10,400.70	0.00	-10,400.70
22 Aug 23	15/01/2028 USD	91.50							
Settled	SEDOL : B0WLS73 / NOMURA SECURITIES NEW YORK IRAQ (REPUBLIC OF) 5.8% GTD SNR 15/01/2028 PRICE: 91.5 OTHER CHARGES: 0.01 BROKER: NOMURA SECURITIES NEW YORK								

Total Iraq - USD			180,140.62	1,173.59	0.00	-190,541.32	-10,400.70	0.00	-10,400.70
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Romania - 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

Romania - USD

17 Jul 23	PVTPL ROMANIA 3.0% 02-27-2027	-200,000.000	182,324.00	2,366.67	0.00	-193,777.51	-11,453.51	0.00	-11,453.51
19 Jul 23	CUSIP : 77586RAK6 /	91.162							
Settled	HSBC SECURITIES (USA) INC. ROMANIA MEDIUM TRANCHE # 3.0% 27/02/2027 PRICE: 91.162 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Romania - USD			182,324.00	2,366.67	0.00	-193,777.51	-11,453.51	0.00	-11,453.51

Saudi Arabia - USD

13 Jul 23	SAUDI INTL BD 2.9% 22/10/2025	-200,000.000	191,120.00	1,305.00	0.00	-203,866.10	-12,746.10	0.00	-12,746.10
13 Jul 23	SEDOL : BMF06N3 /	95.56							
Settled	BARCLAYS CAPITAL SAUDI INTL BD 2.9% 22/10/2025 PRICE: 95.56 NET BROKER: BARCLAYS CAPITAL								
Total Saudi Arabia - USD			191,120.00	1,305.00	0.00	-203,866.10	-12,746.10	0.00	-12,746.10

United States - USD

29 Aug 23	DTD 604 2.375% DUE 08-15-2024	-3,812,000.000	3,705,234.22	3,936.30	0.00	-3,666,277.43	38,956.79	0.00	38,956.79
31 Aug 23	REG	97.1992187							
Settled	SEDOL : BZ56W01 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 2.375% NTS 15/08/24 USD100 PRICE: 97.19921 NET BROKER: NOMURA SECURITIES NEW YORK								
10 Jul 23	UNITED STATES OF AMER TREAS	-2,500,000.000	2,421,386.72	15,489.13	0.00	-2,468,150.06	-46,763.34	0.00	-46,763.34
11 Jul 23	BONDS 4.0% 11-15-2042	96.855469							
Settled	SEDOL : BL56GP6 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY BDS 4% BDS 15/11/2042 USD1000 PRICE: 96.85546 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							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

25 Jul 23	UNITED STATES OF AMER TREAS	-7,255,000.000	7,121,235.94	56,778.26	0.00	-7,162,571.48	-41,335.54	0.00	-41,335.54
26 Jul 23	BONDS 4.0% 11-15-2042	98.15625							
Settled	SEDOL : BL56GP6 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY BDS 4% BDS 15/11/2042 USD1000 PRICE: 98.15625 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
15 Aug 23	UNITED STATES OF AMER TREAS	-7,500,000.000	7,033,300.78	75,815.22	0.00	-7,404,450.19	-371,149.41	0.00	-371,149.41
16 Aug 23	BONDS 4.0% 11-15-2042	93.777344							
Settled	SEDOL : BL56GP6 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BDS 4% BDS 15/11/2042 USD1000 PRICE: 93.77734 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
22 Aug 23	UNITED STATES OF AMER TREAS	-2,750,000.000	2,539,667.97	29,891.30	0.00	-2,714,965.07	-175,297.10	0.00	-175,297.10
23 Aug 23	BONDS 4.0% 11-15-2042	92.351563							
Settled	SEDOL : BL56GP6 / BARCLAYS BANK PLC USA TREASURY BDS 4% BDS 15/11/2042 USD1000 PRICE: 92.35156 NET BROKER: BARCLAYS BANK PLC								
12 Sep 23	UNITED STATES OF AMER TREAS	-2,750,000.000	2,556,318.36	36,168.48	0.00	-2,714,965.07	-158,646.71	0.00	-158,646.71
13 Sep 23	BONDS 4.0% 11-15-2042	92.957031							
Settled	SEDOL : BL56GP6 / BARCLAYS BANK PLC USA TREASURY BDS 4% BDS 15/11/2042 USD1000 PRICE: 92.95703 NET BROKER: BARCLAYS BANK PLC								
27 Sep 23	UNITED STATES OF AMER TREAS	-3,393,000.000	3,231,302.34	489.38	0.00	-3,158,359.27	72,943.07	0.00	72,943.07
29 Sep 23	NOTES .375% DUE 09-15-2024 REG	95.234375							
Settled	SEDOL : BLHM481 / PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

United States - USD

	USA TREASURY NTS 0.375% NTS 15/09/24 USD1000 PRICE: 95.23437 NET BROKER: PERSHING LLC								
29 Aug 23	UNITED STATES OF AMER TREAS	-2,061,000.000	1,990,958.20	0.00	0.00	-1,965,587.07	25,371.13	0.00	25,371.13
31 Aug 23	NOTES 1.875%08-31-2024	96.6015625							
Settled	SEDOL : BZ7PDR0 / CITADEL SECURITIES LLC USA TREASURY NTS 1.875% SNR 31/08/24 USD1000 PRICE: 96.60156 NET BROKER: CITADEL SECURITIES LLC								
27 Sep 23	UNITED STATES OF AMER TREAS	-2,792,000.000	2,759,172.19	59,005.79	0.00	-2,756,111.44	3,060.75	0.00	3,060.75
29 Sep 23	NOTES 4.25% 09-30-2024	98.8242187							
Settled	SEDOL : BN6ML30 / PERSHING LLC USA TREASURY NTS 4.25% NTS 30/09/24 USD1000 PRICE: 98.82421 NET BROKER: PERSHING LLC								
20 Sep 23	UNITED STATES OF AMER TREAS	-2,000,000.000	1,986,953.13	5,048.08	0.00	-1,993,281.25	-6,328.12	0.00	-6,328.12
21 Sep 23	NOTES 4.375%08-31-2028	99.347656							
Settled	SEDOL : BMGC3Q0 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY NTS 4.375% NTS 31/08/28 USD1000 PRICE: 99.34765 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
12 Jul 23	UNITED STATES TREAS BDS WIT 1	-6,000,000.000	4,170,000.00	42,928.18	0.00	-4,449,375.00	-279,375.00	0.00	-279,375.00
13 Jul 23	7/8 08/15/41 1.75% DUE 08-15-2041	69.50							
Settled	REG SEDOL : BLDCLR0 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY BDS 1.75% BDS 15/08/41 USD1000 PRICE: 69.5 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</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

United States - USD

20 Jul 23	UNITED STATES TREAS BDS WIT 1	-750,000.000		524,091.80	5,656.08	0.00	-556,171.87	-32,080.07	0.00	-32,080.07
21 Jul 23	7/8 08/15/41 1.75% DUE 08-15-2041	69.878906								
Settled	REG SEDOL : BLDBLR0 / MORGAN STANLEY AND CO., LLC USA TREASURY BDS 1.75% BDS 15/08/41 USD1000 PRICE: 69.8789 NET BROKER: MORGAN STANLEY AND CO., LLC									
20 Jul 23	UNITED STATES TREAS BDS WIT 1	-13,000,000.000		9,083,242.19	98,038.67	0.00	-9,640,312.50	-557,070.31	0.00	-557,070.31
21 Jul 23	7/8 08/15/41 1.75% DUE 08-15-2041	69.871094								
Settled	REG SEDOL : BLDBLR0 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY BDS 1.75% BDS 15/08/41 USD1000 PRICE: 69.87109 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML									
21 Jul 23	UNITED STATES TREAS BDS WIT 1	-2,250,000.000		1,579,658.20	17,294.54	0.00	-1,668,515.63	-88,857.43	0.00	-88,857.43
24 Jul 23	7/8 08/15/41 1.75% DUE 08-15-2041	70.207031								
Settled	REG SEDOL : BLDBLR0 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY BDS 1.75% BDS 15/08/41 USD1000 PRICE: 70.20703 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML									
21 Jul 23	UNITED STATES TREAS BDS WIT 1	-750,000.000		525,439.45	5,764.85	0.00	-556,171.88	-30,732.43	0.00	-30,732.43
24 Jul 23	7/8 08/15/41 1.75% DUE 08-15-2041	70.058594								
Settled	REG SEDOL : BLDBLR0 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BDS 1.75% BDS 15/08/41 USD1000 PRICE: 70.05859 NET BROKER: CITIGROUP GLOBAL MARKETS 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 Jul 23	UNITED STATES TREAS BDS WIT 1	-3,250,000.000	2,259,257.81	25,295.23	0.00	-2,410,078.12	-150,820.31	0.00	-150,820.31
26 Jul 23	7/8 08/15/41 1.75% DUE 08-15-2041	69.515625							
Settled	REG SEDOL : BLDBLR0 / GOLDMAN, SACHS AND CO. USA TREASURY BDS 1.75% BDS 15/08/41 USD1000 PRICE: 69.51562 NET BROKER: GOLDMAN, SACHS AND CO.								
29 Aug 23	UNITED STATES TREAS NTS 1.25%	-2,015,000.000	1,934,714.84	0.00	0.00	-1,903,961.65	30,753.19	0.00	30,753.19
31 Aug 23	DUE 08-31-2024 REG	96.015625							
Settled	SEDOL : BKVBKC3 / HSBC SECURITIES (USA) INC. UNITED STATES OF AMER TREAS NOTES 1.25% 31/ PRICE: 96.01562 NET BROKER: HSBC SECURITIES (USA) INC.								
29 Aug 23	UNITED STATES TREAS NTS FIXED	-2,980,000.000	2,918,653.90	0.00	0.00	-2,899,080.50	19,573.40	0.00	19,573.40
31 Aug 23	3.25% DUE 08-31-2024	97.9414062							
Settled	SEDOL : BQOLTZ2 / KCG AMERICAS LLC USA TREASURY NTS 3.25% NTS 31/08/24 USD1000 PRICE: 97.9414 OTHER CHARGES: 0.01 BROKER: KCG AMERICAS LLC								
29 Aug 23	UNITED STATES TREAS NTS WIT 0	-3,505,000.000	3,341,387.70	571.47	0.00	-3,272,045.59	69,342.11	0.00	69,342.11
31 Aug 23	1/4 08/15/24 .375% DUE 08-15-2024	95.3320312							
Settled	BEO SEDOL : BMWVNZ0 / CITIGROUP GLOBAL MARKETS INC USA TREASURY NTS 0.375% NTS 15/08/24 USD1000 PRICE: 95.33203 NET BROKER: CITIGROUP GLOBAL MARKETS INC								
27 Jul 23	UNITED STATES TREASURY NTS	-2,896,000.000	2,828,464.37	0.00	0.00	-2,810,381.35	18,083.02	0.00	18,083.02
31 Jul 23	USD 'BE-2024' 3.0% DUE 07-31-2024	97.6679687							
Settled	SEDOL : BQ7Y9Q5 / ACADEMY 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							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

	USA TREASURY NTS 3% NTS 31/07/2024 USD1000 PRICE: 97.66796 NET BROKER: ACADEMY SECURITIES, INC								
27 Jul 23	UNITED STS TREAS NTS .25% DUE	-2,487,000.000	2,371,296.21	405.49	0.00	-2,330,405.94	40,890.27	0.00	40,890.27
31 Jul 23	07-15-2024REG	95.3476562							
Settled	SEDOL : BKX7FT1 / PERSHING LLC USA TREASURY NTS 0.375% NTS 15/07/24 USD1000 PRICE: 95.34765 NET BROKER: PERSHING LLC								
27 Sep 23	UTD STATES TREAS 1.5% DUE	-1,713,000.000	1,647,089.65	12,777.30	0.00	-1,621,697.49	25,392.16	0.00	25,392.16
29 Sep 23	09-30-2024	96.1523437							
Settled	SEDOL : BJYQBF8 / ACADEMY SECURITIES, INC USA TREASURY NTS 1.5% NTS 30/09/2024 USD1000 PRICE: 96.15234 NET BROKER: ACADEMY SECURITIES, INC								
27 Jul 23	UTD STATES TREAS 2.125% DUE	-1,272,000.000	1,231,554.38	0.00	0.00	-1,220,164.51	11,389.87	0.00	11,389.87
31 Jul 23	07-31-2024	96.8203125							
Settled	SEDOL : BD36HF9 / PERSHING LLC USA TREASURY NTS 2.125% SNR 31/07/24 USD1000 PRICE: 96.82031 NET BROKER: PERSHING LLC								
27 Sep 23	UTD STATES TREAS 2.125% DUE	-1,370,000.000	1,325,582.03	14,476.71	0.00	-1,310,030.63	15,551.40	0.00	15,551.40
29 Sep 23	09-30-2024	96.7578125							
Settled	SEDOL : BYN9506 / ACADEMY SECURITIES, INC USA TREASURY NTS 2.125% SNR 30/09/24 USD1000 PRICE: 96.75781 NET BROKER: ACADEMY SECURITIES, INC								
02 Aug 23	WI TREASURY SEC 3.375%	-4,500,000.000	4,247,050.78	33,016.30	0.00	-4,310,683.60	-63,632.82	0.00	-63,632.82
03 Aug 23	05-15-2033	94.378906							
Settled	SEDOL : BQYLTK3 / BARCLAYS BANK 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

United States - USD

USA TREASURY NTS 3.375% NTS 15/05/33 USD1000
 PRICE: 94.3789 NET BROKER: BARCLAYS BANK
 PLC

07 Aug 23	WI TREASURY SEC 3.375%	-3,000,000.000	2,828,671.88	23,386.55	0.00	-2,873,789.06	-45,117.18	0.00	-45,117.18
08 Aug 23	05-15-2033	94.289063							
Settled	SEDOL : BQYLTK3 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 3.375% NTS 15/05/33 USD1000 PRICE: 94.28906 NET BROKER: MORGAN STANLEY AND CO., LLC								

27 Jul 23	WI UNITED STATES TREAS NTS	-2,148,000.000	2,072,064.85	0.00	0.00	-2,049,837.42	22,227.43	0.00	22,227.43
31 Jul 23	FIXED 1.75% 07-31-2024	96.4648437							
Settled	SEDOL : BJVN8Q2 / PERSHING LLC WI UNITED STATES TREAS NTS FIXED 1.75% 31/07/2024 PRICE: 96.46484 BROKER: PERSHING LLC								

Total United States - USD			80,233,749.89	562,233.31	0.00	-81,887,421.07	-1,653,671.18	0.00	-1,653,671.18
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Uruguay - USD

12 Sep 23	REPUBLICA ORIENTAL DEL	-140,000.000	138,927.60	2,330.90	0.00	-145,778.55	-6,850.95	0.00	-6,850.95
14 Sep 23	URUGUAY BD 4.375%DUE	99.234							
Settled	10-27-2027 REG CUSIP : 760942BB7 / GOLDMAN, SACHS AND CO. REPUBLICA ORIENTAL BD 4.375% 27/10/2027 PRICE: 99.234 NET BROKER: GOLDMAN, SACHS AND CO.								

Total Uruguay - USD			138,927.60	2,330.90	0.00	-145,778.55	-6,850.95	0.00	-6,850.95
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Uzbekistan - 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****Uzbekistan - USD**

01 Aug 23	THE REP UZBEKISTAN 4.75% SNR	-200,000.000	197,820.00	4,301.39	0.00	-191,566.17	6,253.83	0.00	6,253.83
03 Aug 23	MTN 20/02/24 USD	98.91							
Settled	SEDOL : BHZSZD5 / ING FINANCIAL MARKETS LLC THE REP UZBEKISTAN 4.75% SNR MTN 20/02/24 U PRICE: 98.91 NET BROKER: ING FINANCIAL MARKETS LLC								
Total Uzbekistan - USD			197,820.00	4,301.39	0.00	-191,566.17	6,253.83	0.00	6,253.83
Total government bonds			81,910,568.11	585,358.08	0.00	-83,666,615.20	-1,756,047.09	0.00	-1,756,047.09

Government agencies**Kazakhstan - USD**

22 Aug 23	JSC KAZMUNAYGAS 3.5% SNR MTN	-200,000.000	148,300.00	2,527.78	0.00	-193,122.69	-44,822.69	0.00	-44,822.69
24 Aug 23	14/04/2033 USD	74.15							
Settled	SEDOL : 2A9SVHU / J.P. MORGAN SECURITIES LLC JSC KAZMUNAYGAS 3.5% SNR MTN 14/04/2033 USD PRICE: 74.15 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total Kazakhstan - USD			148,300.00	2,527.78	0.00	-193,122.69	-44,822.69	0.00	-44,822.69

Norway - USD

26 Jul 23	EQUINOR ASA 2.375% DUE	-2,560,000.000	2,222,592.00	11,146.67	0.00	-2,281,036.80	-58,444.80	0.00	-58,444.80
28 Jul 23	05-22-2030 REG	86.82							
Settled	SEDOL : BM9PS72 / MARKETAXESS CORPORATION EQUINOR ASA 2.375% GTD SNR 22/05/30 USD PRICE: 86.82 NET BROKER: MARKETAXESS CORPORATION								
27 Jul 23	EQUINOR ASA 2.375% DUE	-2,500,000.000	2,162,450.00	11,380.21	0.00	-2,227,575.00	-65,125.00	0.00	-65,125.00
31 Jul 23	05-22-2030 REG	86.498							
Settled	SEDOL : BM9PS72 / BANK OF AMERICA CORPORATION								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

Norway - USD

EQUINOR ASA 2.375% GTD SNR 22/05/30 USD
 PRICE: 86.498 NET BROKER: BANK OF AMERICA CORPORATION

Total Norway - USD		4,385,042.00	22,526.88	0.00	-4,508,611.80	-123,569.80	0.00	-123,569.80
Total government agencies		4,533,342.00	25,054.66	0.00	-4,701,734.49	-168,392.49	0.00	-168,392.49

Corporate bonds

Norway - USD

16 Aug 23	PVTPL DNB BANK ASA 5.896%	-4,788,000.000	4,784,361.12	101,157.67	0.00	-4,799,685.79	-15,324.67	0.00	-15,324.67
18 Aug 23	10-09-2026	99.924							
Settled	CUSIP : 23341CAC7 /PVTPL1 TORONTO DOMINION BANK, THE DNB BANK ASA SR NON PFD 5.896% 09/10/2026 PRICE: 99.924 NET BROKER: TORONTO DOMINION BANK, THE								

Total Norway - USD		4,784,361.12	101,157.67	0.00	-4,799,685.79	-15,324.67	0.00	-15,324.67
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United States - USD

07 Jul 23	CATERPILLAR FINANCIAL SERVICES	-1,000,000.000	980,990.00	6,766.67	0.00	-999,530.00	-18,540.00	0.00	-18,540.00
11 Jul 23	LTD 4.35%DUE 05-15-2026	98.099							
Settled	SEDOL : BMXP3N9 / PERSHING LLC CATERPILLAR FINL S 4.35% MTN 15/05/2026 USD'K' PRICE: 98.099 NET BROKER: PERSHING LLC								

14 Jul 23	CATERPILLAR FINANCIAL SERVICES	-2,000,000.000	1,979,960.00	15,225.00	0.00	-1,999,060.00	-19,100.00	0.00	-19,100.00
18 Jul 23	LTD 4.35%DUE 05-15-2026	98.998							
Settled	SEDOL : BMXP3N9 / U.S. BANK CATERPILLAR FINL S 4.35% MTN 15/05/2026 USD'K' PRICE: 98.998 NET BROKER: U.S. BANK								

◆ 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

Corporate bonds

United States - USD

17 Jul 23	CATERPILLAR FINANCIAL SERVICES	-1,470,000.000	1,452,727.50	11,368.00	0.00	-1,469,309.10	-16,581.60	0.00	-16,581.60
19 Jul 23	LTD 4.35%DUE 05-15-2026	98.825							
Settled	SEDOL : BMXP3N9 / U.S. BANK CATERPILLAR FINL S 4.35% MTN 15/05/2026 USD'K' PRICE: 98.825 NET BROKER: U.S. BANK								
13 Sep 23	DELL INTL L L C/EMC CORP 5.75%	-1,540,000.000	1,530,636.80	10,822.78	0.00	-1,501,423.08	29,213.72	0.00	29,213.72
15 Sep 23	02-01-2033	99.392							
Settled	SEDOL : BQ3PVK0 / SG AMERICAS SECURITIES LLC DELL INTL LLC/EMC 5.75% GTD SNR 01/02/33USD PRICE: 99.392 NET BROKER: SG AMERICAS SECURITIES LLC								
14 Sep 23	DELL INTL L L C/EMC CORP 5.75%	-2,670,000.000	2,653,018.80	20,043.54	0.00	-2,603,116.65	49,902.15	0.00	49,902.15
18 Sep 23	02-01-2033	99.364							
Settled	SEDOL : BQ3PVK0 / JPMORGAN CHASE BANK, N.A. DELL INTL LLC/EMC 5.75% GTD SNR 01/02/33USD PRICE: 99.364 NET BROKER: JPMORGAN CHASE BANK, N.A.								
15 Sep 23	DELL INTL L L C/EMC CORP 5.75%	-410,000.000	407,478.50	3,143.33	0.00	-399,729.52	7,748.98	0.00	7,748.98
19 Sep 23	02-01-2033	99.385							
Settled	SEDOL : BQ3PVK0 / BANK OF AMERICA CORPORATION DELL INTL LLC/EMC 5.75% GTD SNR 01/02/33USD PRICE: 99.385 NET BROKER: BANK OF AMERICA CORPORATION								
18 Sep 23	DELL INTL L L C/EMC CORP 5.75%	-1,335,000.000	1,322,811.45	10,448.23	0.00	-1,301,558.32	21,253.13	0.00	21,253.13
20 Sep 23	02-01-2033	99.087							
Settled	SEDOL : BQ3PVK0 / J.P. MORGAN SECURITIES LLC DELL INTL LLC/EMC 5.75% GTD SNR 01/02/33USD PRICE: 99.087 NET BROKER: J.P. MORGAN SECURITIES LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

United States - USD

18 Sep 23	DELL INTL L L C/EMC CORP 5.75%	-648,000.000	642,038.40	5,071.50	0.00	-631,767.64	10,270.76	0.00	10,270.76
20 Sep 23	02-01-2033	99.08							
Settled	SEDOL : BQ3PVK0 / SG AMERICAS SECURITIES LLC DELL INTL LLC/EMC 5.75% GTD SNR 01/02/33USD PRICE: 99.08 NET BROKER: SG AMERICAS SECURITIES LLC								
20 Sep 23	DELL INTL L L C/EMC CORP 5.75%	-2,060,000.000	2,036,516.00	16,780.42	0.00	-2,008,397.11	28,118.89	0.00	28,118.89
22 Sep 23	02-01-2033	98.86							
Settled	SEDOL : BQ3PVK0 / BANK OF AMERICA MERRILL LYNCH-BAML DELL INTL LLC/EMC 5.75% GTD SNR 01/02/33USD PRICE: 98.86 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
21 Sep 23	ELANCO ANIMAL HEALTH INC CORP	-4,735,000.000	4,652,137.50	23,615.81	0.00	-4,586,562.80	65,574.70	0.00	65,574.70
25 Sep 23	4.9% 08-28-2028	98.25							
Settled	SEDOL : BK6ZH22 / J.P. MORGAN SECURITIES LLC ELANCO ANIMAL HEAL 4.9% SNR 28/08/2028 USD2000 PRICE: 98.25 NET BROKER: J.P. MORGAN SECURITIES LLC								
26 Jul 23	HERSHEY COMPANY 4.5% DUE	-4,500,000.000	4,456,935.00	47,250.00	0.00	-4,491,045.00	-34,110.00	0.00	-34,110.00
28 Jul 23	05-04-2033	99.043							
Settled	SEDOL : BQPF8F2 / PERSHING LLC HERSHEY COMPANY 4.5% SNR 04/05/2033 USD1000 PRICE: 99.043 NET BROKER: PERSHING LLC								
20 Sep 23	INTEL CORP 5.82% 02-10-2053	-1,054,000.000	1,033,457.54	7,009.10	0.00	-1,082,879.60	-49,422.06	0.00	-49,422.06
22 Sep 23	SEDOL : BMX7HF5 /	98.051							
Settled	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

Corporate bonds

United States - USD

	INTEL CORP 5.7% SNR 10/02/2053 USD1000 PRICE: 98.051 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML									
20 Sep 23	INTEL CORP 5.82% 02-10-2053	-1,229,000.000	1,203,522.83	8,172.85	0.00	-1,262,674.60	-59,151.77	0.00	-59,151.77	
22 Sep 23	SEDOL : BMX7HF5 /	97.927								
Settled	WELLS FARGO BANK, N.A. INTEL CORP 5.7% SNR 10/02/2053 USD1000 PRICE: 97.927 NET BROKER: WELLS FARGO BANK, N.A.									
26 Sep 23	INTEL CORP 5.82% 02-10-2053	-527,000.000	497,630.29	4,005.20	0.00	-541,439.80	-43,809.51	0.00	-43,809.51	
28 Sep 23	SEDOL : BMX7HF5 /	94.427								
Settled	BANK OF AMERICA MERRILL LYNCH-BAML INTEL CORP 5.7% SNR 10/02/2053 USD1000 PRICE: 94.427 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML									
26 Sep 23	INTEL CORP 5.82% 02-10-2053	-527,000.000	500,518.25	4,005.20	0.00	-541,439.80	-40,921.55	0.00	-40,921.55	
28 Sep 23	SEDOL : BMX7HF5 /	94.975								
Settled	D.A. DAVIDSON AND CO INTEL CORP 5.7% SNR 10/02/2053 USD1000 PRICE: 94.975 NET BROKER: D.A. DAVIDSON AND CO									
27 Sep 23	INTEL CORP 5.82% 02-10-2053	-1,053,000.000	998,570.43	8,169.53	0.00	-1,081,852.20	-83,281.77	0.00	-83,281.77	
29 Sep 23	SEDOL : BMX7HF5 /	94.831								
Settled	RBC CAPITAL MARKETS, LLC INTEL CORP 5.7% SNR 10/02/2053 USD1000 PRICE: 94.831 NET BROKER: RBC CAPITAL MARKETS, LLC									
09 Aug 23	OVINTIV INC 5.65% 05-15-2028	-3,570,000.000	3,559,789.80	39,780.71	0.00	-3,569,036.10	-9,246.30	0.00	-9,246.30	
11 Aug 23	SEDOL : BNRR145 /	99.714								
Settled	GOLDMAN, SACHS AND CO. OVINTIV INC 5.65% GTD SNR 15/05/28 USD PRICE: 99.714 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								

Sales

Fixed Income

Corporate bonds

United States - USD

14 Sep 23	PVTPL AVIATION CAPITAL GROUP	-7,435,000.000	6,520,271.95	71,685.79	0.00	-6,486,274.86	33,997.09	0.00	33,997.09
18 Sep 23	1.95% DUE 09-20-2026 BEO	87.697							
Settled	SEDOL : BP6GJP4 /PVTPL1 PERSHING LLC AVIATION CAP GROUP 1.95% SNR 20/09/26 USD1000 PRICE: 87.697 NET BROKER: PERSHING LLC								
28 Jul 23	PVTPL KNIFE RIVER CORP 7.75%	-1,000,000.000	1,021,250.00	20,666.67	0.00	-1,000,000.00	21,250.00	0.00	21,250.00
01 Aug 23	05-01-2031	102.125							
Settled	SEDOL : BR89HG2 /PVTPL1 CITIGROUP GLOBAL MARKETS INC. KNIFE RIVER CORP 7.75% 144A 01/05 PRICE: 102.125 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
26 Jul 23	TARGET CORP 4.5% DUE 09-15-2032	-2,260,000.000	2,206,325.00	37,572.50	0.00	-2,267,254.60	-60,929.60	0.00	-60,929.60
28 Jul 23	BEO	97.625							
Settled	SEDOL : BMD54D6 / BARCLAYS BANK PLC TARGET CORP 4.5% SNR 15/09/2032 USD2000 PRICE: 97.625 NET BROKER: BARCLAYS BANK PLC								
28 Jul 23	TARGET CORP 4.5% DUE 09-15-2032	-2,200,000.000	2,135,628.00	37,400.00	0.00	-2,207,062.00	-71,434.00	0.00	-71,434.00
01 Aug 23	BEO	97.074							
Settled	SEDOL : BMD54D6 / CITIGROUP GLOBAL MARKETS INC. TARGET CORP 4.5% SNR 15/09/2032 USD2000 PRICE: 97.074 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total United States - USD			41,792,214.04	409,002.83	0.00	-42,031,412.78	-239,198.74	0.00	-239,198.74
Total corporate bonds			46,576,575.16	510,160.50	0.00	-46,831,098.57	-254,523.41	0.00	-254,523.41

Government mortgage backed securities

United States - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 23	GNMAII POOL #2456 SER 2027 7%	-0.310	0.00	0.00	0.00	-0.31	-0.31	0.00	-0.31
01 Sep 23	DUE 07-20-2027 REG	0.00							
Settled	CUSIP : 36202CWR0 /GNMAII CHICAGO INCOME HLDG DECREASE RECOG AS LOSS								

Total United States - USD			0.00	0.00	0.00	-0.31	-0.31	0.00	-0.31
Total government mortgage backed securities			0.00	0.00	0.00	-0.31	-0.31	0.00	-0.31
Total fixed income			133,020,485.27	1,120,573.24	0.00	-135,199,448.57	-2,178,963.30	0.00	-2,178,963.30

Sukuk

Sukuk

Malaysia - USD

30 Aug 23	MALAYSIA SOVEREIGN FIXED	-200,000.000	193,780.00	2,180.82	0.00	-206,136.05	-12,356.05	0.00	-12,356.05
01 Sep 23	3.043% DUE 04-22-2025	96.89							
Settled	CUSIP : Y5749LAA9 / HSBC SECURITIES (USA) INC. MALAYSIA SOVEREIGN 3.043% 22/04/2025 PRICE: 96.89 NET BROKER: HSBC SECURITIES (USA) INC.								

Total Malaysia - USD			193,780.00	2,180.82	0.00	-206,136.05	-12,356.05	0.00	-12,356.05
Total sukuk			193,780.00	2,180.82	0.00	-206,136.05	-12,356.05	0.00	-12,356.05
Total sukuk			193,780.00	2,180.82	0.00	-206,136.05	-12,356.05	0.00	-12,356.05

Cash and Cash Equivalents

Funds - short term investment

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								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-156,566.380	156,566.38	0.00	0.00	-156,566.38	0.00	0.00	0.00
03 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-327,537.780	327,537.78	0.00	0.00	-327,537.78	0.00	0.00	0.00
05 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-3,050,000.000	3,050,000.00	0.00	0.00	-3,050,000.00	0.00	0.00	0.00
05 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-73,830.890	73,830.89	0.00	0.00	-73,830.89	0.00	0.00	0.00
06 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-74.850	74.85	0.00	0.00	-74.85	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-116.470	116.47	0.00	0.00	-116.47	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-259.830	259.83	0.00	0.00	-259.83	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-87.050	87.05	0.00	0.00	-87.05	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-14.670	14.67	0.00	0.00	-14.67	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-13.800	13.80	0.00	0.00	-13.80	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-226.410	226.41	0.00	0.00	-226.41	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-2.790	2.79	0.00	0.00	-2.79	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.100	0.10	0.00	0.00	-0.10	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-83,892.600	83,892.60	0.00	0.00	-83,892.60	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,390.910	1,390.91	0.00	0.00	-1,390.91	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-243,493.400	243,493.40	0.00	0.00	-243,493.40	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-25.050	25.05	0.00	0.00	-25.05	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-468.880	468.88	0.00	0.00	-468.88	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-26,286.200	26,286.20	0.00	0.00	-26,286.20	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.960	0.96	0.00	0.00	-0.96	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-434.530	434.53	0.00	0.00	-434.53	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-417.380	417.38	0.00	0.00	-417.38	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-21.900	21.90	0.00	0.00	-21.90	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-48.160	48.16	0.00	0.00	-48.16	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-84.520	84.52	0.00	0.00	-84.52	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-15.840	15.84	0.00	0.00	-15.84	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-190.920	190.92	0.00	0.00	-190.92	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-2,501.540	2,501.54	0.00	0.00	-2,501.54	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-243.070	243.07	0.00	0.00	-243.07	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-14.340	14.34	0.00	0.00	-14.34	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-112.460	112.46	0.00	0.00	-112.46	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-619,739.820	619,739.82	0.00	0.00	-619,739.82	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-13.780	13.78	0.00	0.00	-13.78	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-7.130	7.13	0.00	0.00	-7.13	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-4.380	4.38	0.00	0.00	-4.38	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-27.200	27.20	0.00	0.00	-27.20	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-32.980	32.98	0.00	0.00	-32.98	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-113,006.150	113,006.15	0.00	0.00	-113,006.15	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-354.690	354.69	0.00	0.00	-354.69	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-122.400	122.40	0.00	0.00	-122.40	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-7.160	7.16	0.00	0.00	-7.16	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-130,436.320	130,436.32	0.00	0.00	-130,436.32	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-2.340	2.34	0.00	0.00	-2.34	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-117.720	117.72	0.00	0.00	-117.72	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-3.320	3.32	0.00	0.00	-3.32	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-36.850	36.85	0.00	0.00	-36.85	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,289,202.360	1,289,202.36	0.00	0.00	-1,289,202.36	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-833.420	833.42	0.00	0.00	-833.42	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-10.530	10.53	0.00	0.00	-10.53	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-17.310	17.31	0.00	0.00	-17.31	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-463.550	463.55	0.00	0.00	-463.55	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-616.970	616.97	0.00	0.00	-616.97	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-140.870	140.87	0.00	0.00	-140.87	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-25,218.350	25,218.35	0.00	0.00	-25,218.35	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-25.310	25.31	0.00	0.00	-25.31	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-35.000	35.00	0.00	0.00	-35.00	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-127,907.920	127,907.92	0.00	0.00	-127,907.92	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-21,691.200	21,691.20	0.00	0.00	-21,691.20	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-74.500	74.50	0.00	0.00	-74.50	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-56,732.030	56,732.03	0.00	0.00	-56,732.03	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-19.400	19.40	0.00	0.00	-19.40	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-2.860	2.86	0.00	0.00	-2.86	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-222.170	222.17	0.00	0.00	-222.17	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-3.780	3.78	0.00	0.00	-3.78	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-280.650	280.65	0.00	0.00	-280.65	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-253.710	253.71	0.00	0.00	-253.71	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-477.660	477.66	0.00	0.00	-477.66	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-606.540	606.54	0.00	0.00	-606.54	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-13.440	13.44	0.00	0.00	-13.44	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.660	0.66	0.00	0.00	-0.66	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-84.350	84.35	0.00	0.00	-84.35	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-787.420	787.42	0.00	0.00	-787.42	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-16.740	16.74	0.00	0.00	-16.74	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-63,240.970	63,240.97	0.00	0.00	-63,240.97	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.140	0.14	0.00	0.00	-0.14	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-137.720	137.72	0.00	0.00	-137.72	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-529,109.390	529,109.39	0.00	0.00	-529,109.39	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-660.450	660.45	0.00	0.00	-660.45	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-150,277.270	150,277.27	0.00	0.00	-150,277.27	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-133.160	133.16	0.00	0.00	-133.16	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-274,034.760	274,034.76	0.00	0.00	-274,034.76	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-128.540	128.54	0.00	0.00	-128.54	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-99.320	99.32	0.00	0.00	-99.32	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-17,315.000	17,315.00	0.00	0.00	-17,315.00	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-576.680	576.68	0.00	0.00	-576.68	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-15.160	15.16	0.00	0.00	-15.16	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-17.300	17.30	0.00	0.00	-17.30	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-64.240	64.24	0.00	0.00	-64.24	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-4.820	4.82	0.00	0.00	-4.82	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-3.300	3.30	0.00	0.00	-3.30	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-109.310	109.31	0.00	0.00	-109.31	0.00	0.00	0.00
07 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-106,549.320	106,549.32	0.00	0.00	-106,549.32	0.00	0.00	0.00
07 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-6,289,717.310	6,289,717.31	0.00	0.00	-6,289,717.31	0.00	0.00	0.00
07 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-72.670	72.67	0.00	0.00	-72.67	0.00	0.00	0.00
07 Jul 23	INVT FD		1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-564.900	564.90	0.00	0.00	-564.90	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-65.550	65.55	0.00	0.00	-65.55	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-4.920	4.92	0.00	0.00	-4.92	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-102.090	102.09	0.00	0.00	-102.09	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-33.060	33.06	0.00	0.00	-33.06	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-110.660	110.66	0.00	0.00	-110.66	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-68.860	68.86	0.00	0.00	-68.86	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,605.930	1,605.93	0.00	0.00	-1,605.93	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-7.400	7.40	0.00	0.00	-7.40	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-156.400	156.40	0.00	0.00	-156.40	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-145.120	145.12	0.00	0.00	-145.12	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-64.070	64.07	0.00	0.00	-64.07	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-207.530	207.53	0.00	0.00	-207.53	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-23,012.510	23,012.51	0.00	0.00	-23,012.51	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-9.100	9.10	0.00	0.00	-9.10	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-16.460	16.46	0.00	0.00	-16.46	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-68,311.840	68,311.84	0.00	0.00	-68,311.84	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-4.160	4.16	0.00	0.00	-4.16	0.00	0.00	0.00	
07 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-94.880	94.88	0.00	0.00	-94.88	0.00	0.00	0.00	
07 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-17.970	17.97	0.00	0.00	-17.97	0.00	0.00	0.00	
07 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-529,232.600	529,232.60	0.00	0.00	-529,232.60	0.00	0.00	0.00	
07 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-177.010	177.01	0.00	0.00	-177.01	0.00	0.00	0.00	
07 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-165.260	165.26	0.00	0.00	-165.26	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-613.770	613.77	0.00	0.00	-613.77	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-174.800	174.80	0.00	0.00	-174.80	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-96,936.370	96,936.37	0.00	0.00	-96,936.37	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-3.070	3.07	0.00	0.00	-3.07	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-0.120	0.12	0.00	0.00	-0.12	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,832.750	1,832.75	0.00	0.00	-1,832.75	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-205.430	205.43	0.00	0.00	-205.43	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / 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

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

07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-149,068.480	149,068.48	0.00	0.00	-149,068.48	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,925.860	1,925.86	0.00	0.00	-1,925.86	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-47,290,787.810	47,290,787.81	0.00	0.00	-47,290,787.81	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-97.560	97.56	0.00	0.00	-97.56	0.00	0.00	0.00
07 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-887.320	887.32	0.00	0.00	-887.32	0.00	0.00	0.00
07 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-547.530	547.53	0.00	0.00	-547.53	0.00	0.00	0.00
10 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-20,898,268.750	20,898,268.75	0.00	0.00	-20,898,268.75	0.00	0.00	0.00
11 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-35,819,877.620	35,819,877.62	0.00	0.00	-35,819,877.62	0.00	0.00	0.00
11 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-252,676.980	252,676.98	0.00	0.00	-252,676.98	0.00	0.00	0.00
12 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,722,072.320	1,722,072.32	0.00	0.00	-1,722,072.32	0.00	0.00	0.00
12 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-668,624.930	668,624.93	0.00	0.00	-668,624.93	0.00	0.00	0.00
13 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-124,564.050	124,564.05	0.00	0.00	-124,564.05	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-64,000.000	64,000.00	0.00	0.00	-64,000.00	0.00	0.00	0.00
14 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-184,846.670	184,846.67	0.00	0.00	-184,846.67	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-87,650.120	87,650.12	0.00	0.00	-87,650.12	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-11,641.680	11,641.68	0.00	0.00	-11,641.68	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-28,364.450	28,364.45	0.00	0.00	-28,364.45	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-139,300.000	139,300.00	0.00	0.00	-139,300.00	0.00	0.00	0.00
14 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-35,225,311.920	35,225,311.92	0.00	0.00	-35,225,311.92	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-10,640.490	10,640.49	0.00	0.00	-10,640.49	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-101,966.160	101,966.16	0.00	0.00	-101,966.16	0.00	0.00	0.00
14 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-41,096.790	41,096.79	0.00	0.00	-41,096.79	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-8,455.950	8,455.95	0.00	0.00	-8,455.95	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-73,088.350	73,088.35	0.00	0.00	-73,088.35	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-30,865.970	30,865.97	0.00	0.00	-30,865.97	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-249,000.000	249,000.00	0.00	0.00	-249,000.00	0.00	0.00	0.00
14 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-213,450.310	213,450.31	0.00	0.00	-213,450.31	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-63,767.520	63,767.52	0.00	0.00	-63,767.52	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-243,814.620	243,814.62	0.00	0.00	-243,814.62	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-265,629.750	265,629.75	0.00	0.00	-265,629.75	0.00	0.00	0.00
14 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-231,195.910	231,195.91	0.00	0.00	-231,195.91	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-144,345.960	144,345.96	0.00	0.00	-144,345.96	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-4,660,000.000	4,660,000.00	0.00	0.00	-4,660,000.00	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-31,751.620	31,751.62	0.00	0.00	-31,751.62	0.00	0.00	0.00
14 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-88,515.520	88,515.52	0.00	0.00	-88,515.52	0.00	0.00	0.00
14 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-82,453.120	82,453.12	0.00	0.00	-82,453.12	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-6,569.650	6,569.65	0.00	0.00	-6,569.65	0.00	0.00	0.00
18 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-315,359.260	315,359.26	0.00	0.00	-315,359.26	0.00	0.00	0.00
19 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-4,203,593.450	4,203,593.45	0.00	0.00	-4,203,593.45	0.00	0.00	0.00
19 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

20 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-6,661,538.360	6,661,538.36	0.00	0.00	-6,661,538.36	0.00	0.00	0.00
20 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-182,500.000	182,500.00	0.00	0.00	-182,500.00	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,300,000.000	1,300,000.00	0.00	0.00	-1,300,000.00	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-80,000.000	80,000.00	0.00	0.00	-80,000.00	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-686,409.080	686,409.08	0.00	0.00	-686,409.08	0.00	0.00	0.00
21 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-5.000	5.00	0.00	0.00	-5.00	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-10.000	10.00	0.00	0.00	-10.00	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-675,000.000	675,000.00	0.00	0.00	-675,000.00	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,075,000.000	1,075,000.00	0.00	0.00	-1,075,000.00	0.00	0.00	0.00
21 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

21 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-65,407.190	65,407.19	0.00	0.00	-65,407.19	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-88,500.000	88,500.00	0.00	0.00	-88,500.00	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-24,269.000	24,269.00	0.00	0.00	-24,269.00	0.00	0.00	0.00
21 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-549,828.670	549,828.67	0.00	0.00	-549,828.67	0.00	0.00	0.00
25 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-5,460.000	5,460.00	0.00	0.00	-5,460.00	0.00	0.00	0.00
26 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-436,743.130	436,743.13	0.00	0.00	-436,743.13	0.00	0.00	0.00
26 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-10,628,005.240	10,628,005.24	0.00	0.00	-10,628,005.24	0.00	0.00	0.00
27 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-7,150.000	7,150.00	0.00	0.00	-7,150.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-193,800.000	193,800.00	0.00	0.00	-193,800.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-2,185.520	2,185.52	0.00	0.00	-2,185.52	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-2,116,741.520	2,116,741.52	0.00	0.00	-2,116,741.52	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-79,150.250	79,150.25	0.00	0.00	-79,150.25	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-54,000.000	54,000.00	0.00	0.00	-54,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-30,200.000	30,200.00	0.00	0.00	-30,200.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-9,800.000	9,800.00	0.00	0.00	-9,800.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-29,200.000	29,200.00	0.00	0.00	-29,200.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-62,600.000	62,600.00	0.00	0.00	-62,600.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-24,500.000	24,500.00	0.00	0.00	-24,500.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-269,900.000		269,900.00	0.00	0.00	-269,900.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-40,900.000		40,900.00	0.00	0.00	-40,900.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-150,000.000		150,000.00	0.00	0.00	-150,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-73,800.000		73,800.00	0.00	0.00	-73,800.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-871,100.000		871,100.00	0.00	0.00	-871,100.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-54,600.000	54,600.00	0.00	0.00	-54,600.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-52,931.900	52,931.90	0.00	0.00	-52,931.90	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-112,104.070	112,104.07	0.00	0.00	-112,104.07	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-630,000.000	630,000.00	0.00	0.00	-630,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
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

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-16,031.080	16,031.08	0.00	0.00	-16,031.08	0.00	0.00	0.00
28 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-17,400.000	17,400.00	0.00	0.00	-17,400.00	0.00	0.00	0.00
28 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-125,106.310	125,106.31	0.00	0.00	-125,106.31	0.00	0.00	0.00
28 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-187,800.000	187,800.00	0.00	0.00	-187,800.00	0.00	0.00	0.00
28 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM		-10,022.320	10,022.32	0.00	0.00	-10,022.32	0.00	0.00	0.00
28 Jul 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-57,230.520	57,230.52	0.00	0.00	-57,230.52	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-597,400.000	597,400.00	0.00	0.00	-597,400.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-33,000.000	33,000.00	0.00	0.00	-33,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,620,731.370	1,620,731.37	0.00	0.00	-1,620,731.37	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-98,468.510	98,468.51	0.00	0.00	-98,468.51	0.00	0.00	0.00	
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-27,300.000	27,300.00	0.00	0.00	-27,300.00	0.00	0.00	0.00	
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-70,000.000	70,000.00	0.00	0.00	-70,000.00	0.00	0.00	0.00	
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-33,600.000	33,600.00	0.00	0.00	-33,600.00	0.00	0.00	0.00	
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-54,531.170	54,531.17	0.00	0.00	-54,531.17	0.00	0.00	0.00	
28 Jul 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-74,200.000	74,200.00	0.00	0.00	-74,200.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-155,916.710	155,916.71	0.00	0.00	-155,916.71	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-84,900.000	84,900.00	0.00	0.00	-84,900.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-11,800.000	11,800.00	0.00	0.00	-11,800.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-51,024.960	51,024.96	0.00	0.00	-51,024.96	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-8,541.220	8,541.22	0.00	0.00	-8,541.22	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,131,200.000	1,131,200.00	0.00	0.00	-1,131,200.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-533,421.030	533,421.03	0.00	0.00	-533,421.03	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	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 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-610,000.000	610,000.00	0.00	0.00	-610,000.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-21,500.000	21,500.00	0.00	0.00	-21,500.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-28,300.000	28,300.00	0.00	0.00	-28,300.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-9,570,127.630	9,570,127.63	0.00	0.00	-9,570,127.63	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-103,900.000	103,900.00	0.00	0.00	-103,900.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-15,960.000	15,960.00	0.00	0.00	-15,960.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-42,300.000	42,300.00	0.00	0.00	-42,300.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-94,900.000	94,900.00	0.00	0.00	-94,900.00	0.00	0.00	0.00
28 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Jul 23	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 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-279,200.000	279,200.00	0.00	0.00	-279,200.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-20,213.650	20,213.65	0.00	0.00	-20,213.65	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-88,000.000	88,000.00	0.00	0.00	-88,000.00	0.00	0.00	0.00
31 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-2,856,504.650	2,856,504.65	0.00	0.00	-2,856,504.65	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-379,000.000	379,000.00	0.00	0.00	-379,000.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-78,000.000	78,000.00	0.00	0.00	-78,000.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-100,341.180	100,341.18	0.00	0.00	-100,341.18	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-188,700.000	188,700.00	0.00	0.00	-188,700.00	0.00	0.00	0.00
31 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-221,700.000	221,700.00	0.00	0.00	-221,700.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-44,200.000	44,200.00	0.00	0.00	-44,200.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-18,300.000	18,300.00	0.00	0.00	-18,300.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-10,700.000	10,700.00	0.00	0.00	-10,700.00	0.00	0.00	0.00
31 Jul 23	INVT FD	1.00							
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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-1,388,900.310	1,388,900.31	0.00	0.00	-1,388,900.31	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-27,100.000	27,100.00	0.00	0.00	-27,100.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-187,000.000	187,000.00	0.00	0.00	-187,000.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-2,886,013.320	2,886,013.32	0.00	0.00	-2,886,013.32	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-53,000.000	53,000.00	0.00	0.00	-53,000.00	0.00	0.00	0.00
31 Jul 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-400,000.000	400,000.00	0.00	0.00	-400,000.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Jul 23	NT COLLECTIVE GOVT SHORT TERM	-57,300.000	57,300.00	0.00	0.00	-57,300.00	0.00	0.00	0.00
31 Jul 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-490,415.290	490,415.29	0.00	0.00	-490,415.29	0.00	0.00	0.00
01 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-1,436,916.860	1,436,916.86	0.00	0.00	-1,436,916.86	0.00	0.00	0.00
01 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-99,290.910	99,290.91	0.00	0.00	-99,290.91	0.00	0.00	0.00
01 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-1,124,066.450	1,124,066.45	0.00	0.00	-1,124,066.45	0.00	0.00	0.00
02 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-1,062.950	1,062.95	0.00	0.00	-1,062.95	0.00	0.00	0.00
02 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-3,300,000.000	3,300,000.00	0.00	0.00	-3,300,000.00	0.00	0.00	0.00
02 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-840,400.130	840,400.13	0.00	0.00	-840,400.13	0.00	0.00	0.00
03 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-712,482.690	712,482.69	0.00	0.00	-712,482.69	0.00	0.00	0.00
04 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-199,523.610	199,523.61	0.00	0.00	-199,523.61	0.00	0.00	0.00
04 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-1,529,014.460	1,529,014.46	0.00	0.00	-1,529,014.46	0.00	0.00	0.00
04 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

04 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-3,698.740	3,698.74	0.00	0.00	-3,698.74	0.00	0.00	0.00
04 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-25.950	25.95	0.00	0.00	-25.95	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-7.860	7.86	0.00	0.00	-7.86	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-20.030	20.03	0.00	0.00	-20.03	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-116,621.750	116,621.75	0.00	0.00	-116,621.75	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-17.290	17.29	0.00	0.00	-17.29	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-84.200	84.20	0.00	0.00	-84.20	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-87.990	87.99	0.00	0.00	-87.99	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-19.270	19.27	0.00	0.00	-19.27	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-76.230	76.23	0.00	0.00	-76.23	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-41.760	41.76	0.00	0.00	-41.76	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-40.590	40.59	0.00	0.00	-40.59	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-2.020	2.02	0.00	0.00	-2.02	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-38.940	38.94	0.00	0.00	-38.94	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-2.410	2.41	0.00	0.00	-2.41	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-2,587.420	2,587.42	0.00	0.00	-2,587.42	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-5,880.000	5,880.00	0.00	0.00	-5,880.00	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-32.880	32.88	0.00	0.00	-32.88	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-5.600	5.60	0.00	0.00	-5.60	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.230	0.23	0.00	0.00	-0.23	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-7.310	7.31	0.00	0.00	-7.31	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-14.160	14.16	0.00	0.00	-14.16	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-165.330	165.33	0.00	0.00	-165.33	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-82.680	82.68	0.00	0.00	-82.68	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-2.510	2.51	0.00	0.00	-2.51	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-138.230	138.23	0.00	0.00	-138.23	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-358.650	358.65	0.00	0.00	-358.65	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-541.480	541.48	0.00	0.00	-541.48	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-96.690	96.69	0.00	0.00	-96.69	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-49.290	49.29	0.00	0.00	-49.29	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-17.650	17.65	0.00	0.00	-17.65	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-14.850	14.85	0.00	0.00	-14.85	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-110.050	110.05	0.00	0.00	-110.05	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-87,142.170	87,142.17	0.00	0.00	-87,142.17	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-30.650	30.65	0.00	0.00	-30.65	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-121.800	121.80	0.00	0.00	-121.80	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-44.460	44.46	0.00	0.00	-44.46	0.00	0.00	0.00
07 Aug 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-7.790	7.79	0.00	0.00	-7.79	0.00	0.00	0.00
07 Aug 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-1,039.620	1,039.62	0.00	0.00	-1,039.62	0.00	0.00	0.00
07 Aug 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-38,787.110	38,787.11	0.00	0.00	-38,787.11	0.00	0.00	0.00
07 Aug 23	INVT FD		1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-10.710	10.71	0.00	0.00	-10.71	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-27.990	27.99	0.00	0.00	-27.99	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-29.680	29.68	0.00	0.00	-29.68	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-5,372.610	5,372.61	0.00	0.00	-5,372.61	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-148,280.420	148,280.42	0.00	0.00	-148,280.42	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-23.720	23.72	0.00	0.00	-23.72	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-32,422.480	32,422.48	0.00	0.00	-32,422.48	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-81.550	81.55	0.00	0.00	-81.55	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-11.690	11.69	0.00	0.00	-11.69	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.260	0.26	0.00	0.00	-0.26	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-800,218.250	800,218.25	0.00	0.00	-800,218.25	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-1.700	1.70	0.00	0.00	-1.70	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-2.400	2.40	0.00	0.00	-2.40	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-12.290	12.29	0.00	0.00	-12.29	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-850.340	850.34	0.00	0.00	-850.34	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-78,951.990	78,951.99	0.00	0.00	-78,951.99	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-4.240	4.24	0.00	0.00	-4.24	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-27,504.860	27,504.86	0.00	0.00	-27,504.86	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-190,071.080	190,071.08	0.00	0.00	-190,071.08	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-252.690	252.69	0.00	0.00	-252.69	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-48.670	48.67	0.00	0.00	-48.67	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.070	0.07	0.00	0.00	-0.07	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.280	0.28	0.00	0.00	-0.28	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-21.120	21.12	0.00	0.00	-21.12	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-59.230	59.23	0.00	0.00	-59.23	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-85,000.000	85,000.00	0.00	0.00	-85,000.00	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-86.350	86.35	0.00	0.00	-86.35	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-1,290,830.390	1,290,830.39	0.00	0.00	-1,290,830.39	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-24.100	24.10	0.00	0.00	-24.10	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-285.950	285.95	0.00	0.00	-285.95	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-53.270	53.27	0.00	0.00	-53.27	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-101.490	101.49	0.00	0.00	-101.49	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.090	0.09	0.00	0.00	-0.09	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.030	0.03	0.00	0.00	-0.03	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-14.990	14.99	0.00	0.00	-14.99	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-4.350	4.35	0.00	0.00	-4.35	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-100,051.270	100,051.27	0.00	0.00	-100,051.27	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-82.330	82.33	0.00	0.00	-82.33	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.050	0.05	0.00	0.00	-0.05	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-47.090	47.09	0.00	0.00	-47.09	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-2.180	2.18	0.00	0.00	-2.18	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-47.650	47.65	0.00	0.00	-47.65	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-8.980	8.98	0.00	0.00	-8.98	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-13.770	13.77	0.00	0.00	-13.77	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-62,040.190	62,040.19	0.00	0.00	-62,040.19	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-635.080	635.08	0.00	0.00	-635.08	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-28.650	28.65	0.00	0.00	-28.65	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-33.310	33.31	0.00	0.00	-33.31	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-38.400	38.40	0.00	0.00	-38.40	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-86.200	86.20	0.00	0.00	-86.20	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.940	0.94	0.00	0.00	-0.94	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-4.680	4.68	0.00	0.00	-4.68	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-34.030	34.03	0.00	0.00	-34.03	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.340	0.34	0.00	0.00	-0.34	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-149.140	149.14	0.00	0.00	-149.14	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-10.100	10.10	0.00	0.00	-10.10	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-6.400	6.40	0.00	0.00	-6.40	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-174.440	174.44	0.00	0.00	-174.44	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-62.180	62.18	0.00	0.00	-62.18	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-114,822.500	114,822.50	0.00	0.00	-114,822.50	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.090	0.09	0.00	0.00	-0.09	0.00	0.00	0.00	
07 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-7.980	7.98	0.00	0.00	-7.98	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-281.420	281.42	0.00	0.00	-281.42	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-353.690	353.69	0.00	0.00	-353.69	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-18.120	18.12	0.00	0.00	-18.12	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-44.360	44.36	0.00	0.00	-44.36	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-36.340	36.34	0.00	0.00	-36.34	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-120,259.680	120,259.68	0.00	0.00	-120,259.68	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-12.070	12.07	0.00	0.00	-12.07	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-5.920	5.92	0.00	0.00	-5.92	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-35.140	35.14	0.00	0.00	-35.14	0.00	0.00	0.00
07 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-6.100	6.10	0.00	0.00	-6.10	0.00	0.00	0.00
07 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-4,620.000	4,620.00	0.00	0.00	-4,620.00	0.00	0.00	0.00
09 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-734,370.320	734,370.32	0.00	0.00	-734,370.32	0.00	0.00	0.00
09 Aug 23	INVT FD	1.00							
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

11 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-470,238.330	470,238.33	0.00	0.00	-470,238.33	0.00	0.00	0.00
11 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-23,592.120	23,592.12	0.00	0.00	-23,592.12	0.00	0.00	0.00
11 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-3,360.000	3,360.00	0.00	0.00	-3,360.00	0.00	0.00	0.00
11 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-238,438.000	238,438.00	0.00	0.00	-238,438.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-25,047.700	25,047.70	0.00	0.00	-25,047.70	0.00	0.00	0.00
14 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-50,073.340	50,073.34	0.00	0.00	-50,073.34	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-163,122.360	163,122.36	0.00	0.00	-163,122.36	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-24,900.000	24,900.00	0.00	0.00	-24,900.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-16,000.000	16,000.00	0.00	0.00	-16,000.00	0.00	0.00	0.00
14 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-5,445,566.000		5,445,566.00	0.00	0.00	-5,445,566.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-107,899.830		107,899.83	0.00	0.00	-107,899.83	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-69,300.000		69,300.00	0.00	0.00	-69,300.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-52,742.540		52,742.54	0.00	0.00	-52,742.54	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-20,214.200		20,214.20	0.00	0.00	-20,214.20	0.00	0.00	0.00
14 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-100,896.210	100,896.21	0.00	0.00	-100,896.21	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-91,000.000	91,000.00	0.00	0.00	-91,000.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-24,289.000	24,289.00	0.00	0.00	-24,289.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-8,541.220	8,541.22	0.00	0.00	-8,541.22	0.00	0.00	0.00
14 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-42,486,119.210	42,486,119.21	0.00	0.00	-42,486,119.21	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-172,000.000	172,000.00	0.00	0.00	-172,000.00	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-64,909.880	64,909.88	0.00	0.00	-64,909.88	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-45,573.530	45,573.53	0.00	0.00	-45,573.53	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-73,228.000	73,228.00	0.00	0.00	-73,228.00	0.00	0.00	0.00
14 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-169,754.960	169,754.96	0.00	0.00	-169,754.96	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-9,418.570	9,418.57	0.00	0.00	-9,418.57	0.00	0.00	0.00
14 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-7,560.000	7,560.00	0.00	0.00	-7,560.00	0.00	0.00	0.00
16 Aug 23	INVT FD	1.00							
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

17 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-5,541,047.580	5,541,047.58	0.00	0.00	-5,541,047.58	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-490.710	490.71	0.00	0.00	-490.71	0.00	0.00	0.00
17 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-333,365.310	333,365.31	0.00	0.00	-333,365.31	0.00	0.00	0.00
18 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-3,214,450.430	3,214,450.43	0.00	0.00	-3,214,450.43	0.00	0.00	0.00
18 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-20,000.000	20,000.00	0.00	0.00	-20,000.00	0.00	0.00	0.00
21 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-51,006.960	51,006.96	0.00	0.00	-51,006.96	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-39,209.700	39,209.70	0.00	0.00	-39,209.70	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-4,500.000	4,500.00	0.00	0.00	-4,500.00	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-31,170.580	31,170.58	0.00	0.00	-31,170.58	0.00	0.00	0.00
21 Aug 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-79,937.750	79,937.75	0.00	0.00	-79,937.75	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-85,000.000	85,000.00	0.00	0.00	-85,000.00	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-21,082.340	21,082.34	0.00	0.00	-21,082.34	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-144,931.820	144,931.82	0.00	0.00	-144,931.82	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-103,728.280	103,728.28	0.00	0.00	-103,728.28	0.00	0.00	0.00
21 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-67,401.810	67,401.81	0.00	0.00	-67,401.81	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-499,135.670	499,135.67	0.00	0.00	-499,135.67	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-72,000.000	72,000.00	0.00	0.00	-72,000.00	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-450,000.000	450,000.00	0.00	0.00	-450,000.00	0.00	0.00	0.00
21 Aug 23	INVT FD	1.00							
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

21 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-126,717.530	126,717.53	0.00	0.00	-126,717.53	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-116,000.000	116,000.00	0.00	0.00	-116,000.00	0.00	0.00	0.00
21 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-40,416.130	40,416.13	0.00	0.00	-40,416.13	0.00	0.00	0.00
22 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
22 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-8,770,772.190	8,770,772.19	0.00	0.00	-8,770,772.19	0.00	0.00	0.00
22 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-5,460.000	5,460.00	0.00	0.00	-5,460.00	0.00	0.00	0.00
22 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-2,135,545.060	2,135,545.06	0.00	0.00	-2,135,545.06	0.00	0.00	0.00
23 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-444,348.390	444,348.39	0.00	0.00	-444,348.39	0.00	0.00	0.00
23 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-17,782.060	17,782.06	0.00	0.00	-17,782.06	0.00	0.00	0.00
24 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

24 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-153,989.220	153,989.22	0.00	0.00	-153,989.22	0.00	0.00	0.00
24 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-121,134.190	121,134.19	0.00	0.00	-121,134.19	0.00	0.00	0.00
25 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-182,255.420	182,255.42	0.00	0.00	-182,255.42	0.00	0.00	0.00
25 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-223,049.470	223,049.47	0.00	0.00	-223,049.47	0.00	0.00	0.00
25 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-9,581.960	9,581.96	0.00	0.00	-9,581.96	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-22,900.000	22,900.00	0.00	0.00	-22,900.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-30,900.000	30,900.00	0.00	0.00	-30,900.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-92,843.220	92,843.22	0.00	0.00	-92,843.22	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-122,657.830	122,657.83	0.00	0.00	-122,657.83	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-88,647.860	88,647.86	0.00	0.00	-88,647.86	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-150,000.000	150,000.00	0.00	0.00	-150,000.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-35,300.000	35,300.00	0.00	0.00	-35,300.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-52,300.000	52,300.00	0.00	0.00	-52,300.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-12,200.000	12,200.00	0.00	0.00	-12,200.00	0.00	0.00	0.00	
28 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-56,127.060	56,127.06	0.00	0.00	-56,127.06	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-130,700.000	130,700.00	0.00	0.00	-130,700.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-87,000.000	87,000.00	0.00	0.00	-87,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-88,827.390	88,827.39	0.00	0.00	-88,827.39	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-112,600.000	112,600.00	0.00	0.00	-112,600.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-1,060,300.000	1,060,300.00	0.00	0.00	-1,060,300.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-217,100.000	217,100.00	0.00	0.00	-217,100.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-10,950.800	10,950.80	0.00	0.00	-10,950.80	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-24,800.000	24,800.00	0.00	0.00	-24,800.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-135,000.000	135,000.00	0.00	0.00	-135,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-437,100.000	437,100.00	0.00	0.00	-437,100.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-13,400.000	13,400.00	0.00	0.00	-13,400.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-41,600.000	41,600.00	0.00	0.00	-41,600.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-57,400.000	57,400.00	0.00	0.00	-57,400.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-70,300.000	70,300.00	0.00	0.00	-70,300.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-57,217.720	57,217.72	0.00	0.00	-57,217.72	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	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 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-54,900.000	54,900.00	0.00	0.00	-54,900.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-31,400.000	31,400.00	0.00	0.00	-31,400.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-67,700.000	67,700.00	0.00	0.00	-67,700.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-27,500.000	27,500.00	0.00	0.00	-27,500.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-12,500.000	12,500.00	0.00	0.00	-12,500.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-12,500.000	12,500.00	0.00	0.00	-12,500.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-8,541.220	8,541.22	0.00	0.00	-8,541.22	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-14,289.510	14,289.51	0.00	0.00	-14,289.51	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-8,384.960	8,384.96	0.00	0.00	-8,384.96	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-39,300.000	39,300.00	0.00	0.00	-39,300.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-341,700.000	341,700.00	0.00	0.00	-341,700.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-29,000.000	29,000.00	0.00	0.00	-29,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-55,977.320	55,977.32	0.00	0.00	-55,977.32	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-5,000,000.000	5,000,000.00	0.00	0.00	-5,000,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-96,900.000	96,900.00	0.00	0.00	-96,900.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-58,177.770	58,177.77	0.00	0.00	-58,177.77	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-21,279.000	21,279.00	0.00	0.00	-21,279.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-52,600.130	52,600.13	0.00	0.00	-52,600.13	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-424,000.000	424,000.00	0.00	0.00	-424,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-330,000.000	330,000.00	0.00	0.00	-330,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-47,400.000	47,400.00	0.00	0.00	-47,400.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-57,300.000	57,300.00	0.00	0.00	-57,300.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-41,308.440	41,308.44	0.00	0.00	-41,308.44	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-47,300.000	47,300.00	0.00	0.00	-47,300.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-73,000.000	73,000.00	0.00	0.00	-73,000.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-51,072.600	51,072.60	0.00	0.00	-51,072.60	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-39,300.000	39,300.00	0.00	0.00	-39,300.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-32,700.000	32,700.00	0.00	0.00	-32,700.00	0.00	0.00	0.00
28 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-62,700.000	62,700.00	0.00	0.00	-62,700.00	0.00	0.00	0.00
28 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-132,861.700	132,861.70	0.00	0.00	-132,861.70	0.00	0.00	0.00
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-3,116,174.790	3,116,174.79	0.00	0.00	-3,116,174.79	0.00	0.00	0.00
30 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

30 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-3,194,363.620	3,194,363.62	0.00	0.00	-3,194,363.62	0.00	0.00	0.00
30 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-163,100.000	163,100.00	0.00	0.00	-163,100.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-19,398.490	19,398.49	0.00	0.00	-19,398.49	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-42,499.720	42,499.72	0.00	0.00	-42,499.72	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-1,446,400.000	1,446,400.00	0.00	0.00	-1,446,400.00	0.00	0.00	0.00
31 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-93,782.090	93,782.09	0.00	0.00	-93,782.09	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-18,400.000	18,400.00	0.00	0.00	-18,400.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-45,511.670	45,511.67	0.00	0.00	-45,511.67	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-136,316.790	136,316.79	0.00	0.00	-136,316.79	0.00	0.00	0.00
31 Aug 23	INVT FD		1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-84,573.980	84,573.98	0.00	0.00	-84,573.98	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-94,200.000	94,200.00	0.00	0.00	-94,200.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-54,313.550	54,313.55	0.00	0.00	-54,313.55	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-110,414.400	110,414.40	0.00	0.00	-110,414.40	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-73,411.210	73,411.21	0.00	0.00	-73,411.21	0.00	0.00	0.00
31 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-4,205.770	4,205.77	0.00	0.00	-4,205.77	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-199,265.150	199,265.15	0.00	0.00	-199,265.15	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-43,261.000	43,261.00	0.00	0.00	-43,261.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM		-12,700.000	12,700.00	0.00	0.00	-12,700.00	0.00	0.00	0.00
31 Aug 23	INVT FD		1.00							
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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-3,265.480	3,265.48	0.00	0.00	-3,265.48	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-860,400.000	860,400.00	0.00	0.00	-860,400.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-83,331.160	83,331.16	0.00	0.00	-83,331.16	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-109,600.000	109,600.00	0.00	0.00	-109,600.00	0.00	0.00	0.00
31 Aug 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-50,000.000	50,000.00	0.00	0.00	-50,000.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-122,203.480	122,203.48	0.00	0.00	-122,203.48	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-73,200.000	73,200.00	0.00	0.00	-73,200.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-16,100.000	16,100.00	0.00	0.00	-16,100.00	0.00	0.00	0.00
31 Aug 23	INVT FD	1.00							
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

31 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-159,000.000	159,000.00	0.00	0.00	-159,000.00	0.00	0.00	0.00	
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-51,900.000	51,900.00	0.00	0.00	-51,900.00	0.00	0.00	0.00	
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-58,400.000	58,400.00	0.00	0.00	-58,400.00	0.00	0.00	0.00	
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-48,700.000	48,700.00	0.00	0.00	-48,700.00	0.00	0.00	0.00	
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-10,400.000	10,400.00	0.00	0.00	-10,400.00	0.00	0.00	0.00	
31 Aug 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-41,600.000	41,600.00	0.00	0.00	-41,600.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-52,000.000	52,000.00	0.00	0.00	-52,000.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-52,500.000	52,500.00	0.00	0.00	-52,500.00	0.00	0.00	0.00
31 Aug 23	INVT 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 Aug 23	NT COLLECTIVE GOVT SHORT TERM	-775,000.000	775,000.00	0.00	0.00	-775,000.00	0.00	0.00	0.00
31 Aug 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-4,216.910	4,216.91	0.00	0.00	-4,216.91	0.00	0.00	0.00
01 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1,368,923.850	1,368,923.85	0.00	0.00	-1,368,923.85	0.00	0.00	0.00
01 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-10,073,517.920	10,073,517.92	0.00	0.00	-10,073,517.92	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-61,230.430	61,230.43	0.00	0.00	-61,230.43	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-41,968.650	41,968.65	0.00	0.00	-41,968.65	0.00	0.00	0.00
05 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-268,688.040	268,688.04	0.00	0.00	-268,688.04	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-988,053.730	988,053.73	0.00	0.00	-988,053.73	0.00	0.00	0.00
06 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-5,886.600	5,886.60	0.00	0.00	-5,886.60	0.00	0.00	0.00
06 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-375.440	375.44	0.00	0.00	-375.44	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-118.100	118.10	0.00	0.00	-118.10	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-338.180	338.18	0.00	0.00	-338.18	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.420	0.42	0.00	0.00	-0.42	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-22.840	22.84	0.00	0.00	-22.84	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-3.120	3.12	0.00	0.00	-3.12	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-66.530	66.53	0.00	0.00	-66.53	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-87.430	87.43	0.00	0.00	-87.43	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-31.940	31.94	0.00	0.00	-31.94	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-42.440	42.44	0.00	0.00	-42.44	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-21.530	21.53	0.00	0.00	-21.53	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-2.600	2.60	0.00	0.00	-2.60	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-143.790	143.79	0.00	0.00	-143.79	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-165.530	165.53	0.00	0.00	-165.53	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		-25.480	25.48	0.00	0.00	-25.48	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		-7.790	7.79	0.00	0.00	-7.79	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		-59.520	59.52	0.00	0.00	-59.52	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		-254.030	254.03	0.00	0.00	-254.03	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-7.240	7.24	0.00	0.00	-7.24	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.360	0.36	0.00	0.00	-0.36	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-41.090	41.09	0.00	0.00	-41.09	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-22.010	22.01	0.00	0.00	-22.01	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-42.430	42.43	0.00	0.00	-42.43	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.320	0.32	0.00	0.00	-0.32	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-46.310	46.31	0.00	0.00	-46.31	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-41.790	41.79	0.00	0.00	-41.79	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-4,355.480	4,355.48	0.00	0.00	-4,355.48	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-15.930	15.93	0.00	0.00	-15.93	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-33.270	33.27	0.00	0.00	-33.27	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.940	0.94	0.00	0.00	-0.94	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-30.390	30.39	0.00	0.00	-30.39	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-8.320	8.32	0.00	0.00	-8.32	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-53.470	53.47	0.00	0.00	-53.47	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-695.410	695.41	0.00	0.00	-695.41	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-631.170	631.17	0.00	0.00	-631.17	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-217.910	217.91	0.00	0.00	-217.91	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-18.240	18.24	0.00	0.00	-18.24	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-110.110	110.11	0.00	0.00	-110.11	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-22.660	22.66	0.00	0.00	-22.66	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-71.240	71.24	0.00	0.00	-71.24	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-65.390	65.39	0.00	0.00	-65.39	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-478.400	478.40	0.00	0.00	-478.40	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-109,144.080	109,144.08	0.00	0.00	-109,144.08	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-25.460	25.46	0.00	0.00	-25.46	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-7.240	7.24	0.00	0.00	-7.24	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-24.160	24.16	0.00	0.00	-24.16	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.160	0.16	0.00	0.00	-0.16	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-49,079.170	49,079.17	0.00	0.00	-49,079.17	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-10.400	10.40	0.00	0.00	-10.40	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-264.910	264.91	0.00	0.00	-264.91	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-27.520	27.52	0.00	0.00	-27.52	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-7,011.550	7,011.55	0.00	0.00	-7,011.55	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-126.400	126.40	0.00	0.00	-126.40	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-33.790	33.79	0.00	0.00	-33.79	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-28.640	28.64	0.00	0.00	-28.64	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-32.520	32.52	0.00	0.00	-32.52	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-20.480	20.48	0.00	0.00	-20.48	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.200	0.20	0.00	0.00	-0.20	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-198.540	198.54	0.00	0.00	-198.54	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-7.080	7.08	0.00	0.00	-7.08	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-32.080	32.08	0.00	0.00	-32.08	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-44.120	44.12	0.00	0.00	-44.12	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-126.920	126.92	0.00	0.00	-126.92	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-69.690	69.69	0.00	0.00	-69.69	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-676.050	676.05	0.00	0.00	-676.05	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-17.950	17.95	0.00	0.00	-17.95	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		-109.440	109.44	0.00	0.00	-109.44	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		-269,183.600	269,183.60	0.00	0.00	-269,183.60	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		-101.000	101.00	0.00	0.00	-101.00	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM		-14.650	14.65	0.00	0.00	-14.65	0.00	0.00	0.00
07 Sep 23	INVT FD		1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-130.640	130.64	0.00	0.00	-130.64	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-49.350	49.35	0.00	0.00	-49.35	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-21.250	21.25	0.00	0.00	-21.25	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.600	0.60	0.00	0.00	-0.60	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-29.600	29.60	0.00	0.00	-29.60	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-33.320	33.32	0.00	0.00	-33.32	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-126.090	126.09	0.00	0.00	-126.09	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-261.140	261.14	0.00	0.00	-261.14	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-18.120	18.12	0.00	0.00	-18.12	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-11.670	11.67	0.00	0.00	-11.67	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-109.450	109.45	0.00	0.00	-109.45	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.030	0.03	0.00	0.00	-0.03	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-75.900	75.90	0.00	0.00	-75.90	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-39.350	39.35	0.00	0.00	-39.35	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-40.840	40.84	0.00	0.00	-40.84	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-51.630	51.63	0.00	0.00	-51.63	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-16.000	16.00	0.00	0.00	-16.00	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-85,149.570	85,149.57	0.00	0.00	-85,149.57	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-18.790	18.79	0.00	0.00	-18.79	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-40.340	40.34	0.00	0.00	-40.34	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-31.920	31.92	0.00	0.00	-31.92	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-64.310	64.31	0.00	0.00	-64.31	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-989,534.520	989,534.52	0.00	0.00	-989,534.52	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-30.520	30.52	0.00	0.00	-30.52	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-57.960	57.96	0.00	0.00	-57.96	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.160	0.16	0.00	0.00	-0.16	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-117.560	117.56	0.00	0.00	-117.56	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-58.510	58.51	0.00	0.00	-58.51	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-246.310	246.31	0.00	0.00	-246.31	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-109.120	109.12	0.00	0.00	-109.12	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-228.910	228.91	0.00	0.00	-228.91	0.00	0.00	0.00	
07 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-8.470	8.47	0.00	0.00	-8.47	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-42.140	42.14	0.00	0.00	-42.14	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-64.540	64.54	0.00	0.00	-64.54	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-112.420	112.42	0.00	0.00	-112.42	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1.850	1.85	0.00	0.00	-1.85	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-36.440	36.44	0.00	0.00	-36.44	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-12.230	12.23	0.00	0.00	-12.23	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-13.310	13.31	0.00	0.00	-13.31	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-7.280	7.28	0.00	0.00	-7.28	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-32.600	32.60	0.00	0.00	-32.60	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-2,340.000	2,340.00	0.00	0.00	-2,340.00	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-39.150	39.15	0.00	0.00	-39.15	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-12.350	12.35	0.00	0.00	-12.35	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.200	0.20	0.00	0.00	-0.20	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.120	0.12	0.00	0.00	-0.12	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-27.550	27.55	0.00	0.00	-27.55	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-0.610	0.61	0.00	0.00	-0.61	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-10,549.240	10,549.24	0.00	0.00	-10,549.24	0.00	0.00	0.00
07 Sep 23	INVT FD	1.00							
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

08 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-234,223.690	234,223.69	0.00	0.00	-234,223.69	0.00	0.00	0.00
08 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-791,129.360	791,129.36	0.00	0.00	-791,129.36	0.00	0.00	0.00
11 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-843,853.360	843,853.36	0.00	0.00	-843,853.36	0.00	0.00	0.00
11 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-55,737.720	55,737.72	0.00	0.00	-55,737.72	0.00	0.00	0.00
11 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-197,962.500	197,962.50	0.00	0.00	-197,962.50	0.00	0.00	0.00
11 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-3,405,158.520	3,405,158.52	0.00	0.00	-3,405,158.52	0.00	0.00	0.00
12 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-88,817.000	88,817.00	0.00	0.00	-88,817.00	0.00	0.00	0.00
12 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-27,103.080	27,103.08	0.00	0.00	-27,103.08	0.00	0.00	0.00
12 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-57,467.990	57,467.99	0.00	0.00	-57,467.99	0.00	0.00	0.00
13 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-238,140.770	238,140.77	0.00	0.00	-238,140.77	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-31,949,592.600	31,949,592.60	0.00	0.00	-31,949,592.60	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-8,541.220	8,541.22	0.00	0.00	-8,541.22	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-21,899.000	21,899.00	0.00	0.00	-21,899.00	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-154,931.460	154,931.46	0.00	0.00	-154,931.46	0.00	0.00	0.00
14 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-478,813.960	478,813.96	0.00	0.00	-478,813.96	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-4,450.000	4,450.00	0.00	0.00	-4,450.00	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-125,847.430	125,847.43	0.00	0.00	-125,847.43	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-718,211.110	718,211.11	0.00	0.00	-718,211.11	0.00	0.00	0.00
14 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-57,717.170	57,717.17	0.00	0.00	-57,717.17	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-4,500,000.000	4,500,000.00	0.00	0.00	-4,500,000.00	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-44,196.090	44,196.09	0.00	0.00	-44,196.09	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-123,743.800	123,743.80	0.00	0.00	-123,743.80	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-215,696.860	215,696.86	0.00	0.00	-215,696.86	0.00	0.00	0.00
14 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1,108,000.000	1,108,000.00	0.00	0.00	-1,108,000.00	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-5,084.200	5,084.20	0.00	0.00	-5,084.20	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-585,000.000	585,000.00	0.00	0.00	-585,000.00	0.00	0.00	0.00
14 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-338,715.580	338,715.58	0.00	0.00	-338,715.58	0.00	0.00	0.00
14 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-5,422.790	5,422.79	0.00	0.00	-5,422.79	0.00	0.00	0.00
15 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-4,938.320	4,938.32	0.00	0.00	-4,938.32	0.00	0.00	0.00
18 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-378,781.080	378,781.08	0.00	0.00	-378,781.08	0.00	0.00	0.00
19 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-4,397,124.570	4,397,124.57	0.00	0.00	-4,397,124.57	0.00	0.00	0.00
19 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-81,974.230	81,974.23	0.00	0.00	-81,974.23	0.00	0.00	0.00
19 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-317,770.330	317,770.33	0.00	0.00	-317,770.33	0.00	0.00	0.00
19 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-737,295.610	737,295.61	0.00	0.00	-737,295.61	0.00	0.00	0.00
19 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-959,532.200	959,532.20	0.00	0.00	-959,532.20	0.00	0.00	0.00
20 Sep 23	INVT FD	1.00							
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

20 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-236,539.970	236,539.97	0.00	0.00	-236,539.97	0.00	0.00	0.00
20 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-375,733.270	375,733.27	0.00	0.00	-375,733.27	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-431,753.040	431,753.04	0.00	0.00	-431,753.04	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-752,299.660	752,299.66	0.00	0.00	-752,299.66	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-79,423.820	79,423.82	0.00	0.00	-79,423.82	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-25,000.000	25,000.00	0.00	0.00	-25,000.00	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-404,603.010	404,603.01	0.00	0.00	-404,603.01	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-161,150.050	161,150.05	0.00	0.00	-161,150.05	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-742,200.000	742,200.00	0.00	0.00	-742,200.00	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>									
	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-10,980.090		10,980.09	0.00	0.00	-10,980.09	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-310,616.220		310,616.22	0.00	0.00	-310,616.22	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-41,100.680		41,100.68	0.00	0.00	-41,100.68	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-2,291,000.000		2,291,000.00	0.00	0.00	-2,291,000.00	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-518,768.890		518,768.89	0.00	0.00	-518,768.89	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount					Realized gain/loss		
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

21 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-415,365.180	415,365.18	0.00	0.00	-415,365.18	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-61,709.920	61,709.92	0.00	0.00	-61,709.92	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-26,831.470	26,831.47	0.00	0.00	-26,831.47	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-31,698.890	31,698.89	0.00	0.00	-31,698.89	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-49,000.000	49,000.00	0.00	0.00	-49,000.00	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-265,031.680	265,031.68	0.00	0.00	-265,031.68	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-109,758.140	109,758.14	0.00	0.00	-109,758.14	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-200,000.000	200,000.00	0.00	0.00	-200,000.00	0.00	0.00	0.00
21 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-151,447.260	151,447.26	0.00	0.00	-151,447.26	0.00	0.00	0.00
21 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

22 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-29,640.000	29,640.00	0.00	0.00	-29,640.00	0.00	0.00	0.00
22 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-125,000.000	125,000.00	0.00	0.00	-125,000.00	0.00	0.00	0.00
22 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-5,980.000	5,980.00	0.00	0.00	-5,980.00	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-5,013,635.710	5,013,635.71	0.00	0.00	-5,013,635.71	0.00	0.00	0.00
25 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

25 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-580,913.220	580,913.22	0.00	0.00	-580,913.22	0.00	0.00	0.00
25 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1,700,000.000	1,700,000.00	0.00	0.00	-1,700,000.00	0.00	0.00	0.00
26 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-335,624.860	335,624.86	0.00	0.00	-335,624.86	0.00	0.00	0.00
26 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-780.000	780.00	0.00	0.00	-780.00	0.00	0.00	0.00
26 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1,800,798.560	1,800,798.56	0.00	0.00	-1,800,798.56	0.00	0.00	0.00
26 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-2,153,535.330	2,153,535.33	0.00	0.00	-2,153,535.33	0.00	0.00	0.00
27 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-15,080.000	15,080.00	0.00	0.00	-15,080.00	0.00	0.00	0.00
27 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-434,089.600	434,089.60	0.00	0.00	-434,089.60	0.00	0.00	0.00
27 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-345,500.000	345,500.00	0.00	0.00	-345,500.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-139,700.000	139,700.00	0.00	0.00	-139,700.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-25,090.860	25,090.86	0.00	0.00	-25,090.86	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-284,528.910	284,528.91	0.00	0.00	-284,528.91	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-171,147.000	171,147.00	0.00	0.00	-171,147.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	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 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-41,954.000	41,954.00	0.00	0.00	-41,954.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-738,400.000	738,400.00	0.00	0.00	-738,400.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-87,796.790	87,796.79	0.00	0.00	-87,796.79	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-21,400.000	21,400.00	0.00	0.00	-21,400.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-375,000.000	375,000.00	0.00	0.00	-375,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1,284,000.000	1,284,000.00	0.00	0.00	-1,284,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-44,000.000	44,000.00	0.00	0.00	-44,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-18,000.000	18,000.00	0.00	0.00	-18,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-765,000.000	765,000.00	0.00	0.00	-765,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-45,900.000	45,900.00	0.00	0.00	-45,900.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-440,721.790	440,721.79	0.00	0.00	-440,721.79	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-549,908.430	549,908.43	0.00	0.00	-549,908.43	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-558,000.000	558,000.00	0.00	0.00	-558,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-106,200.000	106,200.00	0.00	0.00	-106,200.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-356,792.710	356,792.71	0.00	0.00	-356,792.71	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-91,792.330	91,792.33	0.00	0.00	-91,792.33	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-22,600.000	22,600.00	0.00	0.00	-22,600.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1,827,000.000	1,827,000.00	0.00	0.00	-1,827,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1,000,000.000	1,000,000.00	0.00	0.00	-1,000,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-18,000.000	18,000.00	0.00	0.00	-18,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-9,500.000	9,500.00	0.00	0.00	-9,500.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-76,000.000	76,000.00	0.00	0.00	-76,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-51,600.000	51,600.00	0.00	0.00	-51,600.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-469,586.280	469,586.28	0.00	0.00	-469,586.28	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-448,700.000	448,700.00	0.00	0.00	-448,700.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-35,555.020	35,555.02	0.00	0.00	-35,555.02	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-423,100.000	423,100.00	0.00	0.00	-423,100.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-264,000.000	264,000.00	0.00	0.00	-264,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-620,125.780	620,125.78	0.00	0.00	-620,125.78	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-8,150.000	8,150.00	0.00	0.00	-8,150.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-22,500.000	22,500.00	0.00	0.00	-22,500.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-3,125.640	3,125.64	0.00	0.00	-3,125.64	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-59,000.000	59,000.00	0.00	0.00	-59,000.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-171,231.610	171,231.61	0.00	0.00	-171,231.61	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-333,400.000	333,400.00	0.00	0.00	-333,400.00	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-20,088.880	20,088.88	0.00	0.00	-20,088.88	0.00	0.00	0.00
28 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-38,026.300	38,026.30	0.00	0.00	-38,026.30	0.00	0.00	0.00
28 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-401,900.000	401,900.00	0.00	0.00	-401,900.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-60,400.000	60,400.00	0.00	0.00	-60,400.00	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
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

29 Sep 23	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 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-805,900.000	805,900.00	0.00	0.00	-805,900.00	0.00	0.00	0.00	
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-445,900.000	445,900.00	0.00	0.00	-445,900.00	0.00	0.00	0.00	
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-326,600.000	326,600.00	0.00	0.00	-326,600.00	0.00	0.00	0.00	
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-288,900.000	288,900.00	0.00	0.00	-288,900.00	0.00	0.00	0.00	
29 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-26,200.000	26,200.00	0.00	0.00	-26,200.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-240,300.000	240,300.00	0.00	0.00	-240,300.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-66,000.000	66,000.00	0.00	0.00	-66,000.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-144,900.000	144,900.00	0.00	0.00	-144,900.00	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
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

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-438,500.730	438,500.73	0.00	0.00	-438,500.73	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-602,800.000	602,800.00	0.00	0.00	-602,800.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-67,500.000	67,500.00	0.00	0.00	-67,500.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-402,200.000	402,200.00	0.00	0.00	-402,200.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-815,200.000	815,200.00	0.00	0.00	-815,200.00	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-170,000.000	170,000.00	0.00	0.00	-170,000.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-233,300.000	233,300.00	0.00	0.00	-233,300.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-43,100.000	43,100.00	0.00	0.00	-43,100.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-34,300.000	34,300.00	0.00	0.00	-34,300.00	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
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

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-278,100.000	278,100.00	0.00	0.00	-278,100.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-27,600.000	27,600.00	0.00	0.00	-27,600.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	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 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-223,700.000	223,700.00	0.00	0.00	-223,700.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-30,200.000	30,200.00	0.00	0.00	-30,200.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	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 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-1,168,700.000	1,168,700.00	0.00	0.00	-1,168,700.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-73,400.000	73,400.00	0.00	0.00	-73,400.00	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
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

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-43,000.000	43,000.00	0.00	0.00	-43,000.00	0.00	0.00	0.00	
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-147,100.000	147,100.00	0.00	0.00	-147,100.00	0.00	0.00	0.00	
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-467,000.000	467,000.00	0.00	0.00	-467,000.00	0.00	0.00	0.00	
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-21,500.000	21,500.00	0.00	0.00	-21,500.00	0.00	0.00	0.00	
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-39,800.000	39,800.00	0.00	0.00	-39,800.00	0.00	0.00	0.00	
29 Sep 23	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-25,500.000	25,500.00	0.00	0.00	-25,500.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-552,200.000	552,200.00	0.00	0.00	-552,200.00	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-149,347.860	149,347.86	0.00	0.00	-149,347.86	0.00	0.00	0.00
29 Sep 23	INVT 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 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-15,700.000	15,700.00	0.00	0.00	-15,700.00	0.00	0.00	0.00
29 Sep 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

Accounting Statements

Account number ILFRAL

01 Jul 23 - 30 Sep 23

IL FIREFIGHTERS PENSION ALL

Page 1165 of 1165

◆ Investment Transaction Detail

Trade Date	Security Description		Shares/PAR	Transaction Amount			Realized gain/loss		
	Asset ID / Ticker	Broker/Commission		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation
Settle Date	Narrative		Price						
Trade Status									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Sep 23	NT COLLECTIVE GOVT SHORT TERM	-18,100.000	18,100.00	0.00	0.00	-18,100.00	0.00	0.00	0.00
29 Sep 23	INVT 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			439,645,823.43	0.00	0.00	-439,645,823.43	0.00	0.00	0.00
Total funds - short term investment			439,645,823.43	0.00	0.00	-439,645,823.43	0.00	0.00	0.00
Total cash and cash equivalents			439,645,823.43	0.00	0.00	-439,645,823.43	0.00	0.00	0.00
Total sales			-586,121,430.06	593,394,221.58	1,122,754.06	0.00	-597,197,974.98	-3,803,753.40	0.00
Total transactions			-31,330,999.79	522,116.97	0.00	17,041,125.04	-14,289,864.40	-10.35	-14,289,874.75

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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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