

◆ Investment Transaction Detail

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

Currency Gain/Loss

Gain/Loss on Cash Disbursements

Gain/loss adjustments

European Union - EUR

31 Jul 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-1,733.92	0.00	0.00	0.00	0.00	-1,733.92	-1,733.92
31 Jul 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Jul 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-998.60	0.00	0.00	0.00	0.00	-998.60	-998.60
31 Jul 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Jul 24	AVERAGE BOOK COST ADJUSTMENT	0.000	3,134.96	0.00	0.00	0.00	0.00	3,134.96	3,134.96
31 Jul 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Jul 24	AVERAGE BOOK COST ADJUSTMENT	0.000	1,733.92	0.00	0.00	0.00	0.00	1,733.92	1,733.92
31 Jul 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Jul 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-106.57	0.00	0.00	0.00	0.00	-106.57	-106.57
31 Jul 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Aug 24	AVERAGE BOOK COST ADJUSTMENT	0.000	428.50	0.00	0.00	0.00	0.00	428.50	428.50
31 Aug 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Aug 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-330.28	0.00	0.00	0.00	0.00	-330.28	-330.28
31 Aug 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								

◆ Investment Transaction Detail

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

AVERAGE BOOK COST ADJUSTMENT FOR EUR

31 Aug 24	AVERAGE BOOK COST ADJUSTMENT	0.000		-0.30	0.00	0.00	0.00	0.00	-0.30	-0.30
31 Aug 24	FOR EUR /	0.00								
Settled										

AVERAGE BOOK COST ADJUSTMENT FOR EUR

30 Sep 24	AVERAGE BOOK COST ADJUSTMENT	0.000		-33.05	0.00	0.00	0.00	0.00	-33.05	-33.05
30 Sep 24	FOR EUR /	0.00								
Settled										

AVERAGE BOOK COST ADJUSTMENT FOR EUR

30 Sep 24	AVERAGE BOOK COST ADJUSTMENT	0.000		2,530.60	0.00	0.00	0.00	0.00	2,530.60	2,530.60
30 Sep 24	FOR EUR /	0.00								
Settled										

AVERAGE BOOK COST ADJUSTMENT FOR EUR

30 Sep 24	AVERAGE BOOK COST ADJUSTMENT	0.000		2,487.18	0.00	0.00	0.00	0.00	2,487.18	2,487.18
30 Sep 24	FOR EUR /	0.00								
Settled										

AVERAGE BOOK COST ADJUSTMENT FOR EUR

Total European Union - EUR				7,112.44	0.00	0.00	0.00	0.00	7,112.44	7,112.44
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Indonesia - IDR

31 Aug 24	AVERAGE BOOK COST ADJUSTMENT	0.000		-87.89	0.00	0.00	0.00	0.00	-87.89	-87.89
31 Aug 24	FOR IDR /	0.00								
Settled										

AVERAGE BOOK COST ADJUSTMENT FOR IDR

Total Indonesia - IDR				-87.89	0.00	0.00	0.00	0.00	-87.89	-87.89
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Mexico - MXN

Accounting Statements

Account number ILFRAL

01 Jul 24 - 30 Sep 24

IL FIREFIGHTERS PENSION ALL

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◆ 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								

Currency Gain/Loss

Gain/Loss on Cash Disbursements

Gain/loss adjustments

Mexico - MXN

31 Jul 24	AVERAGE BOOK COST ADJUSTMENT	0.000	0.04	0.00	0.00	0.00	0.00	0.04	0.04
31 Jul 24	FOR MXN /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR MXN								
30 Sep 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-53.70	0.00	0.00	0.00	0.00	-53.70	-53.70
30 Sep 24	FOR MXN /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR MXN								
Total Mexico - MXN			-53.66	0.00	0.00	0.00	0.00	-53.66	-53.66
Total gain/loss adjustments			6,970.89	0.00	0.00	0.00	0.00	6,970.89	6,970.89
Total gain/loss on cash disbursements			6,970.89	0.00	0.00	0.00	0.00	6,970.89	6,970.89
Total currency gain/loss		0.00	6,970.89	0.00	0.00	0.00	0.00	6,970.89	6,970.89

Derivatives Commissions

Equities

Equity derivatives - futures

United States - USD

01 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-12.00	0.00	0.00	0.00	-12.00	0.00	-12.00
01 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4G01126902								
01 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-56.00	0.00	0.00	0.00	-56.00	0.00	-56.00
01 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4G01126912								

◆ 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

Equities

Equity derivatives - futures

United States - USD

15 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-20.00	0.00	0.00	0.00	-20.00	0.00	-20.00
15 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4G15009892								
15 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-32.00	0.00	0.00	0.00	-32.00	0.00	-32.00
15 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4G15009882								
23 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-17.46	0.00	0.00	0.00	-17.46	0.00	-17.46
23 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4G23032032								
13 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	-48.00	0.00	0.00	0.00	-48.00	0.00	-48.00
13 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled	DEC 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4I13180530								
16 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	-28.00	0.00	0.00	0.00	-28.00	0.00	-28.00
16 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled	DEC 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4I16162800								
16 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	-28.00	0.00	0.00	0.00	-28.00	0.00	-28.00
16 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4I16162792								
Total United States - USD			-241.46	0.00	0.00	0.00	-241.46	0.00	-241.46
Total equity derivatives - futures			-241.46	0.00	0.00	0.00	-241.46	0.00	-241.46
Total equities			-241.46	0.00	0.00	0.00	-241.46	0.00	-241.46

◆ Investment Transaction Detail

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

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

26 Aug 24	FUT DEC 24 10 YR T-NOTES		0.000	-1,190.16	0.00	0.00	0.00	-1,190.16	0.00	-1,190.16
26 Aug 24	CUSIP : 999599GH0 /TYZ4		0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4H26011840									
26 Aug 24	FUT DEC 24 CBT 5Y T-NOTE		0.000	-2,118.06	0.00	0.00	0.00	-2,118.06	0.00	-2,118.06
26 Aug 24	CUSIP : 999599GH0 /FVZ4		0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES COMMISSION PAID GMI/4H26011860									
26 Aug 24	FUT DEC 24 CBT UL T-BONDS		0.000	-1,407.60	0.00	0.00	0.00	-1,407.60	0.00	-1,407.60
26 Aug 24	CUSIP : 999599GH0 /WNZ4		0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4H26011800									
26 Aug 24	FUT DEC 24 CBT ULT TNOTE		0.000	-3,105.90	0.00	0.00	0.00	-3,105.90	0.00	-3,105.90
26 Aug 24	CUSIP : 999599GH0 /UXYZ4		0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/4H26011780									
26 Aug 24	FUT DEC 24 U.S. T-BONDS		0.000	-924.60	0.00	0.00	0.00	-924.60	0.00	-924.60
26 Aug 24	CUSIP : 999599GH0 /USZ4		0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/4H26011820									
26 Aug 24	FUT SEP 24 10 YR T-NOTES		0.000	-1,242.36	0.00	0.00	0.00	-1,242.36	0.00	-1,242.36
26 Aug 24	CUSIP : 999599GH0 /TYU4		0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4H26011832									
26 Aug 24	FUT SEP 24 CBT 5Y T-NOTE		0.000	-2,223.84	0.00	0.00	0.00	-2,223.84	0.00	-2,223.84
26 Aug 24	CUSIP : 999599GH0 /FVU4		0.00							
Settled										

◆ Investment Transaction Detail

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

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 CBT 5Y T-NOTE FUTURES COMMISSION PAID GMI/4H26011852								
26 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	-1,324.80	0.00	0.00	0.00	-1,324.80	0.00	-1,324.80
26 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4H26011792								
26 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	-3,111.12	0.00	0.00	0.00	-3,111.12	0.00	-3,111.12
26 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES COMMISSION PAID GMI/4H26011772								
26 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	-938.00	0.00	0.00	0.00	-938.00	0.00	-938.00
26 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/4H26011812								
20 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-388.89	0.00	0.00	0.00	-388.89	0.00	-388.89
20 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled									
	DEC 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4I20161010								
30 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-69.00	0.00	0.00	0.00	-69.00	0.00	-69.00
30 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled									
	DEC 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4I30002710								
Total United States - USD			-18,044.33	0.00	0.00	0.00	-18,044.33	0.00	-18,044.33
Total fixed income derivatives - futures			-18,044.33	0.00	0.00	0.00	-18,044.33	0.00	-18,044.33
Total fixed income			-18,044.33	0.00	0.00	0.00	-18,044.33	0.00	-18,044.33
Total derivatives commissions			0.00	-18,285.79	0.00	0.00	-18,285.79	0.00	-18,285.79

◆ Investment Transaction Detail

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

Derivatives Deliveries

Equities

Equity derivatives - futures

United States - USD

01 Jul 24	FUT SEP 24 CBT DJ REALEST	-3.000	100,695.00	0.00	0.00	-101,090.58	-395.58	0.00	-395.58
01 Jul 24	CUSIP : 999599GH0 /DJEU4	335.65							
Settled	DERIVATIVES FUTURES CLOSE								
01 Jul 24	FUT SEP 24 CBT DJ REALEST	-14.000	470,050.00	0.00	0.00	-471,756.05	-1,706.05	0.00	-1,706.05
01 Jul 24	CUSIP : 999599GH0 /DJEU4	335.75							
Settled	DERIVATIVES FUTURES CLOSE								
15 Jul 24	FUT SEP 24 CBT DJ REALEST	-8.000	283,936.00	0.00	0.00	-269,574.88	14,361.12	0.00	14,361.12
15 Jul 24	CUSIP : 999599GH0 /DJEU4	354.92							
Settled	DERIVATIVES FUTURES CLOSE								
15 Jul 24	FUT SEP 24 CBT DJ REALEST	-5.000	177,510.00	0.00	0.00	-168,484.30	9,025.70	0.00	9,025.70
15 Jul 24	CUSIP : 999599GH0 /DJEU4	355.02							
Settled	DERIVATIVES FUTURES CLOSE								
23 Jul 24	FUT SEP 24 CBT DJ REALEST	-6.000	216,267.65	0.00	0.00	-202,181.16	14,086.49	0.00	14,086.49
23 Jul 24	CUSIP : 999599GH0 /DJEU4	360.446078							
Settled	DERIVATIVES FUTURES CLOSE								
16 Sep 24	FUT SEP 24 CBT DJ REALEST	-7.000	276,675.00	0.00	0.00	-235,878.03	40,796.97	0.00	40,796.97
16 Sep 24	CUSIP : 999599GH0 /DJEU4	395.25							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			1,525,133.65	0.00	0.00	-1,448,965.00	76,168.65	0.00	76,168.65
Total equity derivatives - futures			1,525,133.65	0.00	0.00	-1,448,965.00	76,168.65	0.00	76,168.65

◆ Investment Transaction Detail

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

Derivatives Deliveries

Total equities			1,525,133.65	0.00	0.00	-1,448,965.00	76,168.65	0.00	76,168.65
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Fixed Income

Fixed income derivatives - futures

United States - USD

26 Aug 24	FUT DEC 24 CBT 5Y T-NOTE	-861.000	94,535,371.98	0.00	0.00	-94,535,371.98	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /FVZ4	109.79718							
Settled	DERIVATIVES FUTURES								
26 Aug 24	FUT SEP 24 10 YR T-NOTES	-476.000	54,122,052.04	0.00	0.00	-52,043,907.44	2,078,144.60	0.00	2,078,144.60
26 Aug 24	CUSIP : 999599GH0 /TYU4	113.70179							
Settled	DERIVATIVES FUTURES CLOSE								
26 Aug 24	FUT SEP 24 CBT UL T-BONDS	-480.000	63,900,000.00	0.00	0.00	-59,768,789.06	4,131,210.94	0.00	4,131,210.94
26 Aug 24	CUSIP : 999599GH0 /WNU4	133.125							
Settled	DERIVATIVES FUTURES CLOSE								
26 Aug 24	FUT SEP 24 CBT ULT TNOTE	-1,192.000	140,805,000.00	0.00	0.00	-134,425,940.48	6,379,059.52	0.00	6,379,059.52
26 Aug 24	CUSIP : 999599GH0 /UXYU4	118.125							
Settled	DERIVATIVES FUTURES CLOSE								
26 Aug 24	FUT SEP 24 U.S. T-BONDS	-350.000	43,607,668.30	0.00	0.00	-41,094,921.88	2,512,746.42	0.00	2,512,746.42
26 Aug 24	CUSIP : 999599GH0 /USU4	124.593338							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			396,970,092.32	0.00	0.00	-381,868,930.84	15,101,161.48	0.00	15,101,161.48
Total fixed income derivatives - futures			396,970,092.32	0.00	0.00	-381,868,930.84	15,101,161.48	0.00	15,101,161.48
Total fixed income			396,970,092.32	0.00	0.00	-381,868,930.84	15,101,161.48	0.00	15,101,161.48

Derivative Offsets

◆ Investment Transaction Detail

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

Derivatives Deliveries

Derivative Offsets

Equity futures

United States - USD

13 Sep 24	FUT DEC 24 CBT DJ REALEST	-12.000	475,536.00	0.00	0.00	-475,536.00	0.00	0.00	0.00
13 Sep 24	CUSIP : 999599GH0 /DJEZ4L	396.28							
Settled	DERIVATIVES FUTURES								
16 Sep 24	FUT DEC 24 CBT DJ REALEST	-7.000	278,236.00	0.00	0.00	-278,236.00	0.00	0.00	0.00
16 Sep 24	CUSIP : 999599GH0 /DJEZ4L	397.48							
Settled	DERIVATIVES FUTURES								
Total United States - USD			753,772.00	0.00	0.00	-753,772.00	0.00	0.00	0.00
Total equity futures			753,772.00	0.00	0.00	-753,772.00	0.00	0.00	0.00

Fixed income futures

United States - USD

26 Aug 24	FUT DEC 24 10 YR T-NOTES	-456.000	52,119,340.80	0.00	0.00	-52,119,340.80	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /TYZ4L	114.2968							
Settled	DERIVATIVES FUTURES								
26 Aug 24	FUT DEC 24 CBT UL T-BONDS	-510.000	68,380,777.97	0.00	0.00	-68,380,777.97	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /WNZ4L	134.0799568							
Settled	DERIVATIVES FUTURES								
26 Aug 24	FUT DEC 24 CBT ULT TNOTE	-1,190.000	140,949,085.90	0.00	0.00	-140,949,085.90	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /UXYZ4L	118.44461							
Settled	DERIVATIVES FUTURES								

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Trade Date	Security Description Asset ID / Ticker	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

26 Aug 24	FUT DEC 24 U.S. T-BONDS	-345.000	43,052,215.73	0.00	0.00	-43,052,215.73	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /USZ4L	124.7890311							
Settled	DERIVATIVES FUTURES								
26 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	-904.000	98,740,150.32	0.00	0.00	-95,924,154.16	2,815,996.16	0.00	2,815,996.16
26 Aug 24	CUSIP : 999599GH0 /FVU4L	109.22583							
Settled	DERIVATIVES FUTURES CLOSE								
20 Sep 24	FUT DEC 24 10 YR T-NOTES	-149.000	17,074,468.75	0.00	0.00	-17,074,468.75	0.00	0.00	0.00
20 Sep 24	CUSIP : 999599GH0 /TYZ4L	114.59375							
Settled	DERIVATIVES FUTURES								
30 Sep 24	FUT DEC 24 CBT UL T-BONDS	-25.000	3,328,125.00	0.00	0.00	-3,328,125.00	0.00	0.00	0.00
30 Sep 24	CUSIP : 999599GH0 /WNZ4L	133.125							
Settled	DERIVATIVES FUTURES								
Total United States - USD			423,644,164.47	0.00	0.00	-420,828,168.31	2,815,996.16	0.00	2,815,996.16
Total fixed income futures			423,644,164.47	0.00	0.00	-420,828,168.31	2,815,996.16	0.00	2,815,996.16
Total derivative offsets			424,397,936.47	0.00	0.00	-421,581,940.31	2,815,996.16	0.00	2,815,996.16
Total derivatives deliveries			-7,000.00	822,893,162.44	0.00	0.00	-804,899,836.15	17,993,326.29	0.00

Derivatives Receipts

Equities

Equity derivatives - futures

United States - USD

◆ Investment Transaction Detail

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

Derivatives Receipts

Equities

Equity derivatives - futures

United States - USD

13 Sep 24	FUT DEC 24 CBT DJ REALEST	12.000	-475,536.00	0.00	0.00	475,536.00	0.00	0.00	0.00
13 Sep 24	CUSIP : 999599GH0 /DJEZ4	396.28							
Settled	DERIVATIVES								
	FUTURES								

16 Sep 24	FUT DEC 24 CBT DJ REALEST	7.000	-278,236.00	0.00	0.00	278,236.00	0.00	0.00	0.00
16 Sep 24	CUSIP : 999599GH0 /DJEZ4	397.48							
Settled	DERIVATIVES								
	FUTURES								

Total United States - USD			-753,772.00	0.00	0.00	753,772.00	0.00	0.00	0.00
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Total equity derivatives - futures			-753,772.00	0.00	0.00	753,772.00	0.00	0.00	0.00
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Total equities			-753,772.00	0.00	0.00	753,772.00	0.00	0.00	0.00
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Fixed Income

Fixed income derivatives - futures

United States - USD

26 Aug 24	FUT DEC 24 10 YR T-NOTES	456.000	-52,119,340.80	0.00	0.00	52,119,340.80	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /TYZ4	114.2968							
Settled	DERIVATIVES								
	FUTURES								

26 Aug 24	FUT DEC 24 CBT UL T-BONDS	510.000	-68,380,777.97	0.00	0.00	68,380,777.97	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /WNZ4	134.0799568							
Settled	DERIVATIVES								
	FUTURES								

26 Aug 24	FUT DEC 24 CBT ULT TNOTE	1,190.000	-140,949,085.90	0.00	0.00	140,949,085.90	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /UXYZ4	118.44461							
Settled	DERIVATIVES								

◆ Investment Transaction Detail

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

Derivatives Receipts

Fixed Income

Fixed income derivatives - futures

United States - USD

FUTURES

26 Aug 24	FUT DEC 24 U.S. T-BONDS	345.000	-43,052,215.73	0.00	0.00	43,052,215.73	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /USZ4	124.7890311							
Settled	DERIVATIVES								
	FUTURES								
26 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	904.000	-98,740,150.32	0.00	0.00	95,924,154.16	-2,815,996.16	0.00	-2,815,996.16
26 Aug 24	CUSIP : 999599GH0 /FVU4	109.22583							
Settled	DERIVATIVES								
	FUTURES CLOSE								
20 Sep 24	FUT DEC 24 10 YR T-NOTES	149.000	-17,074,468.75	0.00	0.00	17,074,468.75	0.00	0.00	0.00
20 Sep 24	CUSIP : 999599GH0 /TYZ4	114.59375							
Settled	DERIVATIVES								
	FUTURES								
30 Sep 24	FUT DEC 24 CBT UL T-BONDS	25.000	-3,328,125.00	0.00	0.00	3,328,125.00	0.00	0.00	0.00
30 Sep 24	CUSIP : 999599GH0 /WNZ4	133.125							
Settled	DERIVATIVES								
	FUTURES								
Total United States - USD			-423,644,164.47	0.00	0.00	420,828,168.31	-2,815,996.16	0.00	-2,815,996.16
Total fixed income derivatives - futures			-423,644,164.47	0.00	0.00	420,828,168.31	-2,815,996.16	0.00	-2,815,996.16
Total fixed income			-423,644,164.47	0.00	0.00	420,828,168.31	-2,815,996.16	0.00	-2,815,996.16

Derivative Offsets

Equity futures

United States - USD

◆ Investment Transaction Detail

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

Derivatives Receipts

Derivative Offsets

Equity futures

United States - USD

01 Jul 24	FUT SEP 24 CBT DJ REALEST	3.000	-100,695.00	0.00	0.00	101,090.58	395.58	0.00	395.58
01 Jul 24	CUSIP : 999599GH0 /DJEU4L	335.65							
Settled	DERIVATIVES FUTURES CLOSE								
01 Jul 24	FUT SEP 24 CBT DJ REALEST	14.000	-470,050.00	0.00	0.00	471,756.05	1,706.05	0.00	1,706.05
01 Jul 24	CUSIP : 999599GH0 /DJEU4L	335.75							
Settled	DERIVATIVES FUTURES CLOSE								
15 Jul 24	FUT SEP 24 CBT DJ REALEST	5.000	-177,510.00	0.00	0.00	168,484.30	-9,025.70	0.00	-9,025.70
15 Jul 24	CUSIP : 999599GH0 /DJEU4L	355.02							
Settled	DERIVATIVES FUTURES CLOSE								
15 Jul 24	FUT SEP 24 CBT DJ REALEST	8.000	-283,936.00	0.00	0.00	269,574.88	-14,361.12	0.00	-14,361.12
15 Jul 24	CUSIP : 999599GH0 /DJEU4L	354.92							
Settled	DERIVATIVES FUTURES CLOSE								
23 Jul 24	FUT SEP 24 CBT DJ REALEST	6.000	-216,267.65	0.00	0.00	202,181.16	-14,086.49	0.00	-14,086.49
23 Jul 24	CUSIP : 999599GH0 /DJEU4L	360.446078							
Settled	DERIVATIVES FUTURES CLOSE								
16 Sep 24	FUT SEP 24 CBT DJ REALEST	7.000	-276,675.00	0.00	0.00	235,878.03	-40,796.97	0.00	-40,796.97
16 Sep 24	CUSIP : 999599GH0 /DJEU4L	395.25							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			-1,525,133.65	0.00	0.00	1,448,965.00	-76,168.65	0.00	-76,168.65
Total equity futures			-1,525,133.65	0.00	0.00	1,448,965.00	-76,168.65	0.00	-76,168.65

◆ Investment Transaction Detail

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

Derivatives Receipts

Derivative Offsets

Fixed income futures

United States - USD

26 Aug 24	FUT DEC 24 CBT 5Y T-NOTE	861.000	-94,535,371.98	0.00	0.00	94,535,371.98	0.00	0.00	0.00
26 Aug 24	CUSIP : 999599GH0 /FVZ4L	109.79718							
Settled	DERIVATIVES FUTURES								
26 Aug 24	FUT SEP 24 10 YR T-NOTES	476.000	-54,122,052.04	0.00	0.00	52,043,907.44	-2,078,144.60	0.00	-2,078,144.60
26 Aug 24	CUSIP : 999599GH0 /TYU4L	113.70179							
Settled	DERIVATIVES FUTURES CLOSE								
26 Aug 24	FUT SEP 24 CBT UL T-BONDS	480.000	-63,900,000.00	0.00	0.00	59,768,789.06	-4,131,210.94	0.00	-4,131,210.94
26 Aug 24	CUSIP : 999599GH0 /WNU4L	133.125							
Settled	DERIVATIVES FUTURES CLOSE								
26 Aug 24	FUT SEP 24 CBT ULT TNOTE	1,192.000	-140,805,000.00	0.00	0.00	134,425,940.48	-6,379,059.52	0.00	-6,379,059.52
26 Aug 24	CUSIP : 999599GH0 /UXYU4L	118.125							
Settled	DERIVATIVES FUTURES CLOSE								
26 Aug 24	FUT SEP 24 U.S. T-BONDS	350.000	-43,607,668.30	0.00	0.00	41,094,921.88	-2,512,746.42	0.00	-2,512,746.42
26 Aug 24	CUSIP : 999599GH0 /USU4L	124.593338							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			-396,970,092.32	0.00	0.00	381,868,930.84	-15,101,161.48	0.00	-15,101,161.48
Total fixed income futures			-396,970,092.32	0.00	0.00	381,868,930.84	-15,101,161.48	0.00	-15,101,161.48
Total derivative offsets			-398,495,225.97	0.00	0.00	383,317,895.84	-15,177,330.13	0.00	-15,177,330.13
Total derivatives receipts			7,000.00	-822,893,162.44	0.00	804,899,836.15	-17,993,326.29	0.00	-17,993,326.29

Mark-to-Markets

◆ Investment Transaction Detail

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

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

01 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-15,245.00	0.00	0.00	0.00	-15,245.00	0.00	-15,245.00
01 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F27029530								
02 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	2,600.00	0.00	0.00	0.00	2,600.00	0.00	2,600.00
02 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F27029530								
03 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-1,560.00	0.00	0.00	0.00	-1,560.00	0.00	-1,560.00
03 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F27029530								
05 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	2,860.00	0.00	0.00	0.00	2,860.00	0.00	2,860.00
05 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F27029530								
08 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	1,820.00	0.00	0.00	0.00	1,820.00	0.00	1,820.00
08 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F27029530								
09 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	260.00	0.00	0.00	0.00	260.00	0.00	260.00
09 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F27029530								
10 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	7,540.00	0.00	0.00	0.00	7,540.00	0.00	7,540.00
10 Jul 24	CUSIP : 999599GH0 /DJEU4	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

SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
11 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	23,920.00	0.00	0.00	0.00	23,920.00	0.00	23,920.00
11 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
12 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	6,240.00	0.00	0.00	0.00	6,240.00	0.00	6,240.00
12 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
15 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	5,406.00	0.00	0.00	0.00	5,406.00	0.00	5,406.00
15 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
16 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	5,070.00	0.00	0.00	0.00	5,070.00	0.00	5,070.00
16 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
17 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	3,380.00	0.00	0.00	0.00	3,380.00	0.00	3,380.00
17 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
18 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-3,510.00	0.00	0.00	0.00	-3,510.00	0.00	-3,510.00
18 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530									

◆ Investment Transaction Detail

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

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

19 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-1,430.00	0.00	0.00	0.00	-1,430.00	0.00	-1,430.00
19 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530								
22 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	4,290.00	0.00	0.00	0.00	4,290.00	0.00	4,290.00
22 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
23 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-752.35	0.00	0.00	0.00	-752.35	0.00	-752.35
23 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530								
24 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-3,850.00	0.00	0.00	0.00	-3,850.00	0.00	-3,850.00
24 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530								
25 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-840.00	0.00	0.00	0.00	-840.00	0.00	-840.00
25 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530								
26 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	4,130.00	0.00	0.00	0.00	4,130.00	0.00	4,130.00
26 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
29 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	1,400.00	0.00	0.00	0.00	1,400.00	0.00	1,400.00
29 Jul 24	CUSIP : 999599GH0 /DJEU4	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

SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
30 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	1,610.00	0.00	0.00	0.00	1,610.00	0.00	1,610.00
30 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
31 Jul 24	FUT SEP 24 CBT DJ REALEST	0.000	-630.00	0.00	0.00	0.00	-630.00	0.00	-630.00
31 Jul 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530									
01 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	3,080.00	0.00	0.00	0.00	3,080.00	0.00	3,080.00
01 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
05 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	-7,490.00	0.00	0.00	0.00	-7,490.00	0.00	-7,490.00
05 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530									
06 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	5,390.00	0.00	0.00	0.00	5,390.00	0.00	5,390.00
06 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
07 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	-2,100.00	0.00	0.00	0.00	-2,100.00	0.00	-2,100.00
07 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

08 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	2,730.00	0.00	0.00	0.00	2,730.00	0.00	2,730.00
08 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
09 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	1,190.00	0.00	0.00	0.00	1,190.00	0.00	1,190.00
09 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
12 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	-2,170.00	0.00	0.00	0.00	-2,170.00	0.00	-2,170.00
12 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530								
13 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	2,170.00	0.00	0.00	0.00	2,170.00	0.00	2,170.00
13 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
14 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	770.00	0.00	0.00	0.00	770.00	0.00	770.00
14 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
15 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	-700.00	0.00	0.00	0.00	-700.00	0.00	-700.00
15 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530								
16 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	-70.00	0.00	0.00	0.00	-70.00	0.00	-70.00
16 Aug 24	CUSIP : 999599GH0 /DJEU4	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

SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530									
19 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	1,750.00	0.00	0.00	0.00	1,750.00	0.00	1,750.00
19 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
21 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	980.00	0.00	0.00	0.00	980.00	0.00	980.00
21 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
22 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	840.00	0.00	0.00	0.00	840.00	0.00	840.00
22 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
23 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	5,390.00	0.00	0.00	0.00	5,390.00	0.00	5,390.00
23 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									
26 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	-140.00	0.00	0.00	0.00	-140.00	0.00	-140.00
26 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530									
27 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	420.00	0.00	0.00	0.00	420.00	0.00	420.00
27 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

28 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	-980.00	0.00	0.00	0.00	-980.00	0.00	-980.00
28 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F27029530								
29 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	-980.00	0.00	0.00	0.00	-980.00	0.00	-980.00
29 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F27029530								
30 Aug 24	FUT SEP 24 CBT DJ REALEST	0.000	2,520.00	0.00	0.00	0.00	2,520.00	0.00	2,520.00
30 Aug 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F27029530								
03 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	-210.00	0.00	0.00	0.00	-210.00	0.00	-210.00
03 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F27029530								
04 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	840.00	0.00	0.00	0.00	840.00	0.00	840.00
04 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/4F27029530								
05 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	-910.00	0.00	0.00	0.00	-910.00	0.00	-910.00
05 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/4F27029530								
09 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	2,870.00	0.00	0.00	0.00	2,870.00	0.00	2,870.00
09 Sep 24	CUSIP : 999599GH0 /DJEU4	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

	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
10 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	4,130.00	0.00	0.00	0.00	4,130.00	0.00	4,130.00
10 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
11 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	-700.00	0.00	0.00	0.00	-700.00	0.00	-700.00
11 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
	SEP 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4F27029530								
12 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	630.00	0.00	0.00	0.00	630.00	0.00	630.00
12 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
13 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	144.00	0.00	0.00	0.00	144.00	0.00	144.00
13 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled									
	DEC 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4113180530								
13 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	2,520.00	0.00	0.00	0.00	2,520.00	0.00	2,520.00
13 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled									
	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
16 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	1,904.00	0.00	0.00	0.00	1,904.00	0.00	1,904.00
16 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled									
	DEC 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4113180530								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

16 Sep 24	FUT SEP 24 CBT DJ REALEST	0.000	805.00	0.00	0.00	0.00	805.00	0.00	805.00
16 Sep 24	CUSIP : 999599GH0 /DJEU4	0.00							
Settled	SEP 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4F27029530								
17 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	-5,890.00	0.00	0.00	0.00	-5,890.00	0.00	-5,890.00
17 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled	DEC 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4116162800								
18 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	-1,710.00	0.00	0.00	0.00	-1,710.00	0.00	-1,710.00
18 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled	DEC 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4116162800								
19 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	-380.00	0.00	0.00	0.00	-380.00	0.00	-380.00
19 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled	DEC 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4116162800								
20 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	-3,230.00	0.00	0.00	0.00	-3,230.00	0.00	-3,230.00
20 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled	DEC 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4116162800								
23 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	7,600.00	0.00	0.00	0.00	7,600.00	0.00	7,600.00
23 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled	DEC 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4116162800								
25 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	-4,370.00	0.00	0.00	0.00	-4,370.00	0.00	-4,370.00
25 Sep 24	CUSIP : 999599GH0 /DJEZ4	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 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4116162800								
26 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	-6,460.00	0.00	0.00	0.00	-6,460.00	0.00	-6,460.00
26 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled									
	DEC 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4116162800								
30 Sep 24	FUT DEC 24 CBT DJ REALEST	0.000	6,460.00	0.00	0.00	0.00	6,460.00	0.00	6,460.00
30 Sep 24	CUSIP : 999599GH0 /DJEZ4	0.00							
Settled									
	DEC 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4116162800								
Total United States - USD			59,351.65	0.00	0.00	0.00	59,351.65	0.00	59,351.65
Total equity derivatives - futures			59,351.65	0.00	0.00	0.00	59,351.65	0.00	59,351.65
Total equities			59,351.65	0.00	0.00	0.00	59,351.65	0.00	59,351.65

Fixed Income

Fixed income derivatives - futures

United States - USD

01 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	-386,750.00	0.00	0.00	0.00	-386,750.00	0.00	-386,750.00
01 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400								
01 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	416,689.76	0.00	0.00	0.00	416,689.76	0.00	416,689.76
01 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420								
01 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	-1,425,000.00	0.00	0.00	0.00	-1,425,000.00	0.00	-1,425,000.00
01 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900									
01 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	-1,490,000.00	0.00	0.00	0.00	-1,490,000.00	0.00	-1,490,000.00
01 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4E23067340									
01 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	-776,562.51	0.00	0.00	0.00	-776,562.51	0.00	-776,562.51
01 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									
02 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	141,310.12	0.00	0.00	0.00	141,310.12	0.00	141,310.12
02 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
02 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-162,439.76	0.00	0.00	0.00	-162,439.76	0.00	-162,439.76
02 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
02 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	345,000.00	0.00	0.00	0.00	345,000.00	0.00	345,000.00
02 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
02 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	465,630.96	0.00	0.00	0.00	465,630.96	0.00	465,630.96
02 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

02 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	196,875.00	0.00	0.00	0.00	196,875.00	0.00	196,875.00
02 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
03 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	275,189.88	0.00	0.00	0.00	275,189.88	0.00	275,189.88
03 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E23067400								
03 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-317,810.24	0.00	0.00	0.00	-317,810.24	0.00	-317,810.24
03 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
03 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	885,000.00	0.00	0.00	0.00	885,000.00	0.00	885,000.00
03 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
03 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	931,250.00	0.00	0.00	0.00	931,250.00	0.00	931,250.00
03 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
03 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	470,312.51	0.00	0.00	0.00	470,312.51	0.00	470,312.51
03 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
05 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	267,750.00	0.00	0.00	0.00	267,750.00	0.00	267,750.00
05 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
05 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-353,120.48	0.00	0.00	0.00	-353,120.48	0.00	-353,120.48
05 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
05 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	495,000.00	0.00	0.00	0.00	495,000.00	0.00	495,000.00
05 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
05 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	819,500.00	0.00	0.00	0.00	819,500.00	0.00	819,500.00
05 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340									
05 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	284,375.00	0.00	0.00	0.00	284,375.00	0.00	284,375.00
05 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
08 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	-7,439.88	0.00	0.00	0.00	-7,439.88	0.00	-7,439.88
08 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400									
08 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	28,250.00	0.00	0.00	0.00	28,250.00	0.00	28,250.00
08 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

08 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	120,000.00	0.00	0.00	0.00	120,000.00	0.00	120,000.00
08 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
08 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	18,619.04	0.00	0.00	0.00	18,619.04	0.00	18,619.04
08 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
08 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	65,625.00	0.00	0.00	0.00	65,625.00	0.00	65,625.00
08 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
09 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	-89,250.00	0.00	0.00	0.00	-89,250.00	0.00	-89,250.00
09 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
09 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	77,680.72	0.00	0.00	0.00	77,680.72	0.00	77,680.72
09 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
09 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	-405,000.00	0.00	0.00	0.00	-405,000.00	0.00	-405,000.00
09 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
09 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	-335,250.00	0.00	0.00	0.00	-335,250.00	0.00	-335,250.00
09 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4E23067340									
09 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	-196,875.00	0.00	0.00	0.00	-196,875.00	0.00	-196,875.00	
09 Jul 24	CUSIP : 999599GH0 /USU4	0.00								
Settled										
	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									
10 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	44,625.00	0.00	0.00	0.00	44,625.00	0.00	44,625.00	
10 Jul 24	CUSIP : 999599GH0 /TYU4	0.00								
Settled										
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
10 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-21,180.72	0.00	0.00	0.00	-21,180.72	0.00	-21,180.72	
10 Jul 24	CUSIP : 999599GH0 /FVU4	0.00								
Settled										
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
10 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	240,000.00	0.00	0.00	0.00	240,000.00	0.00	240,000.00	
10 Jul 24	CUSIP : 999599GH0 /WNU4	0.00								
Settled										
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
10 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	204,880.96	0.00	0.00	0.00	204,880.96	0.00	204,880.96	
10 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00								
Settled										
	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340									
10 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	109,375.00	0.00	0.00	0.00	109,375.00	0.00	109,375.00	
10 Jul 24	CUSIP : 999599GH0 /USU4	0.00								
Settled										
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

11 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	312,375.00	0.00	0.00	0.00	312,375.00	0.00	312,375.00
11 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
11 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-452,000.00	0.00	0.00	0.00	-452,000.00	0.00	-452,000.00
11 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
11 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	675,000.00	0.00	0.00	0.00	675,000.00	0.00	675,000.00
11 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
11 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	931,250.00	0.00	0.00	0.00	931,250.00	0.00	931,250.00
11 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
11 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	382,812.50	0.00	0.00	0.00	382,812.50	0.00	382,812.50
11 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
12 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	14,875.00	0.00	0.00	0.00	14,875.00	0.00	14,875.00
12 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
12 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-56,500.00	0.00	0.00	0.00	-56,500.00	0.00	-56,500.00
12 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
12 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	45,000.00	0.00	0.00	0.00	45,000.00	0.00	45,000.00
12 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
12 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	55,869.04	0.00	0.00	0.00	55,869.04	0.00	55,869.04
12 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340									
12 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	32,812.50	0.00	0.00	0.00	32,812.50	0.00	32,812.50
12 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
15 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	-96,685.12	0.00	0.00	0.00	-96,685.12	0.00	-96,685.12
15 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400									
15 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	56,500.00	0.00	0.00	0.00	56,500.00	0.00	56,500.00
15 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
15 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	-600,000.00	0.00	0.00	0.00	-600,000.00	0.00	-600,000.00
15 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	-465,619.04	0.00	0.00	0.00	-465,619.04	0.00	-465,619.04
15 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4E23067340								
15 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	-262,500.00	0.00	0.00	0.00	-262,500.00	0.00	-262,500.00
15 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380								
16 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	163,625.00	0.00	0.00	0.00	163,625.00	0.00	163,625.00
16 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
16 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-134,189.76	0.00	0.00	0.00	-134,189.76	0.00	-134,189.76
16 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
16 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	840,000.00	0.00	0.00	0.00	840,000.00	0.00	840,000.00
16 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
16 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	707,750.00	0.00	0.00	0.00	707,750.00	0.00	707,750.00
16 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
16 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	382,812.50	0.00	0.00	0.00	382,812.50	0.00	382,812.50
16 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
17 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	52,060.12	0.00	0.00	0.00	52,060.12	0.00	52,060.12
17 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
17 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-70,629.52	0.00	0.00	0.00	-70,629.52	0.00	-70,629.52
17 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
17 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	120,000.00	0.00	0.00	0.00	120,000.00	0.00	120,000.00
17 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
17 Jul 24	FUT SEP 24 CBT UL TNOTE	0.000	204,869.04	0.00	0.00	0.00	204,869.04	0.00	204,869.04
17 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
17 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	87,500.00	0.00	0.00	0.00	87,500.00	0.00	87,500.00
17 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
18 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	-104,125.00	0.00	0.00	0.00	-104,125.00	0.00	-104,125.00
18 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

18 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	127,129.52	0.00	0.00	0.00	127,129.52	0.00	127,129.52
18 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
18 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	-510,000.00	0.00	0.00	0.00	-510,000.00	0.00	-510,000.00
18 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
18 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	-465,619.04	0.00	0.00	0.00	-465,619.04	0.00	-465,619.04
18 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
18 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	-251,562.50	0.00	0.00	0.00	-251,562.50	0.00	-251,562.50
18 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
19 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	-185,935.12	0.00	0.00	0.00	-185,935.12	0.00	-185,935.12
19 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
19 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	226,000.00	0.00	0.00	0.00	226,000.00	0.00	226,000.00
19 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
19 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	-450,000.00	0.00	0.00	0.00	-450,000.00	0.00	-450,000.00
19 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900								
19 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	-558,750.00	0.00	0.00	0.00	-558,750.00	0.00	-558,750.00
19 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4E23067340								
19 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	-240,625.00	0.00	0.00	0.00	-240,625.00	0.00	-240,625.00
19 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380								
22 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	-52,064.88	0.00	0.00	0.00	-52,064.88	0.00	-52,064.88
22 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400								
22 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	77,689.76	0.00	0.00	0.00	77,689.76	0.00	77,689.76
22 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420								
22 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	-270,000.00	0.00	0.00	0.00	-270,000.00	0.00	-270,000.00
22 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900								
22 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	-223,500.00	0.00	0.00	0.00	-223,500.00	0.00	-223,500.00
22 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4E23067340								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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

22 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	-120,312.50	0.00	0.00	0.00	-120,312.50	0.00	-120,312.50
22 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
23 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	74,375.00	0.00	0.00	0.00	74,375.00	0.00	74,375.00
23 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E23067400								
23 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-113,000.00	0.00	0.00	0.00	-113,000.00	0.00	-113,000.00
23 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
23 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	75,000.00	0.00	0.00	0.00	75,000.00	0.00	75,000.00
23 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
23 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	223,500.00	0.00	0.00	0.00	223,500.00	0.00	223,500.00
23 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
23 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	87,500.00	0.00	0.00	0.00	87,500.00	0.00	87,500.00
23 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
24 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	-96,685.12	0.00	0.00	0.00	-96,685.12	0.00	-96,685.12
24 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400									
24 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	21,180.72	0.00	0.00	0.00	21,180.72	0.00	21,180.72
24 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
24 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	-780,000.00	0.00	0.00	0.00	-780,000.00	0.00	-780,000.00
24 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900									
24 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	-502,880.96	0.00	0.00	0.00	-502,880.96	0.00	-502,880.96
24 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4E23067340									
24 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	-350,000.00	0.00	0.00	0.00	-350,000.00	0.00	-350,000.00
24 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									
25 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	59,500.00	0.00	0.00	0.00	59,500.00	0.00	59,500.00
25 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
25 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	495,000.00	0.00	0.00	0.00	495,000.00	0.00	495,000.00
25 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

25 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	298,000.00	0.00	0.00	0.00	298,000.00	0.00	298,000.00
25 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
25 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	207,812.50	0.00	0.00	0.00	207,812.50	0.00	207,812.50
25 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
26 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	193,375.00	0.00	0.00	0.00	193,375.00	0.00	193,375.00
26 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E23067400								
26 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-247,180.72	0.00	0.00	0.00	-247,180.72	0.00	-247,180.72
26 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
26 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	435,000.00	0.00	0.00	0.00	435,000.00	0.00	435,000.00
26 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
26 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	614,630.96	0.00	0.00	0.00	614,630.96	0.00	614,630.96
26 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
26 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	251,562.50	0.00	0.00	0.00	251,562.50	0.00	251,562.50
26 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
29 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	66,935.12	0.00	0.00	0.00	66,935.12	0.00	66,935.12
29 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
29 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-42,379.52	0.00	0.00	0.00	-42,379.52	0.00	-42,379.52
29 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
29 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	240,000.00	0.00	0.00	0.00	240,000.00	0.00	240,000.00
29 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
29 Jul 24	FUT SEP 24 CBT ULT TNOTE	0.000	223,500.00	0.00	0.00	0.00	223,500.00	0.00	223,500.00
29 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340									
29 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	109,375.00	0.00	0.00	0.00	109,375.00	0.00	109,375.00
29 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
30 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	104,125.00	0.00	0.00	0.00	104,125.00	0.00	104,125.00
30 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

30 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-120,060.24	0.00	0.00	0.00	-120,060.24	0.00	-120,060.24
30 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
30 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	330,000.00	0.00	0.00	0.00	330,000.00	0.00	330,000.00
30 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
30 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	372,500.00	0.00	0.00	0.00	372,500.00	0.00	372,500.00
30 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
30 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	185,937.50	0.00	0.00	0.00	185,937.50	0.00	185,937.50
30 Jul 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
31 Jul 24	FUT SEP 24 10 YR T-NOTES	0.000	119,000.00	0.00	0.00	0.00	119,000.00	0.00	119,000.00
31 Jul 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E23067400								
31 Jul 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-127,129.52	0.00	0.00	0.00	-127,129.52	0.00	-127,129.52
31 Jul 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
31 Jul 24	FUT SEP 24 CBT UL T-BONDS	0.000	360,000.00	0.00	0.00	0.00	360,000.00	0.00	360,000.00
31 Jul 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
31 Jul 24	FUT SEP 24 CBT UL T-NOTE	0.000	409,750.00	0.00	0.00	0.00	409,750.00	0.00	409,750.00	
31 Jul 24	CUSIP : 999599GH0 /UXYU4	0.00								
Settled										
	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340									
31 Jul 24	FUT SEP 24 U.S. T-BONDS	0.000	207,812.50	0.00	0.00	0.00	207,812.50	0.00	207,812.50	
31 Jul 24	CUSIP : 999599GH0 /USU4	0.00								
Settled										
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
01 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	438,814.88	0.00	0.00	0.00	438,814.88	0.00	438,814.88	
01 Aug 24	CUSIP : 999599GH0 /TYU4	0.00								
Settled										
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
01 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-614,430.72	0.00	0.00	0.00	-614,430.72	0.00	-614,430.72	
01 Aug 24	CUSIP : 999599GH0 /FVU4	0.00								
Settled										
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
01 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	1,035,000.00	0.00	0.00	0.00	1,035,000.00	0.00	1,035,000.00	
01 Aug 24	CUSIP : 999599GH0 /WNU4	0.00								
Settled										
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
01 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	1,396,869.04	0.00	0.00	0.00	1,396,869.04	0.00	1,396,869.04	
01 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00								
Settled										
	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

01 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	612,500.00	0.00	0.00	0.00	612,500.00	0.00	612,500.00
01 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
02 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	669,375.00	0.00	0.00	0.00	669,375.00	0.00	669,375.00
02 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E23067400								
02 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-925,189.76	0.00	0.00	0.00	-925,189.76	0.00	-925,189.76
02 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
02 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	1,725,000.00	0.00	0.00	0.00	1,725,000.00	0.00	1,725,000.00
02 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
02 Aug 24	FUT SEP 24 CBT ULT TNOTE	0.000	2,048,750.00	0.00	0.00	0.00	2,048,750.00	0.00	2,048,750.00
02 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
02 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	885,937.50	0.00	0.00	0.00	885,937.50	0.00	885,937.50
02 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
05 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	-29,750.00	0.00	0.00	0.00	-29,750.00	0.00	-29,750.00
05 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400								
05 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	84,750.00	0.00	0.00	0.00	84,750.00	0.00	84,750.00
05 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420								
05 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	315,000.00	0.00	0.00	0.00	315,000.00	0.00	315,000.00
05 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
05 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	74,500.00	0.00	0.00	0.00	74,500.00	0.00	74,500.00
05 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340								
05 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	120,312.50	0.00	0.00	0.00	120,312.50	0.00	120,312.50
05 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
06 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	-327,250.00	0.00	0.00	0.00	-327,250.00	0.00	-327,250.00
06 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400								
06 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	388,439.76	0.00	0.00	0.00	388,439.76	0.00	388,439.76
06 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

06 Aug 24	FUT SEP 24 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
06 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
06 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	-1,136,119.04	0.00	0.00	0.00	-1,136,119.04	0.00	-1,136,119.04
06 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067340								
06 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	-601,562.50	0.00	0.00	0.00	-601,562.50	0.00	-601,562.50
06 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4E23067380								
07 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	-238,000.00	0.00	0.00	0.00	-238,000.00	0.00	-238,000.00
07 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4E23067400								
07 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	240,120.48	0.00	0.00	0.00	240,120.48	0.00	240,120.48
07 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067420								
07 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	-900,000.00	0.00	0.00	0.00	-900,000.00	0.00	-900,000.00
07 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4F07059900								
07 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	-894,000.00	0.00	0.00	0.00	-894,000.00	0.00	-894,000.00
07 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4E23067340									
07 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	-437,500.00	0.00	0.00	0.00	-437,500.00	0.00	-437,500.00	
07 Aug 24	CUSIP : 999599GH0 /USU4	0.00								
Settled										
	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									
08 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	-111,564.88	0.00	0.00	0.00	-111,564.88	0.00	-111,564.88	
08 Aug 24	CUSIP : 999599GH0 /TYU4	0.00								
Settled										
	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400									
08 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	148,310.24	0.00	0.00	0.00	148,310.24	0.00	148,310.24	
08 Aug 24	CUSIP : 999599GH0 /FVU4	0.00								
Settled										
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
08 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	-285,000.00	0.00	0.00	0.00	-285,000.00	0.00	-285,000.00	
08 Aug 24	CUSIP : 999599GH0 /WNU4	0.00								
Settled										
	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900									
08 Aug 24	FUT SEP 24 CBT ULT TNOTE	0.000	-335,250.00	0.00	0.00	0.00	-335,250.00	0.00	-335,250.00	
08 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00								
Settled										
	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4E23067340									
08 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	-153,125.00	0.00	0.00	0.00	-153,125.00	0.00	-153,125.00	
08 Aug 24	CUSIP : 999599GH0 /USU4	0.00								
Settled										
	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

09 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	141,314.88	0.00	0.00	0.00	141,314.88	0.00	141,314.88
09 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
09 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-105,930.72	0.00	0.00	0.00	-105,930.72	0.00	-105,930.72
09 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
09 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	630,000.00	0.00	0.00	0.00	630,000.00	0.00	630,000.00
09 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
09 Aug 24	FUT SEP 24 CBT ULT TNOTE	0.000	577,369.04	0.00	0.00	0.00	577,369.04	0.00	577,369.04
09 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
09 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	317,187.50	0.00	0.00	0.00	317,187.50	0.00	317,187.50
09 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
12 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	133,875.00	0.00	0.00	0.00	133,875.00	0.00	133,875.00
12 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
12 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-169,500.00	0.00	0.00	0.00	-169,500.00	0.00	-169,500.00
12 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
12 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	240,000.00	0.00	0.00	0.00	240,000.00	0.00	240,000.00
12 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									
12 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	372,500.00	0.00	0.00	0.00	372,500.00	0.00	372,500.00
12 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340									
12 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	142,187.50	0.00	0.00	0.00	142,187.50	0.00	142,187.50
12 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
13 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	185,935.12	0.00	0.00	0.00	185,935.12	0.00	185,935.12
13 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									
13 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-247,189.76	0.00	0.00	0.00	-247,189.76	0.00	-247,189.76
13 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420									
13 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	285,000.00	0.00	0.00	0.00	285,000.00	0.00	285,000.00
13 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

13 Aug 24	FUT SEP 24 CBT ULT TNOTE	0.000	577,380.96	0.00	0.00	0.00	577,380.96	0.00	577,380.96
13 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
13 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	240,625.00	0.00	0.00	0.00	240,625.00	0.00	240,625.00
13 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
14 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	66,939.88	0.00	0.00	0.00	66,939.88	0.00	66,939.88
14 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E23067400								
14 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-49,439.76	0.00	0.00	0.00	-49,439.76	0.00	-49,439.76
14 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
14 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	585,000.00	0.00	0.00	0.00	585,000.00	0.00	585,000.00
14 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
14 Aug 24	FUT SEP 24 CBT ULT TNOTE	0.000	335,250.00	0.00	0.00	0.00	335,250.00	0.00	335,250.00
14 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
14 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	207,812.50	0.00	0.00	0.00	207,812.50	0.00	207,812.50
14 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380									
15 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	-386,750.00	0.00	0.00	0.00	-386,750.00	0.00	-386,750.00	
15 Aug 24	CUSIP : 999599GH0 /TYU4	0.00								
Settled										
	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400									
15 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	565,000.00	0.00	0.00	0.00	565,000.00	0.00	565,000.00	
15 Aug 24	CUSIP : 999599GH0 /FVU4	0.00								
Settled										
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
15 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	-810,000.00	0.00	0.00	0.00	-810,000.00	0.00	-810,000.00	
15 Aug 24	CUSIP : 999599GH0 /WNU4	0.00								
Settled										
	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900									
15 Aug 24	FUT SEP 24 CBT ULT TNOTE	0.000	-1,173,380.96	0.00	0.00	0.00	-1,173,380.96	0.00	-1,173,380.96	
15 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00								
Settled										
	SEP 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4E23067340									
15 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	-459,375.00	0.00	0.00	0.00	-459,375.00	0.00	-459,375.00	
15 Aug 24	CUSIP : 999599GH0 /USU4	0.00								
Settled										
	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									
16 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	74,375.00	0.00	0.00	0.00	74,375.00	0.00	74,375.00	
16 Aug 24	CUSIP : 999599GH0 /TYU4	0.00								
Settled										
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

16 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-98,870.48	0.00	0.00	0.00	-98,870.48	0.00	-98,870.48
16 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
16 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	225,000.00	0.00	0.00	0.00	225,000.00	0.00	225,000.00
16 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
16 Aug 24	FUT SEP 24 CBT ULT TNOTE	0.000	316,630.96	0.00	0.00	0.00	316,630.96	0.00	316,630.96
16 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4E23067340								
16 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	142,187.50	0.00	0.00	0.00	142,187.50	0.00	142,187.50
16 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
19 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	52,060.12	0.00	0.00	0.00	52,060.12	0.00	52,060.12
19 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
19 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-28,250.00	0.00	0.00	0.00	-28,250.00	0.00	-28,250.00
19 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
19 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	345,000.00	0.00	0.00	0.00	345,000.00	0.00	345,000.00
19 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
19 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	260,750.00	0.00	0.00	0.00	260,750.00	0.00	260,750.00
19 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340								
19 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	175,000.00	0.00	0.00	0.00	175,000.00	0.00	175,000.00
19 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4E23067380								
20 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	163,625.00	0.00	0.00	0.00	163,625.00	0.00	163,625.00
20 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
20 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-218,939.76	0.00	0.00	0.00	-218,939.76	0.00	-218,939.76
20 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								
20 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	450,000.00	0.00	0.00	0.00	450,000.00	0.00	450,000.00
20 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4F07059900								
20 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	540,119.04	0.00	0.00	0.00	540,119.04	0.00	540,119.04
20 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4E23067340								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

20 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	240,625.00	0.00	0.00	0.00	240,625.00	0.00	240,625.00
20 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
21 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	156,189.88	0.00	0.00	0.00	156,189.88	0.00	156,189.88
21 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4E23067400								
21 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-240,129.52	0.00	0.00	0.00	-240,129.52	0.00	-240,129.52
21 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4E23067420								
21 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	270,000.00	0.00	0.00	0.00	270,000.00	0.00	270,000.00
21 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
21 Aug 24	FUT SEP 24 CBT ULT TNOTE	0.000	447,000.00	0.00	0.00	0.00	447,000.00	0.00	447,000.00
21 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
21 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	175,000.00	0.00	0.00	0.00	175,000.00	0.00	175,000.00
21 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
22 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	-282,625.00	0.00	0.00	0.00	-282,625.00	0.00	-282,625.00
22 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400								
22 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	346,069.28	0.00	0.00	0.00	346,069.28	0.00	346,069.28
22 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420								
22 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	-915,000.00	0.00	0.00	0.00	-915,000.00	0.00	-915,000.00
22 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled									
	SEP 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4F07059900								
22 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	-949,869.04	0.00	0.00	0.00	-949,869.04	0.00	-949,869.04
22 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled									
	SEP 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4E23067340								
22 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	-470,312.50	0.00	0.00	0.00	-470,312.50	0.00	-470,312.50
22 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
	SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380								
23 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	193,375.00	0.00	0.00	0.00	193,375.00	0.00	193,375.00
23 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
	SEP 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4E23067400								
23 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	-282,500.00	0.00	0.00	0.00	-282,500.00	0.00	-282,500.00
23 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
	SEP 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4E23067420								

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

23 Aug 24	FUT SEP 24 CBT UL T-BONDS	0.000	375,000.00	0.00	0.00	0.00	375,000.00	0.00	375,000.00
23 Aug 24	CUSIP : 999599GH0 /WNU4	0.00							
Settled	SEP 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4F07059900								
23 Aug 24	FUT SEP 24 CBT UL T-NOTE	0.000	577,369.04	0.00	0.00	0.00	577,369.04	0.00	577,369.04
23 Aug 24	CUSIP : 999599GH0 /UXYU4	0.00							
Settled	SEP 24 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/4E23067340								
23 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	196,875.00	0.00	0.00	0.00	196,875.00	0.00	196,875.00
23 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled	SEP 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4E23067380								
26 Aug 24	FUT DEC 24 10 YR T-NOTES	0.000	-49,840.80	0.00	0.00	0.00	-49,840.80	0.00	-49,840.80
26 Aug 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4H26011840								
26 Aug 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	67,528.23	0.00	0.00	0.00	67,528.23	0.00	67,528.23
26 Aug 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4H26011860								
26 Aug 24	FUT DEC 24 CBT UL T-BONDS	0.000	-56,715.47	0.00	0.00	0.00	-56,715.47	0.00	-56,715.47
26 Aug 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011800								
26 Aug 24	FUT DEC 24 CBT UL T-NOTE	0.000	-101,423.70	0.00	0.00	0.00	-101,423.70	0.00	-101,423.70
26 Aug 24	CUSIP : 999599GH0 /UXYZ4	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 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4H26011780									
26 Aug 24	FUT DEC 24 U.S. T-BONDS	0.000	-24,246.98	0.00	0.00	0.00	-24,246.98	0.00	-24,246.98
26 Aug 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled									
DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4H26011820									
26 Aug 24	FUT SEP 24 10 YR T-NOTES	0.000	-637.84	0.00	0.00	0.00	-637.84	0.00	-637.84
26 Aug 24	CUSIP : 999599GH0 /TYU4	0.00							
Settled									
SEP 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4E23067400									
26 Aug 24	FUT SEP 24 CBT 5Y T-NOTE	0.000	659.92	0.00	0.00	0.00	659.92	0.00	659.92
26 Aug 24	CUSIP : 999599GH0 /FVU4	0.00							
Settled									
SEP 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4E23067420									
26 Aug 24	FUT SEP 24 U.S. T-BONDS	0.000	-144.21	0.00	0.00	0.00	-144.21	0.00	-144.21
26 Aug 24	CUSIP : 999599GH0 /USU4	0.00							
Settled									
SEP 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4E23067380									
27 Aug 24	FUT DEC 24 10 YR T-NOTES	0.000	-42,750.00	0.00	0.00	0.00	-42,750.00	0.00	-42,750.00
27 Aug 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled									
DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4H26011840									
27 Aug 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-33,630.66	0.00	0.00	0.00	-33,630.66	0.00	-33,630.66
27 Aug 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled									
DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4H26011860									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

27 Aug 24	FUT DEC 24 CBT UL T-BONDS	0.000	-270,937.50	0.00	0.00	0.00	-270,937.50	0.00	-270,937.50
27 Aug 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011800								
27 Aug 24	FUT DEC 24 CBT UL T-NOTE	0.000	-204,537.20	0.00	0.00	0.00	-204,537.20	0.00	-204,537.20
27 Aug 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT UL T-NOTE FUTURES MARGIN LOSS								
	GMI/4H26011780								
27 Aug 24	FUT DEC 24 U.S. T-BONDS	0.000	-129,375.00	0.00	0.00	0.00	-129,375.00	0.00	-129,375.00
27 Aug 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011820								
28 Aug 24	FUT DEC 24 10 YR T-NOTES	0.000	-7,122.72	0.00	0.00	0.00	-7,122.72	0.00	-7,122.72
28 Aug 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4H26011840								
28 Aug 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	33,630.66	0.00	0.00	0.00	33,630.66	0.00	33,630.66
28 Aug 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4H26011860								
28 Aug 24	FUT DEC 24 CBT UL T-BONDS	0.000	-31,875.00	0.00	0.00	0.00	-31,875.00	0.00	-31,875.00
28 Aug 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011800								
28 Aug 24	FUT DEC 24 CBT UL T-NOTE	0.000	-111,562.50	0.00	0.00	0.00	-111,562.50	0.00	-111,562.50
28 Aug 24	CUSIP : 999599GH0 /UXYZ4	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 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4H26011780									
28 Aug 24	FUT DEC 24 U.S. T-BONDS	0.000	-64,687.50	0.00	0.00	0.00	-64,687.50	0.00	-64,687.50	
28 Aug 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4H26011820									
29 Aug 24	FUT DEC 24 10 YR T-NOTES	0.000	-92,627.28	0.00	0.00	0.00	-92,627.28	0.00	-92,627.28	
29 Aug 24	CUSIP : 999599GH0 /TYZ4	0.00								
Settled										
	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4H26011840									
29 Aug 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	100,900.59	0.00	0.00	0.00	100,900.59	0.00	100,900.59	
29 Aug 24	CUSIP : 999599GH0 /FVZ4	0.00								
Settled										
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4H26011860									
29 Aug 24	FUT DEC 24 CBT UL T-BONDS	0.000	-207,187.50	0.00	0.00	0.00	-207,187.50	0.00	-207,187.50	
29 Aug 24	CUSIP : 999599GH0 /WNZ4	0.00								
Settled										
	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4H26011800									
29 Aug 24	FUT DEC 24 CBT ULT TNOTE	0.000	-260,312.50	0.00	0.00	0.00	-260,312.50	0.00	-260,312.50	
29 Aug 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4H26011780									
29 Aug 24	FUT DEC 24 U.S. T-BONDS	0.000	-129,375.00	0.00	0.00	0.00	-129,375.00	0.00	-129,375.00	
29 Aug 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4H26011820									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

30 Aug 24	FUT DEC 24 10 YR T-NOTES	0.000	-142,500.00	0.00	0.00	0.00	-142,500.00	0.00	-142,500.00
30 Aug 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4H26011840								
30 Aug 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	174,886.32	0.00	0.00	0.00	174,886.32	0.00	174,886.32
30 Aug 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4H26011860								
30 Aug 24	FUT DEC 24 CBT UL T-BONDS	0.000	-525,937.50	0.00	0.00	0.00	-525,937.50	0.00	-525,937.50
30 Aug 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011800								
30 Aug 24	FUT DEC 24 CBT ULT TNOTE	0.000	-520,625.00	0.00	0.00	0.00	-520,625.00	0.00	-520,625.00
30 Aug 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4H26011780								
30 Aug 24	FUT DEC 24 U.S. T-BONDS	0.000	-226,406.25	0.00	0.00	0.00	-226,406.25	0.00	-226,406.25
30 Aug 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011820								
03 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	199,500.00	0.00	0.00	0.00	199,500.00	0.00	199,500.00
03 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4H26011840								
03 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-208,525.59	0.00	0.00	0.00	-208,525.59	0.00	-208,525.59
03 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled									

◆ 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>	

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4H26011860									
03 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	685,312.50	0.00	0.00	0.00	685,312.50	0.00	685,312.50	
03 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00								
Settled										
	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4H26011800									
03 Sep 24	FUT DEC 24 CBT UL T-NOTE	0.000	725,162.20	0.00	0.00	0.00	725,162.20	0.00	725,162.20	
03 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4H26011780									
03 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	355,781.25	0.00	0.00	0.00	355,781.25	0.00	355,781.25	
03 Sep 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4H26011820									
04 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	256,500.00	0.00	0.00	0.00	256,500.00	0.00	256,500.00	
04 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00								
Settled										
	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4H26011840									
04 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-356,505.66	0.00	0.00	0.00	-356,505.66	0.00	-356,505.66	
04 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00								
Settled										
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4H26011860									
04 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	765,000.00	0.00	0.00	0.00	765,000.00	0.00	765,000.00	
04 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00								
Settled										
	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4H26011800									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

04 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	818,125.00	0.00	0.00	0.00	818,125.00	0.00	818,125.00
04 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4H26011780								
04 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	355,781.25	0.00	0.00	0.00	355,781.25	0.00	355,781.25
04 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4H26011820								
05 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	85,500.00	0.00	0.00	0.00	85,500.00	0.00	85,500.00
05 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4H26011840								
05 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-87,443.16	0.00	0.00	0.00	-87,443.16	0.00	-87,443.16
05 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4H26011860								
05 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	446,250.00	0.00	0.00	0.00	446,250.00	0.00	446,250.00
05 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4H26011800								
05 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	390,462.80	0.00	0.00	0.00	390,462.80	0.00	390,462.80
05 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4H26011780								
05 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	161,718.75	0.00	0.00	0.00	161,718.75	0.00	161,718.75
05 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled									

◆ 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>									

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4H26011820									
06 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	121,127.28	0.00	0.00	0.00	121,127.28	0.00	121,127.28	
06 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00								
Settled										
	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4H26011840									
06 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-215,250.00	0.00	0.00	0.00	-215,250.00	0.00	-215,250.00	
06 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00								
Settled										
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4H26011860									
06 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	63,750.00	0.00	0.00	0.00	63,750.00	0.00	63,750.00	
06 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00								
Settled										
	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4H26011800									
06 Sep 24	FUT DEC 24 CBT UL T-NOTE	0.000	278,912.20	0.00	0.00	0.00	278,912.20	0.00	278,912.20	
06 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4H26011780									
06 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	75,468.75	0.00	0.00	0.00	75,468.75	0.00	75,468.75	
06 Sep 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4H26011820									
09 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	14,250.00	0.00	0.00	0.00	14,250.00	0.00	14,250.00	
09 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00								
Settled										
	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4H26011840									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

09 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	6,724.41	0.00	0.00	0.00	6,724.41	0.00	6,724.41
09 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4H26011860								
09 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	239,062.50	0.00	0.00	0.00	239,062.50	0.00	239,062.50
09 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4H26011800								
09 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	111,562.50	0.00	0.00	0.00	111,562.50	0.00	111,562.50
09 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4H26011780								
09 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	97,031.25	0.00	0.00	0.00	97,031.25	0.00	97,031.25
09 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4H26011820								
10 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	185,250.00	0.00	0.00	0.00	185,250.00	0.00	185,250.00
10 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4H26011840								
10 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-235,431.84	0.00	0.00	0.00	-235,431.84	0.00	-235,431.84
10 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4H26011860								
10 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	494,062.50	0.00	0.00	0.00	494,062.50	0.00	494,062.50
10 Sep 24	CUSIP : 999599GH0 /WNZ4	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 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4H26011800									
10 Sep 24	FUT DEC 24 CBT UL T-NOTE	0.000	595,000.00	0.00	0.00	0.00	595,000.00	0.00	595,000.00	
10 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4H26011780									
10 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	258,750.00	0.00	0.00	0.00	258,750.00	0.00	258,750.00	
10 Sep 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4H26011820									
11 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-57,000.00	0.00	0.00	0.00	-57,000.00	0.00	-57,000.00	
11 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00								
Settled										
	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4H26011840									
11 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	73,994.34	0.00	0.00	0.00	73,994.34	0.00	73,994.34	
11 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00								
Settled										
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4H26011860									
11 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-95,625.00	0.00	0.00	0.00	-95,625.00	0.00	-95,625.00	
11 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00								
Settled										
	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4H26011800									
11 Sep 24	FUT DEC 24 CBT UL T-NOTE	0.000	-74,375.00	0.00	0.00	0.00	-74,375.00	0.00	-74,375.00	
11 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4H26011780									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

11 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	-43,125.00	0.00	0.00	0.00	-43,125.00	0.00	-43,125.00
11 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011820								
12 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-64,127.28	0.00	0.00	0.00	-64,127.28	0.00	-64,127.28
12 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4H26011840								
12 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	73,994.34	0.00	0.00	0.00	73,994.34	0.00	73,994.34
12 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4H26011860								
12 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-350,625.00	0.00	0.00	0.00	-350,625.00	0.00	-350,625.00
12 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011800								
12 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	-278,912.20	0.00	0.00	0.00	-278,912.20	0.00	-278,912.20
12 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4H26011780								
12 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	-150,937.50	0.00	0.00	0.00	-150,937.50	0.00	-150,937.50
12 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011820								
13 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	106,877.28	0.00	0.00	0.00	106,877.28	0.00	106,877.28
13 Sep 24	CUSIP : 999599GH0 /TYZ4	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 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4H26011840									
13 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-141,255.66	0.00	0.00	0.00	-141,255.66	0.00	-141,255.66	
13 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00								
Settled										
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4H26011860									
13 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	191,250.00	0.00	0.00	0.00	191,250.00	0.00	191,250.00	
13 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00								
Settled										
	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4H26011800									
13 Sep 24	FUT DEC 24 CBT UL T-NOTE	0.000	316,099.70	0.00	0.00	0.00	316,099.70	0.00	316,099.70	
13 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4H26011780									
13 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	129,375.00	0.00	0.00	0.00	129,375.00	0.00	129,375.00	
13 Sep 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4H26011820									
16 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	64,122.72	0.00	0.00	0.00	64,122.72	0.00	64,122.72	
16 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00								
Settled										
	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4H26011840									
16 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-53,812.50	0.00	0.00	0.00	-53,812.50	0.00	-53,812.50	
16 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00								
Settled										
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4H26011860									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

16 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	446,250.00	0.00	0.00	0.00	446,250.00	0.00	446,250.00
16 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4H26011800								
16 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	260,312.50	0.00	0.00	0.00	260,312.50	0.00	260,312.50
16 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4H26011780								
16 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	161,718.75	0.00	0.00	0.00	161,718.75	0.00	161,718.75
16 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4H26011820								
17 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-85,500.00	0.00	0.00	0.00	-85,500.00	0.00	-85,500.00
17 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4H26011840								
17 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	127,798.23	0.00	0.00	0.00	127,798.23	0.00	127,798.23
17 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4H26011860								
17 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-191,250.00	0.00	0.00	0.00	-191,250.00	0.00	-191,250.00
17 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011800								
17 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	-223,125.00	0.00	0.00	0.00	-223,125.00	0.00	-223,125.00
17 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4H26011780									
17 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	-107,812.50	0.00	0.00	0.00	-107,812.50	0.00	-107,812.50	
17 Sep 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4H26011820									
18 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-135,372.72	0.00	0.00	0.00	-135,372.72	0.00	-135,372.72	
18 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00								
Settled										
	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4H26011840									
18 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	147,988.68	0.00	0.00	0.00	147,988.68	0.00	147,988.68	
18 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00								
Settled										
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4H26011860									
18 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-637,500.00	0.00	0.00	0.00	-637,500.00	0.00	-637,500.00	
18 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00								
Settled										
	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4H26011800									
18 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	-539,224.70	0.00	0.00	0.00	-539,224.70	0.00	-539,224.70	
18 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4H26011780									
18 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	-280,312.50	0.00	0.00	0.00	-280,312.50	0.00	-280,312.50	
18 Sep 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4H26011820									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

19 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-156,750.00	0.00	0.00	0.00	-156,750.00	0.00	-156,750.00
19 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4H26011840								
19 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	134,531.25	0.00	0.00	0.00	134,531.25	0.00	134,531.25
19 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4H26011860								
19 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-765,000.00	0.00	0.00	0.00	-765,000.00	0.00	-765,000.00
19 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011800								
19 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	-595,000.00	0.00	0.00	0.00	-595,000.00	0.00	-595,000.00
19 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4H26011780								
19 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	-323,437.50	0.00	0.00	0.00	-323,437.50	0.00	-323,437.50
19 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011820								
20 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	87,122.72	0.00	0.00	0.00	87,122.72	0.00	87,122.72
20 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4H26011840								
20 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-67,269.93	0.00	0.00	0.00	-67,269.93	0.00	-67,269.93
20 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4H26011860								
20 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-15,937.50	0.00	0.00	0.00	-15,937.50	0.00	-15,937.50
20 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled									
	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4H26011800								
20 Sep 24	FUT DEC 24 CBT UL T-NOTE	0.000	111,562.50	0.00	0.00	0.00	111,562.50	0.00	111,562.50
20 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled									
	DEC 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4H26011780								
20 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	43,125.00	0.00	0.00	0.00	43,125.00	0.00	43,125.00
20 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled									
	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4H26011820								
23 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-47,262.60	0.00	0.00	0.00	-47,262.60	0.00	-47,262.60
23 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled									
	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4I20161010								
23 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	40,363.68	0.00	0.00	0.00	40,363.68	0.00	40,363.68
23 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled									
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4H26011860								
23 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-95,625.00	0.00	0.00	0.00	-95,625.00	0.00	-95,625.00
23 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled									
	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4H26011800								

◆ Investment Transaction Detail

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

23 Sep 24	FUT DEC 24 CBT ULT TNOTE		0.000	-130,150.30	0.00	0.00	0.00	-130,150.30	0.00	-130,150.30
23 Sep 24	CUSIP : 999599GH0 /UXYZ4		0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN LOSS									
	GMI/4H26011780									
23 Sep 24	FUT DEC 24 U.S. T-BONDS		0.000	-43,125.00	0.00	0.00	0.00	-43,125.00	0.00	-43,125.00
23 Sep 24	CUSIP : 999599GH0 /USZ4		0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS									
	GMI/4H26011820									
24 Sep 24	FUT DEC 24 10 YR T-NOTES		0.000	47,262.60	0.00	0.00	0.00	47,262.60	0.00	47,262.60
24 Sep 24	CUSIP : 999599GH0 /TYZ4		0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN									
	GMI/4I20161010									
24 Sep 24	FUT DEC 24 CBT 5Y T-NOTE		0.000	-67,269.93	0.00	0.00	0.00	-67,269.93	0.00	-67,269.93
24 Sep 24	CUSIP : 999599GH0 /FVZ4		0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS									
	GMI/4H26011860									
24 Sep 24	FUT DEC 24 CBT UL T-BONDS		0.000	-95,625.00	0.00	0.00	0.00	-95,625.00	0.00	-95,625.00
24 Sep 24	CUSIP : 999599GH0 /WNZ4		0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS									
	GMI/4H26011800									
24 Sep 24	FUT DEC 24 CBT ULT TNOTE		0.000	18,587.80	0.00	0.00	0.00	18,587.80	0.00	18,587.80
24 Sep 24	CUSIP : 999599GH0 /UXYZ4		0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN GAIN									
	GMI/4H26011780									
24 Sep 24	FUT DEC 24 U.S. T-BONDS		0.000	-32,343.75	0.00	0.00	0.00	-32,343.75	0.00	-32,343.75
24 Sep 24	CUSIP : 999599GH0 /USZ4		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 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4H26011820								
25 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-179,606.35	0.00	0.00	0.00	-179,606.35	0.00	-179,606.35
25 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled									
	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4I20161010								
25 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	154,713.09	0.00	0.00	0.00	154,713.09	0.00	154,713.09
25 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled									
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4H26011860								
25 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-494,062.50	0.00	0.00	0.00	-494,062.50	0.00	-494,062.50
25 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled									
	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4H26011800								
25 Sep 24	FUT DEC 24 CBT UL TNOTE	0.000	-502,025.30	0.00	0.00	0.00	-502,025.30	0.00	-502,025.30
25 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled									
	DEC 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4H26011780								
25 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	-258,750.00	0.00	0.00	0.00	-258,750.00	0.00	-258,750.00
25 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled									
	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4H26011820								
26 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-85,081.15	0.00	0.00	0.00	-85,081.15	0.00	-85,081.15
26 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled									
	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4I20161010								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	161,437.50	0.00	0.00	0.00	161,437.50	0.00	161,437.50
26 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4H26011860								
26 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	111,562.50	0.00	0.00	0.00	111,562.50	0.00	111,562.50
26 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4H26011800								
26 Sep 24	FUT DEC 24 CBT ULT TNOTE	0.000	-111,562.50	0.00	0.00	0.00	-111,562.50	0.00	-111,562.50
26 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00							
Settled	DEC 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4H26011780								
26 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	21,562.50	0.00	0.00	0.00	21,562.50	0.00	21,562.50
26 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4H26011820								
27 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	198,518.65	0.00	0.00	0.00	198,518.65	0.00	198,518.65
27 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00							
Settled	DEC 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4I20161010								
27 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	-221,974.41	0.00	0.00	0.00	-221,974.41	0.00	-221,974.41
27 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00							
Settled	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4H26011860								
27 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	286,875.00	0.00	0.00	0.00	286,875.00	0.00	286,875.00
27 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00							
Settled									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	DEC 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4H26011800									
27 Sep 24	FUT DEC 24 CBT UL T-NOTE	0.000	464,837.80	0.00	0.00	0.00	464,837.80	0.00	464,837.80	
27 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4H26011780									
27 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	183,281.25	0.00	0.00	0.00	183,281.25	0.00	183,281.25	
27 Sep 24	CUSIP : 999599GH0 /USZ4	0.00								
Settled										
	DEC 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4H26011820									
30 Sep 24	FUT DEC 24 10 YR T-NOTES	0.000	-274,143.65	0.00	0.00	0.00	-274,143.65	0.00	-274,143.65	
30 Sep 24	CUSIP : 999599GH0 /TYZ4	0.00								
Settled										
	DEC 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4I20161010									
30 Sep 24	FUT DEC 24 CBT 5Y T-NOTE	0.000	316,150.59	0.00	0.00	0.00	316,150.59	0.00	316,150.59	
30 Sep 24	CUSIP : 999599GH0 /FVZ4	0.00								
Settled										
	DEC 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4H26011860									
30 Sep 24	FUT DEC 24 CBT UL T-BONDS	0.000	-399,218.75	0.00	0.00	0.00	-399,218.75	0.00	-399,218.75	
30 Sep 24	CUSIP : 999599GH0 /WNZ4	0.00								
Settled										
	DEC 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4H26011800									
30 Sep 24	FUT DEC 24 CBT UL T-NOTE	0.000	-613,587.80	0.00	0.00	0.00	-613,587.80	0.00	-613,587.80	
30 Sep 24	CUSIP : 999599GH0 /UXYZ4	0.00								
Settled										
	DEC 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4H26011780									

◆ Investment Transaction Detail

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

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

30 Sep 24	FUT DEC 24 U.S. T-BONDS	0.000	-237,187.50	0.00	0.00	0.00	-237,187.50	0.00	-237,187.50
30 Sep 24	CUSIP : 999599GH0 /USZ4	0.00							
Settled	DEC 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4H26011820								
Total United States - USD			9,770,555.27	0.00	0.00	0.00	9,770,555.27	0.00	9,770,555.27
Total fixed income derivatives - futures			9,770,555.27	0.00	0.00	0.00	9,770,555.27	0.00	9,770,555.27
Total fixed income			9,770,555.27	0.00	0.00	0.00	9,770,555.27	0.00	9,770,555.27
Total mark-to-markets			0.00	9,829,906.92	0.00	0.00	9,829,906.92	0.00	9,829,906.92

Maturities

Cash and Cash Equivalents

Short term bills and notes

United States - USD

25 Jul 24	UNITED STATES OF AMER TREAS	-4,300,000.000	4,300,000.00	0.00	0.00	-4,192,931.79	107,068.21	0.00	107,068.21
25 Jul 24	BILLS 0% T-BILL 07-25-2024	100.00							
Settled	SEDOL : BPJM948 /								
	CHICAGO INCOME								
	USA TREASURY BILLS 0% T-BILL 25/07/24 USD1000								
	PRICE: 100.0 NET BROKER: CHICAGO INCOME								
12 Sep 24	UNITED STATES OF AMER TREAS	-450,000.000	450,000.00	0.00	0.00	-443,600.60	6,399.40	0.00	6,399.40
12 Sep 24	BILLS 0% T-BILL 09-12-2024	100.00							
Settled	SEDOL : BQ2MK38 /								
	CHICAGO REDEMPTIONS								
	USA TREASURY BILLS 0% T-BILL 12/09/24 USD1000								
	PRICE: 100.0 NET BROKER: CHICAGO								
	REDEMPTIONS								

Accounting Statements

Account number ILFRAL

01 Jul 24 - 30 Sep 24

IL FIREFIGHTERS PENSION ALL

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◆ Investment Transaction Detail

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

Maturities

Cash and Cash Equivalents

Short term bills and notes

United States - USD

26 Sep 24	UNITED STS TREAS BILLS 0% T-BILL	-1,540,000.000	1,540,000.00	0.00	0.00	-1,525,377.21	14,622.79	0.00	14,622.79
26 Sep 24	09-26-2024	100.00							
Settled	SEDOL : BQV12N0 / CHICAGO REDEMPTIONS USA TREASURY BILLS 0% T-BILL 26/09/24 USD1000 PRICE: 100.0 NET BROKER: CHICAGO REDEMPTIONS								
Total United States - USD			6,290,000.00	0.00	0.00	-6,161,909.60	128,090.40	0.00	128,090.40
Total short term bills and notes			6,290,000.00	0.00	0.00	-6,161,909.60	128,090.40	0.00	128,090.40
Total cash and cash equivalents			6,290,000.00	0.00	0.00	-6,161,909.60	128,090.40	0.00	128,090.40
Total maturities		-6,290,000.00	6,290,000.00	0.00	0.00	-6,161,909.60	128,090.40	0.00	128,090.40

Principal Paydowns

Fixed Income

Government bonds

Argentina - USD

09 Jul 24	ARGENTINA REP AMORTIZING STEP	-84,000.000	84,000.00	0.00	0.00	-28,081.06	55,918.94	0.00	55,918.94
09 Jul 24	UP 0.125% 07-09-2030	0.00							
Settled	CUSIP : 040114HS2 / PAYDOWN								
Total Argentina - USD			84,000.00	0.00	0.00	-28,081.06	55,918.94	0.00	55,918.94

Iraq - USD

15 Jul 24	IRAQ (REPUBLIC OF) 5.8% GTD SNR	-34,375.000	34,375.00	0.00	0.00	-33,269.12	1,105.88	0.00	1,105.88
15 Jul 24	15/01/2028 USD	0.00							
Settled	SEDOL : B0WLS73 / PAYDOWN								
Total Iraq - USD			34,375.00	0.00	0.00	-33,269.12	1,105.88	0.00	1,105.88

*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								

Principal Paydowns

Fixed Income

Government bonds

Zambia - USD

13 Jun 24	REVERSAL: ZAMBIA(REP OF)	31,807.000	-31,807.00	0.00	0.00	39,645.82	7,838.82	0.00	7,838.82
13 Jun 24	5.75%-VAR NTS 30/06/33 USD	0.00							
NA	SEDOL : BS4BKG0 / PAYDOWN								
13 Jun 24	ZAMBIA(REP OF) 5.75%-VAR NTS	-35,808.230	31,807.00	0.00	0.00	-44,633.15	-12,826.15	0.00	-12,826.15
13 Jun 24	30/06/33 USD	0.00							
Settled	SEDOL : BS4BKG0 / PAYDOWN								
03 Jul 24	ZAMBIA(REP OF) 5.75%-VAR NTS	-60,500.000	60,500.00	0.00	0.00	-75,410.19	-14,910.19	0.00	-14,910.19
03 Jul 24	30/06/33 USD	0.00							
Settled	SEDOL : BS4BKG0 / PAYDOWN								
Total Zambia - USD			60,500.00	0.00	0.00	-80,397.52	-19,897.52	0.00	-19,897.52
Total government bonds			178,875.00	0.00	0.00	-141,747.70	37,127.30	0.00	37,127.30

Municipal/provincial bonds

Argentina - USD

03 Sep 24	BUENOS AIRES(PROV) 3.9%-VAR	-10,980.000	10,980.00	0.00	0.00	-5,039.82	5,940.18	0.00	5,940.18
03 Sep 24	SNR 01/09/37USD1	0.00							
Settled	SEDOL : BMDHK12 / PAYDOWN								
Total Argentina - USD			10,980.00	0.00	0.00	-5,039.82	5,940.18	0.00	5,940.18
Total municipal/provincial bonds			10,980.00	0.00	0.00	-5,039.82	5,940.18	0.00	5,940.18

Corporate bonds

India - USD

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Corporate bonds

India - USD

10 Sep 24	CLEAN RENB PWR 4.25% DUE	-19,500.000	19,500.00	0.00	0.00	-18,061.87	1,438.13	0.00	1,438.13
25 Sep 24	03-25-2027	100.00							
Settled	CUSIP : 18452NAB0 / CHICAGO INCOME CLEAN RENB PWR SR NT 144A 4.25% 25/03/2027 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total India - USD			19,500.00	0.00	0.00	-18,061.87	1,438.13	0.00	1,438.13
Total corporate bonds			19,500.00	0.00	0.00	-18,061.87	1,438.13	0.00	1,438.13

Bank loans

Germany - USD

30 Sep 24	PRIORITY HOLDINGS LLC TERM	-13,425.000	13,425.00	0.00	0.00	-13,357.90	67.10	0.00	67.10
30 Sep 24	LOAN B SENIOR SECURED	100.00							
Settled	05-16-2031 CUSIP : LX2310352 / CHICAGO BKL TEAM PRIORITY HOLDINGS LLC TERM LOAN B SENIOR SEC PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
Total Germany - USD			13,425.00	0.00	0.00	-13,357.90	67.10	0.00	67.10

Luxembourg - USD

28 Jun 24	CONNECT FINCO SARL	-12,312.500	12,312.50	0.00	0.00	-12,312.60	-0.10	0.00	-0.10
28 Jun 24	AMENDMENT NO. 4 TERM LOAN	100.00							
Settled	SENIOR SECURED 09-27-2029 CUSIP : L2000DAH7 / CHICAGO BKL TEAM CONNECT FINCO SARL TERM LOAN B SENIOR SEC PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Bank loans

Luxembourg - USD

30 Sep 24	CONNECT FINCO SARL	-12,312.500	12,312.50	0.00	0.00	-12,312.59	-0.09	0.00	-0.09
30 Sep 24	AMENDMENT NO. 4 TERM LOAN	100.00							
Settled	SENIOR SECURED 09-27-2029 CUSIP : L2000DAH7 / CHICAGO BKL TEAM CONNECT FINCO SARL AMENDMENT NO. 4 TERM LOAN SENIO PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
Total Luxembourg - USD			24,625.00	0.00	0.00	-24,625.19	-0.19	0.00	-0.19

Switzerland - USD

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

United States - USD

28 Jun 24	GEON PERFORMANCE SOLUTIONS,	-11,784.350	11,784.35	0.00	0.00	-11,743.19	41.16	0.00	41.16
28 Jun 24	LLC (FKA. , LLC) TERM LOAN	100.00							
Settled	08-18-2028 CUSIP : 37254YAB6 / CHICAGO BKL TEAM GEON PERFORMANCE SOLUTIONS, LLC (FKA. TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
28 Jun 24	IQVIA INC IQVIA INC TLA2 DUE	-122,105.260	122,105.26	0.00	0.00	-119,968.67	2,136.59	0.00	2,136.59
28 Jun 24	06-16-2027	100.00							
Settled	CUSIP : LX2057953 / CHICAGO BKL TEAM								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Bank loans

United States - USD

IQVIA INC IQVIA INC TLA2 16/06/2027 PRICE: 100.0
NET BROKER: CHICAGO BKL TEAM

28 Jun 24	REVERSAL: PROPULSION (BC)	9,431.820	-9,431.82	0.00	0.00	9,355.02	-76.80	0.00	-76.80
28 Jun 24	NEWCO LLC INITIAL TERM LN	100.00							
NA	SR SECD TERM LN 09-14-2029								
	CUSIP : 74347UAC4 /								
	CHICAGO BKL TEAM								
	PROPULSION (BC) NEWCO LLC INITIAL TERM LN								
	SR PRICE: 100.0 NET BROKER: CHICAGO BKL								
	TEAM								
28 Jun 24	PROPULSION (BC) NEWCO LLC	-9,431.820	9,431.82	0.00	0.00	-9,355.05	76.77	0.00	76.77
28 Jun 24	INITIAL TERM LN SR SECD	100.00							
Settled	TERM LN 09-14-2029								
	CUSIP : 74347UAC4 /								
	CHICAGO BKL TEAM								
	PROPULSION (BC) NEWCO LLC INITIAL TERM LN								
	SR PRICE: 100.0 NET BROKER: CHICAGO BKL								
	TEAM								
01 Jul 24	LENDINGTREE, INC. TLB 09-15-2028	-8,147.210	8,147.21	0.00	0.00	-7,718.49	428.72	0.00	428.72
01 Jul 24	CUSIP : LX1970321 /	100.00							
Settled	CHICAGO BKL TEAM								
	LENDINGTREE, INC TLB 15/09/2028 PRICE: 100.0								
	NET BROKER: CHICAGO BKL TEAM								
08 Jul 24	AL NGPL HOLDINGS, LLC INITIAL	-17,961.960	17,961.96	0.00	0.00	-17,875.76	86.20	0.00	86.20
08 Jul 24	TERM LOAN 04-14-2028	100.00							
Settled	CUSIP : 01021AAB6 /								
	CHICAGO BKL TEAM								
	AL NGPL HOLDINGS, INITIAL 14/04/2028 PRICE:								
	100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	BCP RENAISSANCE PARENT LLC	-10,471.200	10,471.20	0.00	0.00	-10,405.80	65.40	0.00	65.40
30 Sep 24	INITIAL TERM B-5 LOAN SENIOR	100.00							
Settled	SECURED 10-31-2028								
	CUSIP : 05549PAF8 /								
	CHICAGO BKL TEAM								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Bank loans

United States - USD

	BCP RENAISSANCE PARENT LLC INITIAL TERM B-5 LOAN S PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	EASTERN PWR, LLC (EASTERN	-130,688.860	130,688.86	0.00	0.00	-127,620.38	3,068.48	0.00	3,068.48
30 Sep 24	COVERT MIDCO, LLC) (AKA TPF II	100.00							
Settled	LC, LLC) TRM LN 10-2-25 CUSIP : 87264NAB3 / CHICAGO BKL TEAM EASTN POWER, LLC TERM LOAN 02/10/2025 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	GEON PERFORMANCE SOLUTIONS,	-11,784.350	11,784.35	0.00	0.00	-11,743.19	41.16	0.00	41.16
30 Sep 24	LLC (FKA. , LLC) TERM LOAN	100.00							
Settled	08-18-2028 CUSIP : 37254YAB6 / CHICAGO BKL TEAM GEON PERFORMANCE SOLUTIONS, LLC (FKA. TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	INEOS ENTERPRISES HOLDINGS US	-4,154.360	4,154.36	0.00	0.00	-4,125.87	28.49	0.00	28.49
03 Oct 24	FINCO LLC TERM LN B USD SR	100.00							
Pending	SECD TERM LN 06-23-2030 CUSIP : LX2113814 / CHICAGO BKL TEAM INEOS ENTERPRISES HOLDINGS US FINCO LLC TERM LN B PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	INEOS ENTERPRISES HOLDINGS US	-7,370.640	7,370.64	0.00	0.00	-7,320.10	50.54	0.00	50.54
03 Oct 24	FINCO LLC TERM LN B USD SR	100.00							
Pending	SECD TERM LN 06-23-2030 CUSIP : LX2113814 / CHICAGO BKL TEAM INEOS ENTERPRISES HOLDINGS US FINCO LLC TERM LN B PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Bank loans

United States - USD

30 Sep 24	IQVIA INC IQVIA INC TLA2 DUE	-122,105.260	122,105.26	0.00	0.00	-119,968.67	2,136.59	0.00	2,136.59
30 Sep 24	06-16-2027	100.00							
Settled	CUSIP : LX2057953 / CHICAGO BKL TEAM IQVIA INC IQVIA INC TLA2 16/06/2027 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	IRIDIUM COMMUNICATIONS INC TLB	-13,858.820	13,858.82	0.00	0.00	-13,837.55	21.27	0.00	21.27
30 Sep 24	SENIOR SECURED 09-20-2030	100.00							
Settled	CUSIP : 46269KAT1 / CHICAGO BKL TEAM IRIDIUM COMMUNICATIONS INC TLB SENIOR SECURED 20/0 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	LENDINGTREE, INC. TLB 09-15-2028	-8,147.210	8,147.21	0.00	0.00	-7,848.33	298.88	0.00	298.88
30 Sep 24	CUSIP : LX1970321 /	100.00							
Settled	CHICAGO BKL TEAM LENDINGTREE, INC TLB 15/09/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	MEDLINE BORROWER LP SENIOR	-10,143.900	10,143.90	0.00	0.00	-9,864.99	278.91	0.00	278.91
30 Sep 24	SECURED TERM LOAN 10-23-2028	100.00							
Settled	CUSIP : 58503UAE3 / CHICAGO BKL TEAM MEDLINE BORROWER SR SECD 23/10/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
30 Sep 24	MIP V WASTE LLC TERM LOAN B	-11,157.320	11,157.32	0.00	0.00	-10,976.06	181.26	0.00	181.26
30 Sep 24	SENIOR SECURED 12-08-2028	100.00							
Settled	CUSIP : 55316XAD2 / CHICAGO BKL TEAM MIP V WASTE LLC TERM LOAN B SENIOR SECURED 08 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Bank loans

United States - USD

30 Sep 24	MPH ACQUISITION HOLDINGS LLC	-16,023.020	16,023.02	0.00	0.00	-15,503.84	519.18	0.00	519.18	
30 Sep 24	TERM LOAN B SR TL 08-17-2028	100.00								
Settled	CUSIP : 55328HAK7 / CHICAGO BKL TEAM MPH ACQUISITION HOLDINGS LLC TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM									
30 Sep 24	NRG ENERGY INC TERM B LOAN	-7,262.500	7,262.50	0.00	0.00	-7,244.39	18.11	0.00	18.11	
30 Sep 24	SENIOR SECURED 03-26-2031	100.00								
Settled	CUSIP : LX2286552 / CHICAGO BKL TEAM NRG ENERGY INC TERM B LOAN SENIOR SEC PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM									
30 Sep 24	OCM SYSTEM ONE BUYER CTB LLC	-22,699.470	22,699.47	0.00	0.00	-22,463.62	235.85	0.00	235.85	
30 Sep 24	SENIOR SECURED TERM LOAN B	100.00								
Settled	03-02-2028 CUSIP : 67114AAD1 / CHICAGO BKL TEAM OCM SYSTEM ONE BUYER CTB LLC SENIOR SECURED TE PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM									
30 Sep 24	PROPULSION (BC) NEWCO LLC	-11,583.720	11,583.72	0.00	0.00	-11,489.44	94.28	0.00	94.28	
30 Sep 24	INITIAL TERM LN SR SECD	100.00								
Settled	TERM LN 09-14-2029 CUSIP : 74347UAC4 / CHICAGO BKL TEAM PROPULSION (BC) NEWCO LLC INITIAL TERM LN SR PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM									
30 Sep 24	UNITED AIRLINES INC TERM LOAN	-13,262.500	13,262.50	0.00	0.00	-13,196.22	66.28	0.00	66.28	
30 Sep 24	B SENIOR SECURED 02-15-2031	100.00								
Settled	CUSIP : 90932RAM6 / CHICAGO BKL TEAM									

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Bank loans

United States - USD

UNITED AIRLINES INC TERM LOAN B SENIOR
 SECD 15/02/ PRICE: 100.0 NET BROKER: CHICAGO
 BKL TEAM

Total United States - USD		560,711.91	0.00	0.00	-550,914.59	9,797.32	0.00	9,797.32
Total bank loans		608,611.91	0.00	0.00	-598,723.09	9,888.82	0.00	9,888.82

Government mortgage backed securities

United States - USD

01 Jul 24	FANNIE MAE CB0456 2.5%	-126,562.640	126,562.64	0.00	0.00	-102,238.88	24,323.76	0.00	24,323.76
25 Jul 24	05-01-2051	100.00							
Settled	CUSIP : 3140QKQJ0 /FNMA CHICAGO INCOME FANNIE MAE CB0456 2.5% 01/05/2051 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FED HOME LN MTG 2.5% DUE	-294,530.960	294,530.96	0.00	0.00	-247,135.23	47,395.73	0.00	47,395.73
25 Jul 24	04-01-2052	100.00							
Settled	CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FEDERAL HOME LN MTG CORP	-187,024.640	187,024.64	0.00	0.00	-176,907.57	10,117.07	0.00	10,117.07
25 Jul 24	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FEDERAL HOME LN MTG CORP	-209,401.280	209,401.28	0.00	0.00	-198,483.60	10,917.68	0.00	10,917.68
25 Jul 24	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Jul 24	FEDERAL NATIONAL MORTGAGE	-563,281.550	563,281.55	0.00	0.00	-491,910.35	71,371.20	0.00	71,371.20
25 Jul 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FEDERAL NATIONAL MORTGAGE	-194,336.200	194,336.20	0.00	0.00	-170,102.78	24,233.42	0.00	24,233.42
25 Jul 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FHLMC POOL #SD-8221 3.5%	-258,079.070	258,079.07	0.00	0.00	-236,296.86	21,782.21	0.00	21,782.21
25 Jul 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FHLMC SUPER 30Y FIXED 4%	-224,176.570	224,176.57	0.00	0.00	-209,745.67	14,430.90	0.00	14,430.90
25 Jul 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FNMA POOL #FS3619 2.5%	-339,031.150	339,031.15	0.00	0.00	-284,368.20	54,662.95	0.00	54,662.95
25 Jul 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	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 24	FNMA POOL #FS6854 1.5%	-280,307.840	280,307.84	0.00	0.00	-202,829.00	77,478.84	0.00	77,478.84
25 Jul 24	04-01-2052 BEO	100.00							
Settled	CUSIP : 3140XNTL8 /FNMA CHICAGO INCOME FNMA POOL #FS6854 1.5% DUE 01/04/2052 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FNMA POOL #MA4548 2.5% DUE	-293,293.470	293,293.47	0.00	0.00	-246,763.82	46,529.65	0.00	46,529.65
25 Jul 24	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FNMA POOL #MA4699 3.5%	-345,462.490	345,462.49	0.00	0.00	-303,339.37	42,123.12	0.00	42,123.12
25 Jul 24	08-01-2052 BEO	100.00							
Settled	CUSIP : 31418EGH7 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3.5% MBS 01/08/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FNMA POOL #MA4730 3% 09-01-2052	-173,413.550	173,413.55	0.00	0.00	-144,664.83	28,748.72	0.00	28,748.72
25 Jul 24	BEO	100.00							
Settled	CUSIP : 31418EHG8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FNMA POOL #MA4783 4% 10-01-2052	-265,716.160	265,716.16	0.00	0.00	-251,225.66	14,490.50	0.00	14,490.50
25 Jul 24	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jul 24	FNMA POOL #MA4804 4% 11-01-2052	-105,240.250	105,240.25	0.00	0.00	-98,819.98	6,420.27	0.00	6,420.27
25 Jul 24	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA 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

FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME			
01 Jul 24	FREDDIE MAC FR RA5275 2.5%	-132,688.890	132,688.89
25 Jul 24	05-01-2051	100.00	
Settled	CUSIP : 3133KL2G1 / CHICAGO INCOME FREDDIE MAC FR RA5275 2.5% 01/05/2051 PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Jul 24	GNMA GNMA # 001958 9% 02-20-2025	-0.460	0.46
22 Jul 24	CUSIP : 36202CE74 /GNMAII	100.00	
Settled	CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Jul 24	GNMA GNMA # 008459 3.625%	-0.280	0.32
22 Jul 24	07-20-2024	100.00	
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 114.28571 NET BROKER: CHICAGO INCOME		
01 Jul 24	GNMAII POOL #1901 SER 2024 8%	-0.340	0.34
22 Jul 24	DUE 11-20-2024 REG	100.00	
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Jul 24	GNMAII POOL #1975 SER 2025 9%	-1.270	1.27
22 Jul 24	DUE 03-20-2025 REG	100.00	
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 24 22 Jul 24 Settled	GNMAII POOL #2022 SER 2025 9% DUE 06-20-2025 REG CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-0.920 100.00	0.92	0.00	0.00	-0.98	-0.06	0.00	-0.06
01 Jul 24 22 Jul 24 Settled	GNMAII POOL #2040 SER 2025 9% DUE 07-20-2025 REG CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-2.040 100.00	2.04	0.00	0.00	-2.16	-0.12	0.00	-0.12
01 Aug 24 26 Aug 24 Settled	FANNIE MAE CB0456 2.5% 05-01-2051 CUSIP : 3140QKQJ0 /FNMA CHICAGO INCOME FANNIE MAE CB0456 2.5% 01/05/2051 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-100,782.270 100.00	100,782.27	0.00	0.00	-81,413.18	19,369.09	0.00	19,369.09
01 Aug 24 26 Aug 24 Settled	FED HOME LN MTG 2.5% DUE 04-01-2052 CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-253,824.870 100.00	253,824.87	0.00	0.00	-212,979.54	40,845.33	0.00	40,845.33
01 Aug 24 26 Aug 24 Settled	FEDERAL HOME LN MTG CORP POOL #FR SD8265 4.0% 11-01-2052 SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-214,986.640 100.00	214,986.64	0.00	0.00	-203,356.97	11,629.67	0.00	11,629.67

◆ 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 24	FEDERAL HOME LN MTG CORP	-238,420.160	238,420.16	0.00	0.00	-225,989.50	12,430.66	0.00	12,430.66
26 Aug 24	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FEDERAL NATIONAL MORTGAGE	-134,363.610	134,363.61	0.00	0.00	-117,338.92	17,024.69	0.00	17,024.69
26 Aug 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FEDERAL NATIONAL MORTGAGE	-239,193.560	239,193.56	0.00	0.00	-209,366.50	29,827.06	0.00	29,827.06
26 Aug 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FHLMC POOL #SD-8221 3.5%	-269,639.340	269,639.34	0.00	0.00	-246,881.42	22,757.92	0.00	22,757.92
26 Aug 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FHLMC SUPER 30Y FIXED 4%	-277,894.840	277,894.84	0.00	0.00	-260,005.94	17,888.90	0.00	17,888.90
26 Aug 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	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 Aug 24	FNMA POOL #FS3619 2.5%	-448,271.220	448,271.22	0.00	0.00	-375,995.19	72,276.03	0.00	72,276.03
26 Aug 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FNMA POOL #FS6854 1.5%	-204,534.520	204,534.52	0.00	0.00	-147,999.90	56,534.62	0.00	56,534.62
26 Aug 24	04-01-2052 BEO	100.00							
Settled	CUSIP : 3140XNTL8 /FNMA CHICAGO INCOME FNMA POOL #FS6854 1.5% DUE 01/04/2052 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FNMA POOL #MA4548 2.5% DUE	-266,884.050	266,884.05	0.00	0.00	-224,544.13	42,339.92	0.00	42,339.92
26 Aug 24	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FNMA POOL #MA4699 3.5%	-301,758.820	301,758.82	0.00	0.00	-264,964.60	36,794.22	0.00	36,794.22
26 Aug 24	08-01-2052 BEO	100.00							
Settled	CUSIP : 31418EGH7 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3.5% MBS 01/08/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FNMA POOL #MA4730 3% 09-01-2052	-84,686.750	84,686.75	0.00	0.00	-70,647.27	14,039.48	0.00	14,039.48
26 Aug 24	BEO	100.00							
Settled	CUSIP : 31418EHG8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	FNMA POOL #MA4783 4% 10-01-2052	-250,258.090	250,258.09	0.00	0.00	-236,458.52	13,799.57	0.00	13,799.57
26 Aug 24	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA 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	Cost

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME			
01 Aug 24	FNMA POOL #MA4804 4% 11-01-2052	-123,374.680	123,374.68
26 Aug 24	BEO	100.00	
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Aug 24	FREDDIE MAC FR RA5275 2.5%	-176,171.770	176,171.77
26 Aug 24	05-01-2051	100.00	
Settled	CUSIP : 3133KL2G1 / CHICAGO INCOME FREDDIE MAC FR RA5275 2.5% 01/05/2051 PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Aug 24	GNMA GNMA # 001958 9% 02-20-2025	-0.460	0.46
20 Aug 24	CUSIP : 36202CE74 /GNMAII	100.00	
Settled	CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Aug 24	GNMAII POOL #1901 SER 2024 8%	-0.210	0.21
20 Aug 24	DUE 11-20-2024 REG	100.00	
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Aug 24	GNMAII POOL #1975 SER 2025 9%	-1.280	1.28
20 Aug 24	DUE 03-20-2025 REG	100.00	
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	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 24	GNMAII POOL #2022 SER 2025 9%	-0.920	0.92	0.00	0.00	-0.97	-0.05	0.00	-0.05
20 Aug 24	DUE 06-20-2025 REG	100.00							
Settled	CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	GNMAII POOL #2040 SER 2025 9%	-1.680	1.68	0.00	0.00	-1.78	-0.10	0.00	-0.10
20 Aug 24	DUE 07-20-2025 REG	100.00							
Settled	CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FANNIE MAE CB0456 2.5%	-54,147.640	54,147.64	0.00	0.00	-43,741.14	10,406.50	0.00	10,406.50
25 Sep 24	05-01-2051	100.00							
Settled	CUSIP : 3140QKQJ0 /FNMA CHICAGO INCOME FANNIE MAE CB0456 2.5% 01/05/2051 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FED HOME LN MTG 2.5% DUE	-298,869.040	298,869.04	0.00	0.00	-250,775.23	48,093.81	0.00	48,093.81
25 Sep 24	04-01-2052	100.00							
Settled	CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FEDERAL HOME LN MTG CORP	-178,558.160	178,558.16	0.00	0.00	-168,899.08	9,659.08	0.00	9,659.08
25 Sep 24	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ 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 24	FEDERAL HOME LN MTG CORP	-253,079.200	253,079.20	0.00	0.00	-239,884.26	13,194.94	0.00	13,194.94
25 Sep 24	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FEDERAL NATIONAL MORTGAGE	-280,669.290	280,669.29	0.00	0.00	-245,106.78	35,562.51	0.00	35,562.51
25 Sep 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FEDERAL NATIONAL MORTGAGE	-348,492.780	348,492.78	0.00	0.00	-305,036.28	43,456.50	0.00	43,456.50
25 Sep 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FHLMC POOL #SD-8221 3.5%	-239,947.710	239,947.71	0.00	0.00	-219,695.81	20,251.90	0.00	20,251.90
25 Sep 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FHLMC SUPER 30Y FIXED 4%	-252,377.720	252,377.72	0.00	0.00	-236,131.43	16,246.29	0.00	16,246.29
25 Sep 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	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 Sep 24	FNMA POOL #FS3619 2.5%	-264,608.080	264,608.08	0.00	0.00	-221,944.57	42,663.51	0.00	42,663.51
25 Sep 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FNMA POOL #FS6854 1.5%	-261,683.550	261,683.55	0.00	0.00	-189,352.58	72,330.97	0.00	72,330.97
25 Sep 24	04-01-2052 BEO	100.00							
Settled	CUSIP : 3140XNTL8 /FNMA CHICAGO INCOME FNMA POOL #FS6854 1.5% DUE 01/04/2052 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FNMA POOL #MA4548 2.5% DUE	-280,926.850	280,926.85	0.00	0.00	-236,359.11	44,567.74	0.00	44,567.74
25 Sep 24	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FNMA POOL #MA4699 3.5%	-350,258.070	350,258.07	0.00	0.00	-307,550.21	42,707.86	0.00	42,707.86
25 Sep 24	08-01-2052 BEO	100.00							
Settled	CUSIP : 31418EGH7 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3.5% MBS 01/08/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FNMA POOL #MA4730 3% 09-01-2052	-125,635.950	125,635.95	0.00	0.00	-104,807.87	20,828.08	0.00	20,828.08
25 Sep 24	BEO	100.00							
Settled	CUSIP : 31418EHG8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	FNMA POOL #MA4783 4% 10-01-2052	-290,143.060	290,143.06	0.00	0.00	-274,144.18	15,998.88	0.00	15,998.88
25 Sep 24	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA 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	Cost

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME			
01 Sep 24	FNMA POOL #MA4804 4% 11-01-2052	-81,209.390	81,209.39
25 Sep 24	BEO	100.00	
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Sep 24	FREDDIE MAC FR RA5275 2.5%	-194,545.570	194,545.57
25 Sep 24	05-01-2051	100.00	
Settled	CUSIP : 3133KL2G1 / CHICAGO INCOME FREDDIE MAC FR RA5275 2.5% 01/05/2051 PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Sep 24	GNMA GNMA # 001958 9% 02-20-2025	-0.300	0.32
20 Sep 24	CUSIP : 36202CE74 /GNMAII	100.00	
Settled	CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 106.66666 NET BROKER: CHICAGO INCOME		
01 Sep 24	GNMAII POOL #1975 SER 2025 9%	-1.290	1.29
20 Sep 24	DUE 03-20-2025 REG	100.00	
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		
01 Sep 24	GNMAII POOL #2022 SER 2025 9%	-0.940	0.94
20 Sep 24	DUE 06-20-2025 REG	100.00	
Settled	CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME		

◆ Investment Transaction Detail

Trade Date	Security Description	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 24	GNMAII POOL #2040 SER 2025 9%	-1.650	1.65	0.00	0.00	-1.75	-0.10	0.00	-0.10
20 Sep 24	DUE 07-20-2025 REG	100.00							
Settled	CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			11,332,758.06	0.00	0.00	-9,885,292.16	1,447,465.90	0.00	1,447,465.90
Total government mortgage backed securities			11,332,758.06	0.00	0.00	-9,885,292.16	1,447,465.90	0.00	1,447,465.90

Asset backed securities

United States - USD

01 Jul 24	CLI FDG VIII LLC 6.31% DUE	-26,662.500	26,662.50	0.00	0.00	-26,640.39	22.11	0.00	22.11
18 Jul 24	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
12 Jul 24	BUSINESS JET SECS 2024-1 LLC SR	-32,935.610	32,935.61	0.00	0.00	-32,935.09	0.52	0.00	0.52
15 Jul 24	AST BACKED NT CL A 144A 6.197%	100.00							
Settled	05-15-2039 CUSIP : 12327CAA2 / CHICAGO INCOME BUSINESS JET SECUR 6.197% A/BKD 15/05/2039 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
12 Jul 24	CHESAPEAKE FUNDING II LLC	-155,342.970	155,342.97	0.00	0.00	-155,338.62	4.35	0.00	4.35
15 Jul 24	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 15/05/2035USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

12 Jul 24	PVTPL CAPITAL AUTOMOTIVE REIT	-6,062.500	6,062.50	0.00	0.00	-5,851.56	210.94	0.00	210.94
15 Jul 24	5.25% DUE 05-15-2054	100.00							
Settled	CUSIP : 12510HAX8 /SPCL1 CHICAGO INCOME CAPITAL AUTOMOTIVE 5.25% MBS 15/05/2054 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
12 Jul 24	PVTPL WILLIS ENGINE	-135,474.600	135,474.60	0.00	0.00	-133,914.12	1,560.48	0.00	1,560.48
15 Jul 24	STRUCTURED TR VII SR23-A CL A	100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STR7 8% A/BKD 15/10/2048 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
19 Jul 24	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
22 Jul 24	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
24 Jul 24	PVTPL NEWTEK SMALL BUSINESS	-62,121.770	62,121.77	0.00	0.00	-62,121.77	0.00	0.00	0.00
25 Jul 24	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 25/07/2050 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Aug 24	CLI FDG VIII LLC 6.31% DUE	-26,662.500	26,662.50	0.00	0.00	-26,640.39	22.11	0.00	22.11
19 Aug 24	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ 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

Asset backed securities

United States - USD

14 Aug 24	BUSINESS JET SECS 2024-1 LLC SR	-144,305.690	144,305.69	0.00	0.00	-144,303.40	2.29	0.00	2.29
15 Aug 24	AST BACKED NT CL A 144A 6.197%	100.00							
Settled	05-15-2039 CUSIP : 12327CAA2 / CHICAGO INCOME BUSINESS JET SECUR 6.197% A/BKD 15/05/2039 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Aug 24	CHESAPEAKE FUNDING II LLC	-190,867.780	190,867.78	0.00	0.00	-190,862.44	5.34	0.00	5.34
15 Aug 24	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 15/05/2035USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Aug 24	PVTPL CAPITAL AUTOMOTIVE REIT	-6,062.500	6,062.50	0.00	0.00	-5,851.56	210.94	0.00	210.94
15 Aug 24	5.25% DUE 05-15-2054	100.00							
Settled	CUSIP : 12510HAX8 /SPCL1 CHICAGO INCOME CAPITAL AUTOMOTIVE 5.25% MBS 15/05/2054 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Aug 24	PVTPL WILLIS ENGINE	-17,556.820	17,556.82	0.00	0.00	-17,354.59	202.23	0.00	202.23
15 Aug 24	STRUCTURED TR VII SR23-A CL A	100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STR7 8% A/BKD 15/10/2048 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
19 Aug 24	PVTPL STORE MASTER FDG I LLC	-3,666.670	3,666.68	0.00	0.00	-3,666.13	0.55	0.00	0.55
20 Aug 24	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.00027 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

23 Aug 24	PVTPL ACHV ABS TR 2023-4CP SER	-662,393.470	662,393.47	0.00	0.00	-662,319.22	74.25	0.00	74.25
26 Aug 24	23-4CP CLB 7.24% 11-25-2030	100.00							
Settled	CUSIP : 00092CAB8 /SPCL1 CHICAGO INCOME ACHV 2023-1PL D MT 7.24% A/BKD 25/11/2030 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
23 Aug 24	PVTPL NEWTEK SMALL BUSINESS	-58,821.020	58,821.02	0.00	0.00	-58,821.02	0.00	0.00	0.00
26 Aug 24	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 25/07/2050 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Sep 24	CLI FDG VIII LLC 6.31% DUE	-26,662.500	26,662.50	0.00	0.00	-26,640.39	22.11	0.00	22.11
18 Sep 24	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
13 Sep 24	BUSINESS JET SECS 2024-1 LLC SR	-32,140.110	32,140.11	0.00	0.00	-32,139.60	0.51	0.00	0.51
16 Sep 24	AST BACKED NT CL A 144A 6.197%	100.00							
Settled	05-15-2039 CUSIP : 12327CAA2 / CHICAGO INCOME BUSINESS JET SECUR 6.197% A/BKD 15/05/2039 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
13 Sep 24	CHESAPEAKE FUNDING II LLC	-203,413.720	203,413.72	0.00	0.00	-203,408.02	5.70	0.00	5.70
16 Sep 24	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 15/05/2035USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

13 Sep 24	PVTPL CAPITAL AUTOMOTIVE REIT	-6,062.500	6,062.50	0.00	0.00	-5,851.56	210.94	0.00	210.94
16 Sep 24	5.25% DUE 05-15-2054	100.00							
Settled	CUSIP : 12510HAX8 /SPCL1 CHICAGO INCOME CAPITAL AUTOMOTIVE 5.25% MBS 15/05/2054 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
13 Sep 24	PVTPL WILLIS ENGINE	-35,036.890	35,036.89	0.00	0.00	-34,633.31	403.58	0.00	403.58
16 Sep 24	STRUCTURED TR VII SR23-A CL A	100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STR7 8% A/BKD 15/10/2048 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
19 Sep 24	PVTPL STORE MASTER FDG I LLC	-3,666.680	3,666.68	0.00	0.00	-3,666.14	0.54	0.00	0.54
20 Sep 24	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
24 Sep 24	PVTPL ACHV ABS TR 2023-4CP SER	-573,865.790	573,865.79	0.00	0.00	-573,801.46	64.33	0.00	64.33
25 Sep 24	23-4CP CLB 7.24% 11-25-2030	100.00							
Settled	CUSIP : 00092CAB8 /SPCL1 CHICAGO INCOME ACHV 2023-1PL D MT 7.24% A/BKD 25/11/2030 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
24 Sep 24	PVTPL NEWTEK SMALL BUSINESS	-62,352.450	62,352.45	0.00	0.00	-62,352.45	0.00	0.00	0.00
25 Sep 24	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 25/07/2050 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			2,475,803.70	0.00	0.00	-2,472,779.34	3,024.36	0.00	3,024.36

◆ 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

Total asset backed securities		2,475,803.70	0.00	0.00	-2,472,779.34	3,024.36	0.00	3,024.36
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Non-government backed c.m.o.s

United States - USD

12 Jul 24	CARS-DB4 LP / 6.5% DUE 09-15-2053	-3,989.580	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
15 Jul 24	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CAPITAL AUTOMOTIVE 6.5% MBS 15/09/2053 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Aug 24	CARS-DB4 LP / 6.5% DUE 09-15-2053	-3,989.580	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
15 Aug 24	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CAPITAL AUTOMOTIVE 6.5% MBS 15/09/2053 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
13 Sep 24	CARS-DB4 LP / 6.5% DUE 09-15-2053	-3,989.580	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
16 Sep 24	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CAPITAL AUTOMOTIVE 6.5% MBS 15/09/2053 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			11,968.74	0.00	0.00	-11,572.77	395.97	0.00	395.97
Total non-government backed c.m.o.s			11,968.74	0.00	0.00	-11,572.77	395.97	0.00	395.97
Total fixed income			14,638,497.41	0.00	0.00	-13,133,216.75	1,505,280.66	0.00	1,505,280.66

Venture Capital and Partnerships

Partnerships

United States - USD

26 Sep 24	SANDTON CAPITAL SOLUTIONS	-15,794.450	15,794.45	0.00	0.00	-15,794.45	0.00	0.00	0.00
26 Sep 24	ONSHORE FUND VI, LP	1.00							
Settled	CUSIP : 995FS7991 / RCLL RTN OF CAPITAL SANDTON CAPITAL SOLUTIONS ONSHORE FUND VI, LP PRICE: 1.0 NET BROKER: RCLL RTN OF CAPITAL								
Total United States - USD			15,794.45	0.00	0.00	-15,794.45	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Principal Paydowns

Venture Capital and Partnerships

Total partnerships		15,794.45	0.00	0.00	-15,794.45	0.00	0.00	0.00
Total venture capital and partnerships		15,794.45	0.00	0.00	-15,794.45	0.00	0.00	0.00
Total principal paydowns		-14,658,293.02	14,654,291.86	0.00	0.00	-13,149,011.20	1,505,280.66	0.00

Purchases

Equities

Common stock

Brazil - USD

16 Aug 24	NU HOLDINGS LTD	800.000	-11,352.00	0.00	0.00	11,352.00	0.00	0.00
19 Aug 24	SEDOL : BN6NP19 /NU	14.175						
Settled	CABRERA CAPITAL MARKETS LLC / 12.00 NU HOLDINGS LTD USD0.000006666666 CLASS A PRICE: 14.175 BROKER COMMISSION: 12.00 BROKER: CABRERA CAPITAL MARKETS LLC							
Total Brazil - USD			-11,352.00	0.00	0.00	11,352.00	0.00	0.00

Germany - USD

12 Jul 24	BIRKENSTOCK HOLDING PLC COM	998.000	-55,553.67	0.00	0.00	55,553.67	0.00	0.00
15 Jul 24	NPV	55.65						
Settled	SEDOL : BS44BN3 /BIRK PENSERRASECURITIES / 14.97 BIRKENSTOCK HOLDING PLC COM NPV PRICE: 55.65 BROKER COMMISSION: 14.97 BROKER: PENSERRASECURITIES							
Total Germany - USD			-55,553.67	0.00	0.00	55,553.67	0.00	0.00

Sweden - USD

20 Sep 24	SPOTIFY TECHNOLOGY S A COM	157.000	-57,332.48	0.00	0.00	57,332.48	0.00	0.00
23 Sep 24	EUR0.025	365.17						
Settled	SEDOL : BFZ1K46 /SPOT PENSERRASECURITIES / 0.79							

◆ 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								

Purchases

Equities

Common stock

Sweden - USD

SPOTIFY TECHNOLOGY COM EUR0.000625 PRICE:
365.17 BROKER COMMISSION: 0.79 BROKER:
PENSERRASECURITIES

Total Sweden - USD			-57,332.48	0.00	0.00	57,332.48	0.00	0.00	0.00
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United States - USD

16 Aug 24	#REORG/ARISTA EXCHANGE ARISTA	39.000	-13,815.01	0.00	0.00	13,815.01	0.00	0.00	0.00
19 Aug 24	2514AD4 12-04-2024	354.2159							
Settled	SEDOL : BN33VM5 /ANET CABRERA CAPITAL MARKETS LLC / 0.59 ARISTA NETWORKS IN COM USD0.0001 PRICE: 354.2158974 BROKER COMMISSION: 0.59 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	#REORG/BLACKROCK EXCHANGE	16.000	-13,791.45	0.00	0.00	13,791.45	0.00	0.00	0.00
30 Jul 24	BLACKROCK 271NAP4 10-02-2024	861.9506							
Settled	SEDOL : 2494504 / ACADEMY SECURITIES, INC. / 0.24 BLACKROCK INC COM USD0.01 PRICE: 861.950625 BROKER COMMISSION: 0.24 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	#REORG/BLACKROCK EXCHANGE	32.000	-29,721.44	0.00	0.00	29,721.44	0.00	0.00	0.00
23 Sep 24	BLACKROCK 271NAP4 10-02-2024	928.79							
Settled	SEDOL : 2494504 / PENSERRASECURITIES / 0.16 BLACKROCK INC COM USD0.01 PRICE: 928.79 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
29 Jul 24	#REORG/LAM EXCHANGE LAM	14.000	-12,559.33	0.00	0.00	12,559.33	0.00	0.00	0.00
30 Jul 24	271VAC4 10-03-2024	897.08							
Settled	SEDOL : 2502247 /LRCX ACADEMY SECURITIES, INC. / 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								

Purchases

Equities

Common stock

United States - USD

LAM RESEARCH CORP COM USD0.001 PRICE:
897.08 BROKER COMMISSION: 0.21 BROKER:
ACADEMY SECURITIES, INC.

20 Sep 24	#REORG/LAM EXCHANGE LAM	29.000	-22,422.66	0.00	0.00	22,422.66	0.00	0.00	0.00
23 Sep 24	271VAC4 10-03-2024	773.19							
Settled	SEDOL : 2502247 /LRCX PENSERRASECURITIES / 0.15 LAM RESEARCH CORP COM USD0.001 PRICE: 773.19 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
15 Jul 24	1ST INDL RLTY TR INC COM	200.000	-10,216.00	0.00	0.00	10,216.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2360757 /FR	51.080002							
Settled	STATE STREET BANK AND TRUST CO. 1ST INDL REALTY TR COM STK USD0.01 PRICE: 51.08 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	3M CO COM	181.000	-24,394.28	0.00	0.00	24,394.28	0.00	0.00	0.00
23 Sep 24	SEDOL : 2595708 /MMM	134.77							
Settled	PENSERRASECURITIES / 0.91 3M COMPANY COM USD0.01 PRICE: 134.77 BROKER COMMISSION: 0.91 BROKER: PENSERRASECURITIES								
20 Sep 24	AAR CORP COM	144.000	-9,977.04	0.00	0.00	9,977.04	0.00	0.00	0.00
23 Sep 24	SEDOL : 2001119 /AIR	69.28							
Settled	PENSERRASECURITIES / 0.72 AAR CORP COM USD1 PRICE: 69.28 BROKER COMMISSION: 0.72 BROKER: PENSERRASECURITIES								
29 Jul 24	ABBOTT LAB COM	183.000	-19,228.60	0.00	0.00	19,228.60	0.00	0.00	0.00
30 Jul 24	SEDOL : 2002305 /ABT	105.0593							
Settled	ACADEMY SECURITIES, INC. / 2.75								

◆ 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							

Purchases

Equities

Common stock

United States - USD

ABBOTT LABS COM NPV PRICE: 105.0592896
 BROKER COMMISSION: 2.75 BROKER: ACADEMY
 SECURITIES, INC.

20 Sep 24	ABBOTT LAB COM	382.000	-43,435.31	0.00	0.00	43,435.31	0.00	0.00	0.00
23 Sep 24	SEDOL : 2002305 /ABT	113.70							
Settled	PENSERRASECURITIES / 1.91 ABBOTT LABS COM NPV PRICE: 113.7 BROKER COMMISSION: 1.91 BROKER: PENSERRASECURITIES								
29 Jul 24	ABBVIE INC COM USD0.01	188.000	-34,265.31	0.00	0.00	34,265.31	0.00	0.00	0.00
30 Jul 24	SEDOL : B92SR70 /ABBV	182.2473							
Settled	ACADEMY SECURITIES, INC. / 2.82 ABBVIE INC COM USD0.01 PRICE: 182.2472872 BROKER COMMISSION: 2.82 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	ABBVIE INC COM USD0.01	79.000	-15,288.69	0.00	0.00	15,288.69	0.00	0.00	0.00
19 Aug 24	SEDOL : B92SR70 /ABBV	193.5126							
Settled	CABRERA CAPITAL MARKETS LLC / 1.19 ABBVIE INC COM USD0.01 PRICE: 193.5126582 BROKER COMMISSION: 1.19 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ABBVIE INC COM USD0.01	312.000	-60,364.20	0.00	0.00	60,364.20	0.00	0.00	0.00
23 Sep 24	SEDOL : B92SR70 /ABBV	193.47							
Settled	PENSERRASECURITIES / 1.56 ABBVIE INC COM USD0.01 PRICE: 193.47 BROKER COMMISSION: 1.56 BROKER: PENSERRASECURITIES								
15 Jul 24	ACADIA RLTY TR COM	800.000	-15,536.00	0.00	0.00	15,536.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2566522 /AKR	19.42							
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

ACADIA REALTY TRUS SBI USD0.001 PRICE: 19.42
NET BROKER: STATE STREET BANK AND TRUST
CO.

29 Jul 24	ACCENTURE PLC CLS A	67.000	-21,883.21	0.00	0.00	21,883.21	0.00	0.00	0.00
30 Jul 24	SEDOL : B4BNMY3 /ACN	326.60							
Settled	ACADEMY SECURITIES, INC. / 1.01 ACCENTURE PLC CLS A PRICE: 326.6 BROKER COMMISSION: 1.01 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	ACCENTURE PLC CLS A	139.000	-46,735.28	0.00	0.00	46,735.28	0.00	0.00	0.00
23 Sep 24	SEDOL : B4BNMY3 /ACN	336.22							
Settled	PENSERRASECURITIES / 0.70 ACCENTURE PLC CLS A PRICE: 336.22 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								
20 Sep 24	ADAPTHEALTH CORP COM	3,377.000	-38,008.14	0.00	0.00	38,008.14	0.00	0.00	0.00
23 Sep 24	SEDOL : BKDRF35 /AHCO	11.25							
Settled	PENSERRASECURITIES / 16.89 ADAPTHEALTH CORP COM USD0.0001 PRICE: 11.25 BROKER COMMISSION: 16.89 BROKER: PENSERRASECURITIES								
08 Jul 24	ADDUS HOMECARE CORP COM STK	212.000	-25,224.82	0.00	0.00	25,224.82	0.00	0.00	0.00
09 Jul 24	SEDOL : B55BN47 /ADUS	118.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.18 ADDUS HOMECARE COR COM USD0.001 PRICE: 118.97 BROKER COMMISSION: 3.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
20 Sep 24	ADIANT PLC ADIENT PLC LTD COM	11,718.000	-265,705.65	0.00	0.00	265,705.65	0.00	0.00	0.00
23 Sep 24	SEDOL : BD845X2 /ADNT	22.67							
Settled	PENSERRASECURITIES / 58.59 ADIANT PLC COM USD0.001 PRICE: 22.67 BROKER COMMISSION: 58.59 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	ADMA BIOLOGICS INC COM	31,326.000	-626,050.11	0.00	0.00	626,050.11	0.00	0.00	0.00
23 Sep 24	SEDOL : B9NSBM2 /ADMA	19.98							
Settled	PENSERRASECURITIES / 156.63 ADMA BIOLOGICS INC COM USD0.0001 PRICE: 19.98 BROKER COMMISSION: 156.63 BROKER: PENSERRASECURITIES								
29 Jul 24	ADOBE INC COM	47.000	-25,215.27	0.00	0.00	25,215.27	0.00	0.00	0.00
30 Jul 24	SEDOL : 2008154 /ADBE	536.48							
Settled	ACADEMY SECURITIES, INC. / 0.71 ADOBE INC COM USD0.0001 PRICE: 536.48 BROKER COMMISSION: 0.71 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	ADVANCED DRAIN SYS INC DEL	267.000	-40,705.49	0.00	0.00	40,705.49	0.00	0.00	0.00
23 Sep 24	COM	152.45							
Settled	SEDOL : BP7RS59 /WMS PENSERRASECURITIES / 1.34 ADVANCED DRAINAGE COM USD0.01 PRICE: 152.45 BROKER COMMISSION: 1.34 BROKER: PENSERRASECURITIES								
29 Jul 24	ADVANCED MICRO DEVICES INC	170.000	-23,904.55	0.00	0.00	23,904.55	0.00	0.00	0.00
30 Jul 24	COM	140.60							
Settled	SEDOL : 2007849 /AMD ACADEMY SECURITIES, INC. / 2.55 ADVANCED MICRO DEV COM USD0.01 PRICE: 140.6 BROKER COMMISSION: 2.55 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	ADVANCED MICRO DEVICES INC	356.000	-55,519.98	0.00	0.00	55,519.98	0.00	0.00	0.00
23 Sep 24	COM	155.95							
Settled	SEDOL : 2007849 /AMD PENSERRASECURITIES / 1.78 ADVANCED MICRO DEV COM USD0.01 PRICE: 155.95 BROKER COMMISSION: 1.78 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

16 Aug 24	AFLAC INC COM	145.000	-15,152.36	0.00	0.00	15,152.36	0.00	0.00	0.00
19 Aug 24	SEDOL : 2026361 /AFL	104.484							
Settled	CABRERA CAPITAL MARKETS LLC / 2.18 AFLAC INC COM USD0.10 PRICE: 104.484 BROKER COMMISSION: 2.18 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Aug 24	AGILENT TECHNOLOGIES INC COM	74.000	-10,330.70	0.00	0.00	10,330.70	0.00	0.00	0.00
19 Aug 24	SEDOL : 2520153 /A	139.589							
Settled	CABRERA CAPITAL MARKETS LLC / 1.11 AGILENT TECHS INC COM USD0.01 PRICE: 139.589054 BROKER COMMISSION: 1.11 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	AGILYSYS INC COM STK	198.000	-20,749.41	0.00	0.00	20,749.41	0.00	0.00	0.00
23 Sep 24	SEDOL : 2689162 /AGYS	104.79							
Settled	PENSERRASECURITIES / 0.99 AGILYSYS INC COM NPV PRICE: 104.79 BROKER COMMISSION: 0.99 BROKER: PENSERRASECURITIES								
20 Sep 24	AGNC INVT CORP COM	3,210.000	-33,688.95	0.00	0.00	33,688.95	0.00	0.00	0.00
23 Sep 24	SEDOL : BYYHJL8 /AGNC	10.49							
Settled	PENSERRASECURITIES / 16.05 AGNC INV CORP COM USD0.01 PRICE: 10.49 BROKER COMMISSION: 16.05 BROKER: PENSERRASECURITIES								
23 Jul 24	AGREE RLTY CORP COM	200.000	-13,338.00	0.00	0.00	13,338.00	0.00	0.00	0.00
24 Jul 24	SEDOL : 2062161 /ADC	66.690002							
Settled	STATE STREET BANK AND TRUST CO. AGREE REALTY CORP COM USD0.0001 PRICE: 66.69 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
01 Jul 24	ALEXANDRIA REAL ESTATE	200.000	-23,162.50	0.00	0.00	23,162.50	0.00	0.00	0.00
02 Jul 24	EQUITIES INC COM	115.81							
Settled	SEDOL : 2009210 /ARE LOOP CAPITAL MARKETS LLC / 0.50 ALEXANDRIA R/EST I COM USD0.01 PRICE: 115.81 BROKER COMMISSION: 0.50 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	ALEXANDRIA REAL ESTATE	100.000	-12,706.00	0.00	0.00	12,706.00	0.00	0.00	0.00
16 Jul 24	EQUITIES INC COM	127.059998							
Settled	SEDOL : 2009210 /ARE STATE STREET BANK AND TRUST CO. ALEXANDRIA R/EST I COM USD0.01 PRICE: 127.06 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Sep 24	ALEXANDRIA REAL ESTATE	100.000	-12,102.00	0.00	0.00	12,102.00	0.00	0.00	0.00
30 Sep 24	EQUITIES INC COM	121.019997							
Settled	SEDOL : 2009210 /ARE STATE STREET BANK AND TRUST CO. ALEXANDRIA R/EST I COM USD0.01 PRICE: 121.02 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Aug 24	ALIGN TECHNOLOGY INC COM	44.000	-10,539.67	0.00	0.00	10,539.67	0.00	0.00	0.00
19 Aug 24	SEDOL : 2679204 /ALGN	239.523							
Settled	CABRERA CAPITAL MARKETS LLC / 0.66 ALIGN TECHNOLOGY I COM USD0.0001 PRICE: 239.5229545 BROKER COMMISSION: 0.66 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ALLEGRO MICROSYSTEMS INC DEL	3,621.000	-82,178.60	0.00	0.00	82,178.60	0.00	0.00	0.00
23 Sep 24	COM	22.69							
Settled	SEDOL : BN4LSB6 /ALGM PENSERRASECURITIES / 18.11								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

ALLEGRO MICROSYSTE COM USD0.01 PRICE: 22.69
 BROKER COMMISSION: 18.11 BROKER:
 PENSERRASECURITIES

16 Aug 24	ALLSTATE CORP COM	66.000	-11,822.45	0.00	0.00	11,822.45	0.00	0.00	0.00
19 Aug 24	SEDOL : 2019952 /ALL	179.113							
Settled	CABRERA CAPITAL MARKETS LLC / 0.99 ALLSTATE CORP COM USD0.01 (USD QUOTE) PRICE: 179.1130303 BROKER COMMISSION: 0.99 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	ALPHABET INC CAP STK USD0.001	520.000	-89,146.20	0.00	0.00	89,146.20	0.00	0.00	0.00
30 Jul 24	CL C	171.42							
Settled	SEDOL : BYY88Y7 /GOOG ACADEMY SECURITIES, INC. / 7.80 ALPHABET INC CAP USD0.001 CL C PRICE: 171.42 BROKER COMMISSION: 7.80 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	ALPHABET INC CAP STK USD0.001	220.000	-36,351.88	0.00	0.00	36,351.88	0.00	0.00	0.00
19 Aug 24	CL C	165.2208							
Settled	SEDOL : BYY88Y7 /GOOG CABRERA CAPITAL MARKETS LLC / 3.30 ALPHABET INC CAP USD0.001 CL C PRICE: 165.2208181 BROKER COMMISSION: 3.30 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ALPHABET INC CAP STK USD0.001	870.000	-143,241.15	0.00	0.00	143,241.15	0.00	0.00	0.00
23 Sep 24	CL C	164.64							
Settled	SEDOL : BYY88Y7 /GOOG PENSERRASECURITIES / 4.35 ALPHABET INC CAP USD0.001 CL C PRICE: 164.64 BROKER COMMISSION: 4.35 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

29 Jul 24	ALPHABET INC CAPITAL STOCK	619.000	-105,072.16	0.00	0.00	105,072.16	0.00	0.00	0.00
30 Jul 24	USD0.001 CL A	169.73							
Settled	SEDOL : BYVY8G0 /GOOGL ACADEMY SECURITIES, INC. / 9.29 ALPHABET INC CAP STK USD0.001 CL A PRICE: 169.73 BROKER COMMISSION: 9.29 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	ALPHABET INC CAPITAL STOCK	263.000	-42,986.22	0.00	0.00	42,986.22	0.00	0.00	0.00
19 Aug 24	USD0.001 CL A	163.4307							
Settled	SEDOL : BYVY8G0 /GOOGL CABRERA CAPITAL MARKETS LLC / 3.95 ALPHABET INC CAP STK USD0.001 CL A PRICE: 163.4306844 BROKER COMMISSION: 3.95 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ALPHABET INC CAPITAL STOCK	1,038.000	-169,811.61	0.00	0.00	169,811.61	0.00	0.00	0.00
23 Sep 24	USD0.001 CL A	163.59							
Settled	SEDOL : BYVY8G0 /GOOGL PENSERRASECURITIES / 5.19 ALPHABET INC CAP STK USD0.001 CL A PRICE: 163.59 BROKER COMMISSION: 5.19 BROKER: PENSERRASECURITIES								
29 Jul 24	ALTRIA GROUP INC COM	200.000	-10,110.00	0.00	0.00	10,110.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2692632 /MO	50.535							
Settled	ACADEMY SECURITIES, INC. / 3.00 ALTRIA GROUP INC COM USD0.333333 PRICE: 50.535 BROKER COMMISSION: 3.00 BROKER: ACADEMY SECURITIES, INC.								
29 Jul 24	AMAZON COM INC COM	979.000	-179,559.57	0.00	0.00	179,559.57	0.00	0.00	0.00
30 Jul 24	SEDOL : 2000019 /AMZN	183.3962							
Settled	ACADEMY SECURITIES, INC. / 14.69 AMAZON COM INC COM USD0.01 PRICE: 183.3962002 BROKER COMMISSION: 14.69 BROKER: ACADEMY SECURITIES, INC.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
16 Aug 24	AMAZON COM INC COM	415.000	-73,569.75	0.00	0.00	73,569.75	0.00	0.00	0.00
19 Aug 24	SEDOL : 2000019 /AMZN	177.2615							
Settled	CABRERA CAPITAL MARKETS LLC / 6.23 AMAZON COM INC COM USD0.01 PRICE: 177.2614939 BROKER COMMISSION: 6.23 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	AMAZON COM INC COM	1,641.000	-314,423.81	0.00	0.00	314,423.81	0.00	0.00	0.00
23 Sep 24	SEDOL : 2000019 /AMZN	191.60							
Settled	PENSERRASECURITIES / 8.21 AMAZON COM INC COM USD0.01 PRICE: 191.6 BROKER COMMISSION: 8.21 BROKER: PENSERRASECURITIES								
29 Jul 24	AMERICAN EXPRESS CO	60.000	-14,821.50	0.00	0.00	14,821.50	0.00	0.00	0.00
30 Jul 24	SEDOL : 2026082 /AXP	247.01							
Settled	ACADEMY SECURITIES, INC. / 0.90 AMERICAN EXPRESS CO USD0.20 PRICE: 247.01 BROKER COMMISSION: 0.90 BROKER: ACADEMY SECURITIES, INC.								
23 Sep 24	AMERICAN HEALTHCARE REIT INC	1,500.000	-39,048.75	0.00	0.00	39,048.75	0.00	0.00	0.00
24 Sep 24	COM	26.03							
Settled	SEDOL : BQWKNQ4 /AHR BARCLAYS CAPITAL INC / 3.75 AMER HEALTH REIT IN COM USD0.01 PRICE: 26.03 BROKER COMMISSION: 3.75 BROKER: BARCLAYS CAPITAL INC								
27 Sep 24	AMERICAN HEALTHCARE REIT INC	1,500.000	-39,267.45	0.00	0.00	39,267.45	0.00	0.00	0.00
30 Sep 24	COM	26.1713							
Settled	SEDOL : BQWKNQ4 /AHR INSTINET INVESTMENT SERVICES LIMITE / 10.50 AMER HEALTH REIT IN COM USD0.01 PRICE: 26.1713 BROKER COMMISSION: 10.50 BROKER: INSTINET INVESTMENT SERVICES LIMITE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Jul 24	AMERICAN HOMES 4 RENT	300.000	-10,758.00	0.00	0.00	10,758.00	0.00	0.00	0.00
16 Jul 24	COMMON STOCK	35.860001							
Settled	SEDOL : BCF5RR9 /AMH STATE STREET BANK AND TRUST CO. AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 35.86 NET BROKER: STATE STREET BANK AND TRUST CO.								
22 Aug 24	AMERICAN HOMES 4 RENT	500.000	-19,175.00	0.00	0.00	19,175.00	0.00	0.00	0.00
23 Aug 24	COMMON STOCK	38.349998							
Settled	SEDOL : BCF5RR9 /AMH STATE STREET BANK AND TRUST CO. AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 38.35 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Sep 24	AMERICAN HOMES 4 RENT	300.000	-11,517.00	0.00	0.00	11,517.00	0.00	0.00	0.00
01 Oct 24	COMMON STOCK	38.389999							
Pending	SEDOL : BCF5RR9 /AMH STATE STREET BANK AND TRUST CO. AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 38.39 NET BROKER: STATE STREET BANK AND TRUST CO.								
29 Jul 24	AMERICAN TOWER CORP	50.000	-10,713.25	0.00	0.00	10,713.25	0.00	0.00	0.00
30 Jul 24	SEDOL : B7FBFL2 /AMT	214.25							
Settled	ACADEMY SECURITIES, INC. / 0.75 AMERICAN TWR CORP PRICE: 214.25 BROKER COMMISSION: 0.75 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	AMERICAN TOWER CORP	102.000	-23,976.63	0.00	0.00	23,976.63	0.00	0.00	0.00
23 Sep 24	SEDOL : B7FBFL2 /AMT	235.06							
Settled	PENSERRASECURITIES / 0.51								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

AMERICAN TWR CORP PRICE: 235.06 BROKER
 COMMISSION: 0.51 BROKER:
 PENSERRASECURITIES

16 Aug 24	AMERIPRISE FINL INC COM	25.000	-10,781.16	0.00	0.00	10,781.16	0.00	0.00	0.00
19 Aug 24	SEDOL : B0J7D57 /AMP	431.2313							
Settled	CABRERA CAPITAL MARKETS LLC / 0.38								
	AMERIPRISE FINANCI COM USD0.01 PRICE: 431.2312 BROKER COMMISSION: 0.38 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	AMGEN INC COM	57.000	-18,997.78	0.00	0.00	18,997.78	0.00	0.00	0.00
30 Jul 24	SEDOL : 2023607 /AMGN	333.2793							
Settled	ACADEMY SECURITIES, INC. / 0.86								
	AMGEN INC COM USD0.0001 PRICE: 333.2792982 BROKER COMMISSION: 0.86 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	AMGEN INC COM	118.000	-39,811.43	0.00	0.00	39,811.43	0.00	0.00	0.00
23 Sep 24	SEDOL : 2023607 /AMGN	337.38							
Settled	PENSERRASECURITIES / 0.59								
	AMGEN INC COM USD0.0001 PRICE: 337.38 BROKER COMMISSION: 0.59 BROKER: PENSERRASECURITIES								
20 Sep 24	AMPHENOL CORP NEW CL A	386.000	-25,443.19	0.00	0.00	25,443.19	0.00	0.00	0.00
23 Sep 24	SEDOL : 2145084 /APH	65.91							
Settled	PENSERRASECURITIES / 1.93								
	AMPHENOL CORP CL'A'COM USD0.001 PRICE: 65.91 BROKER COMMISSION: 1.93 BROKER: PENSERRASECURITIES								
29 Jul 24	ANALOG DEVICES INC COM	52.000	-11,868.61	0.00	0.00	11,868.61	0.00	0.00	0.00
30 Jul 24	SEDOL : 2032067 /ADI	228.2275							
Settled	ACADEMY SECURITIES, INC. / 0.78								
	ANALOG DEVICES INC COM USD0.16 2/3 PRICE: 228.2275 BROKER COMMISSION: 0.78 BROKER: ACADEMY SECURITIES, INC.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	ANALOG DEVICES INC COM	110.000	-24,946.35	0.00	0.00	24,946.35	0.00	0.00	0.00
23 Sep 24	SEDOL : 2032067 /ADI	226.78							
Settled	PENSERRASECURITIES / 0.55 ANALOG DEVICES INC COM USD0.16 2/3 PRICE: 226.78 BROKER COMMISSION: 0.55 BROKER: PENSERRASECURITIES								
20 Sep 24	AON PLC	65.000	-22,557.28	0.00	0.00	22,557.28	0.00	0.00	0.00
23 Sep 24	SEDOL : BLP1HW5 /AON	347.03							
Settled	PENSERRASECURITIES / 0.33 AON PLC (IE) COM USD0.01 CL A PRICE: 347.03 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
29 Jul 24	APPLE INC COM STK	1,531.000	-334,675.99	0.00	0.00	334,675.99	0.00	0.00	0.00
30 Jul 24	SEDOL : 2046251 /AAPL	218.5846							
Settled	ACADEMY SECURITIES, INC. / 22.97 APPLE INC COM USD0.00001 PRICE: 218.5845983 BROKER COMMISSION: 22.97 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	APPLE INC COM STK	650.000	-146,851.19	0.00	0.00	146,851.19	0.00	0.00	0.00
19 Aug 24	SEDOL : 2046251 /AAPL	225.9099							
Settled	CABRERA CAPITAL MARKETS LLC / 9.75 APPLE INC COM USD0.00001 PRICE: 225.9099076 BROKER COMMISSION: 9.75 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	APPLE INC COM STK	2,569.000	-586,258.65	0.00	0.00	586,258.65	0.00	0.00	0.00
23 Sep 24	SEDOL : 2046251 /AAPL	228.20							
Settled	PENSERRASECURITIES / 12.85 APPLE INC COM USD0.00001 PRICE: 228.2 BROKER COMMISSION: 12.85 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

29 Jul 24	APPLIED MATERIALS INC COM	88.000	-18,202.36	0.00	0.00	18,202.36	0.00	0.00	0.00
30 Jul 24	SEDOL : 2046552 /AMAT	206.83							
Settled	ACADEMY SECURITIES, INC. / 1.32 APPLIED MATERIALS COM USD0.01 PRICE: 206.83 BROKER COMMISSION: 1.32 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	APPLIED MATERIALS INC COM	184.000	-35,358.36	0.00	0.00	35,358.36	0.00	0.00	0.00
23 Sep 24	SEDOL : 2046552 /AMAT	192.16							
Settled	PENSERRASECURITIES / 0.92 APPLIED MATERIALS COM USD0.01 PRICE: 192.16 BROKER COMMISSION: 0.92 BROKER: PENSERRASECURITIES								
24 Jul 24	ARCHROCK INC COM	1,585.000	-34,386.58	0.00	0.00	34,386.58	0.00	0.00	0.00
25 Jul 24	SEDOL : BYRGSX7 /AROC	21.68							
Settled	LOOP CAPITAL MARKETS LLC / 23.78 ARCHROCK INC COM USD0.01 PRICE: 21.68 BROKER COMMISSION: 23.78 BROKER: LOOP CAPITAL MARKETS LLC								
20 Sep 24	ARCHROCK INC COM	2,061.000	-43,085.21	0.00	0.00	43,085.21	0.00	0.00	0.00
23 Sep 24	SEDOL : BYRGSX7 /AROC	20.90							
Settled	PENSERRASECURITIES / 10.31 ARCHROCK INC COM USD0.01 PRICE: 20.9 BROKER COMMISSION: 10.31 BROKER: PENSERRASECURITIES								
20 Sep 24	ARES MANAGEMENT LP COM SHS	352.000	-55,146.08	0.00	0.00	55,146.08	0.00	0.00	0.00
23 Sep 24	REPSTG LTD PARTNER	156.66							
Settled	SEDOL : BF14BT1 /ARES PENSERRASECURITIES / 1.76 ARES MANAGEMNT COR COM USD0.01 CLASS A PRICE: 156.66 BROKER COMMISSION: 1.76 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

29 Jul 24	AT&T INC COM	700.000	-13,247.50	0.00	0.00	13,247.50	0.00	0.00	0.00
30 Jul 24	SEDOL : 2831811 /T	18.91							
Settled	ACADEMY SECURITIES, INC. / 10.50 AT&T INC COM USD1 PRICE: 18.91 BROKER COMMISSION: 10.50 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	AT&T INC COM	1,646.000	-35,463.07	0.00	0.00	35,463.07	0.00	0.00	0.00
23 Sep 24	SEDOL : 2831811 /T	21.54							
Settled	PENSERRASECURITIES / 8.23 AT&T INC COM USD1 PRICE: 21.54 BROKER COMMISSION: 8.23 BROKER: PENSERRASECURITIES								
08 Aug 24	ATI INC COM	111.000	-6,888.66	0.00	0.00	6,888.66	0.00	0.00	0.00
09 Aug 24	SEDOL : 2526117 /ATI	62.05							
Settled	CABRERA CAPITAL MARKETS LLC / 1.11 ATI INC USD0.10 PRICE: 62.05 BROKER COMMISSION: 1.11 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	AUTOMATIC DATA PROCESSING INC	44.000	-11,240.02	0.00	0.00	11,240.02	0.00	0.00	0.00
30 Jul 24	COM	255.44							
Settled	SEDOL : 2065308 /ADP ACADEMY SECURITIES, INC. / 0.66 AUTO DATA PROCESS COM USD0.10 PRICE: 255.44 BROKER COMMISSION: 0.66 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	AUTOMATIC DATA PROCESSING INC	91.000	-25,153.77	0.00	0.00	25,153.77	0.00	0.00	0.00
23 Sep 24	COM	276.41							
Settled	SEDOL : 2065308 /ADP PENSERRASECURITIES / 0.46 AUTO DATA PROCESS COM USD0.10 PRICE: 276.41 BROKER COMMISSION: 0.46 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									
01 Jul 24	AVALONBAY CMNTYS REIT	100.000	-20,432.25	0.00	0.00	20,432.25	0.00	0.00	0.00
02 Jul 24	SEDOL : 2131179 /AVB	204.32							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 AVALONBAY COMMUNI COM USD0.01 PRICE: 204.32 BROKER COMMISSION: 0.25 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	AVALONBAY CMNTYS REIT	100.000	-20,321.00	0.00	0.00	20,321.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2131179 /AVB	203.210007							
Settled	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 203.21 NET BROKER: STATE STREET BANK AND TRUST CO.								
22 Aug 24	AVALONBAY CMNTYS REIT	100.000	-21,802.00	0.00	0.00	21,802.00	0.00	0.00	0.00
23 Aug 24	SEDOL : 2131179 /AVB	218.020004							
Settled	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 218.02 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Sep 24	AVALONBAY CMNTYS REIT	100.000	-22,525.00	0.00	0.00	22,525.00	0.00	0.00	0.00
01 Oct 24	SEDOL : 2131179 /AVB	225.25							
Pending	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 225.25 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	AXOS FINL INC COM	247.000	-16,357.58	0.00	0.00	16,357.58	0.00	0.00	0.00
23 Sep 24	SEDOL : BGK38H3 /AX	66.22							
Settled	PENSERRASECURITIES / 1.24 AXOS FINL INC COM PRICE: 66.22 BROKER COMMISSION: 1.24 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

20 Sep 24	BANCFIRST CORP COM	651.000	-70,278.71	0.00	0.00	70,278.71	0.00	0.00	0.00
23 Sep 24	SEDOL : 2078782 /BANF	107.95							
Settled	PENSERRASECURITIES / 3.26 BANCFIRST CORP COM USD1 PRICE: 107.95 BROKER COMMISSION: 3.26 BROKER: PENSERRASECURITIES								
16 Aug 24	BANK NEW YORK MELLON CORP	190.000	-12,420.62	0.00	0.00	12,420.62	0.00	0.00	0.00
19 Aug 24	COM STK	65.3567							
Settled	SEDOL : B1Z77F6 /BK CABRERA CAPITAL MARKETS LLC / 2.85 BK OF NY MELLON CP COM USD0.01 PRICE: 65.3566842 BROKER COMMISSION: 2.85 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	BANK OF AMERICA CORP	700.000	-28,784.00	0.00	0.00	28,784.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2295677 /BAC	41.105							
Settled	ACADEMY SECURITIES, INC. / 10.50 BANK OF AMERICA CORP USD0.01 PRICE: 41.105 BROKER COMMISSION: 10.50 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	BANK OF AMERICA CORP	1,517.000	-61,097.18	0.00	0.00	61,097.18	0.00	0.00	0.00
23 Sep 24	SEDOL : 2295677 /BAC	40.27							
Settled	PENSERRASECURITIES / 7.59 BANK OF AMERICA CORP USD0.01 PRICE: 40.27 BROKER COMMISSION: 7.59 BROKER: PENSERRASECURITIES								
30 Sep 24	BATH & BODY WORKS INC COM	29,978.000	-957,047.65	0.00	0.00	957,047.65	0.00	0.00	0.00
01 Oct 24	USD0.5 WI	31.92							
Pending	SEDOL : BNNTGJ5 /BBWI CABRERA CAPITAL MARKETS LLC / 149.89 BATH & BODY WORKS COM USD0.5 PRICE: 31.92 BROKER COMMISSION: 149.89 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

20 Sep 24	BECTON DICKINSON & CO COM	95.000	-22,182.98	0.00	0.00	22,182.98	0.00	0.00	0.00
23 Sep 24	SEDOL : 2087807 /BDX	233.50							
Settled	PENSERRASECURITIES / 0.48 BECTON DICKINSON COM USD1 PRICE: 233.5 BROKER COMMISSION: 0.48 BROKER: PENSERRASECURITIES								
29 Jul 24	BERKSHIRE HATHAWAY INC COM	193.000	-84,660.42	0.00	0.00	84,660.42	0.00	0.00	0.00
30 Jul 24	USD0.0033 CLASS'B'	438.64							
Settled	SEDOL : 2073390 /BRK.B ACADEMY SECURITIES, INC. / 2.90 BERKSHIRE HATHAWAY INC COM USD0.0 PRICE: 438.64 BROKER COMMISSION: 2.90 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	BERKSHIRE HATHAWAY INC COM	82.000	-36,445.56	0.00	0.00	36,445.56	0.00	0.00	0.00
19 Aug 24	USD0.0033 CLASS'B'	444.443							
Settled	SEDOL : 2073390 /BRK.B CABRERA CAPITAL MARKETS LLC / 1.23 BERKSHIRE HATHAWAY INC COM USD0.0 PRICE: 444.4430487 BROKER COMMISSION: 1.23 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	BERKSHIRE HATHAWAY INC COM	323.000	-147,066.75	0.00	0.00	147,066.75	0.00	0.00	0.00
23 Sep 24	USD0.0033 CLASS'B'	455.31							
Settled	SEDOL : 2073390 /BRK.B PENSERRASECURITIES / 1.62 BERKSHIRE HATHAWAY INC COM USD0.0 PRICE: 455.31 BROKER COMMISSION: 1.62 BROKER: PENSERRASECURITIES								
29 Jul 24	BLACKSTONE INC COM USD0.00001	76.000	-10,739.18	0.00	0.00	10,739.18	0.00	0.00	0.00
30 Jul 24	SEDOL : BKF2SL7 /BX	141.29							
Settled	ACADEMY SECURITIES, INC. / 1.14 BLACKSTONE INC COM USD0.00001 PRICE: 141.29 BROKER COMMISSION: 1.14 BROKER: ACADEMY SECURITIES, INC.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

29 Jul 24	BOEING CO COM	62.000	-11,509.37	0.00	0.00	11,509.37	0.00	0.00	0.00
30 Jul 24	SEDOL : 2108601 /BA	185.62							
Settled	ACADEMY SECURITIES, INC. / 0.93 BOEING CO COM USD5.00 PRICE: 185.62 BROKER COMMISSION: 0.93 BROKER: ACADEMY SECURITIES, INC.								
29 Jul 24	BOOKING HLDGS INC COM	3.000	-11,277.05	0.00	0.00	11,277.05	0.00	0.00	0.00
30 Jul 24	SEDOL : BDRXDB4 /BKNG	3,759.00							
Settled	ACADEMY SECURITIES, INC. / 0.05 BOOKING HLDGS INC COM USD0.008 PRICE: 3759.0 BROKER COMMISSION: 0.05 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	BOOKING HLDGS INC COM	8.000	-32,512.12	0.00	0.00	32,512.12	0.00	0.00	0.00
23 Sep 24	SEDOL : BDRXDB4 /BKNG	4,064.01							
Settled	PENSERRASECURITIES / 0.04 BOOKING HLDGS INC COM USD0.008 PRICE: 4064.01 BROKER COMMISSION: 0.04 BROKER: PENSERRASECURITIES								
29 Jul 24	BOSTON SCIENTIFIC CORP COM	200.000	-15,095.00	0.00	0.00	15,095.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2113434 /BSX	75.46							
Settled	ACADEMY SECURITIES, INC. / 3.00 BOSTON SCIENTIFIC COM USD0.01 PRICE: 75.46 BROKER COMMISSION: 3.00 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	BOSTON SCIENTIFIC CORP COM	280.000	-23,499.00	0.00	0.00	23,499.00	0.00	0.00	0.00
23 Sep 24	SEDOL : 2113434 /BSX	83.92							
Settled	PENSERRASECURITIES / 1.40 BOSTON SCIENTIFIC COM USD0.01 PRICE: 83.92 BROKER COMMISSION: 1.40 BROKER: PENSERRASECURITIES								
29 Jul 24	BRISTOL MYERS SQUIBB CO COM	200.000	-9,860.50	0.00	0.00	9,860.50	0.00	0.00	0.00
30 Jul 24	SEDOL : 2126335 /BMY	49.2875							
Settled	ACADEMY SECURITIES, INC. / 3.00								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

BRISTOL-MYRS SQUIB COM USD0.10 PRICE:
49.2875 BROKER COMMISSION: 3.00 BROKER:
ACADEMY SECURITIES, INC.

20 Sep 24	BRISTOL MYERS SQUIBB CO COM	462.000	-22,829.73	0.00	0.00	22,829.73	0.00	0.00	0.00
23 Sep 24	SEDOL : 2126335 /BMY	49.41							
Settled	PENSERRASECURITIES / 2.31 BRISTOL-MYRS SQUIB COM USD0.10 PRICE: 49.41 BROKER COMMISSION: 2.31 BROKER: PENSERRASECURITIES								
29 Jul 24	BROADCOM INC COM	470.000	-71,079.46	0.00	0.00	71,079.46	0.00	0.00	0.00
30 Jul 24	SEDOL : BDZ78H9 /AVGO	151.2179							
Settled	ACADEMY SECURITIES, INC. / 7.05 BROADCOM INC COM USD0.001 PRICE: 151.2178936 BROKER COMMISSION: 7.05 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	BROADCOM INC COM	204.000	-33,671.55	0.00	0.00	33,671.55	0.00	0.00	0.00
19 Aug 24	SEDOL : BDZ78H9 /AVGO	165.0416							
Settled	CABRERA CAPITAL MARKETS LLC / 3.06 BROADCOM INC COM USD0.001 PRICE: 165.0416176 BROKER COMMISSION: 3.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	BROADCOM INC COM	803.000	-137,397.32	0.00	0.00	137,397.32	0.00	0.00	0.00
23 Sep 24	SEDOL : BDZ78H9 /AVGO	171.10							
Settled	PENSERRASECURITIES / 4.02 BROADCOM INC COM USD0.001 PRICE: 171.1 BROKER COMMISSION: 4.02 BROKER: PENSERRASECURITIES								
16 Aug 24	BURLINGTON STORES INC COM	38.000	-9,993.74	0.00	0.00	9,993.74	0.00	0.00	0.00
19 Aug 24	SEDOL : BF311Y5 /BURL	262.9782							
Settled	CABRERA CAPITAL MARKETS LLC / 0.57								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

BURLINGTON STORES COM USD0.0001 PRICE:
262.9781578 BROKER COMMISSION: 0.57 BROKER:
CABRERA CAPITAL MARKETS LLC

20 Sep 24	CADENCE DESIGN SYS INC COM	89.000	-24,365.09	0.00	0.00	24,365.09	0.00	0.00	0.00
23 Sep 24	SEDOL : 2302232 /CDNS	273.76							
Settled	PENSERRASECURITIES / 0.45								
	CADENCE DESIGN SYS COM USD0.01 PRICE: 273.76 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								
20 Sep 24	CALIFORNIA RES CORP COM	458.000	-24,207.59	0.00	0.00	24,207.59	0.00	0.00	0.00
23 Sep 24	USD0.01	52.85							
Settled	SEDOL : BMBK002 /CRC PENSERRASECURITIES / 2.29 CALIFORNIA RESOURC COM USD0.01 PRICE: 52.85 BROKER COMMISSION: 2.29 BROKER: PENSERRASECURITIES								
01 Jul 24	CAMDEN PPTY TR SH BEN INT	200.000	-21,838.50	0.00	0.00	21,838.50	0.00	0.00	0.00
02 Jul 24	SEDOL : 2166320 /CPT	109.19							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 CAMDEN PROP TST SBI USD0.01 PRICE: 109.19 BROKER COMMISSION: 0.50 BROKER: LOOP CAPITAL MARKETS LLC								
17 Jul 24	CAMDEN PPTY TR SH BEN INT	100.000	-11,296.00	0.00	0.00	11,296.00	0.00	0.00	0.00
18 Jul 24	SEDOL : 2166320 /CPT	112.959999							
Settled	STATE STREET BANK AND TRUST CO. CAMDEN PROP TST SBI USD0.01 PRICE: 112.96 NET BROKER: STATE STREET BANK AND TRUST CO.								
12 Sep 24	CARETRUST REIT INC COM	1,400.000	-42,482.58	0.00	0.00	42,482.58	0.00	0.00	0.00
13 Sep 24	SEDOL : BMP8TL6 /CTRE	30.3377							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.80								

◆ 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								

Purchases

Equities

Common stock

United States - USD

CARETRUST REIT INC COM USD0.01 PRICE:
30.3377 BROKER COMMISSION: 9.80 BROKER:
WILLIAMS CAPITAL GROUP L.P.,THE

20 Sep 24	CARETRUST REIT INC COM	1,038.000	-31,477.35	0.00	0.00	31,477.35	0.00	0.00	0.00
23 Sep 24	SEDOL : BMP8TL6 /CTRE	30.32							
Settled	PENSERRASECURITIES / 5.19 CARETRUST REIT INC COM USD0.01 PRICE: 30.32 BROKER COMMISSION: 5.19 BROKER: PENSERRASECURITIES								
20 Sep 24	CARGURUS INC CL A CL A	865.000	-26,257.08	0.00	0.00	26,257.08	0.00	0.00	0.00
23 Sep 24	SEDOL : BF5D6S8 /CARG	30.35							
Settled	PENSERRASECURITIES / 4.33 CARGURUS INC COM USD0.001 CL A PRICE: 30.35 BROKER COMMISSION: 4.33 BROKER: PENSERRASECURITIES								
08 Aug 24	CARPENTER TECHNOLOGY CORP	44.000	-6,152.08	0.00	0.00	6,152.08	0.00	0.00	0.00
09 Aug 24	COM	139.81							
Settled	SEDOL : 2177504 /CRS CABRERA CAPITAL MARKETS LLC / 0.44 CARPENTER TECH CP COM USD5 PRICE: 139.81 BROKER COMMISSION: 0.44 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	CARVANA CO CL A CL A	207.000	-35,987.99	0.00	0.00	35,987.99	0.00	0.00	0.00
23 Sep 24	SEDOL : BYQHPG3 /CVNA	173.85							
Settled	PENSERRASECURITIES / 1.04 CARVANA CO COM USD0.001 CL A PRICE: 173.85 BROKER COMMISSION: 1.04 BROKER: PENSERRASECURITIES								
29 Jul 24	CATERPILLAR INC COM	52.000	-18,005.78	0.00	0.00	18,005.78	0.00	0.00	0.00
30 Jul 24	SEDOL : 2180201 /CAT	346.25							
Settled	ACADEMY SECURITIES, INC. / 0.78								

◆ 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

CATERPILLAR INC COM USD1 PRICE: 346.25
 BROKER COMMISSION: 0.78 BROKER: ACADEMY
 SECURITIES, INC.

20 Sep 24	CATERPILLAR INC COM	108.000	-39,833.10	0.00	0.00	39,833.10	0.00	0.00	0.00
23 Sep 24	SEDOL : 2180201 /CAT	368.82							
Settled	PENSERRASECURITIES / 0.54								
	CATERPILLAR INC COM USD1 PRICE: 368.82								
	BROKER COMMISSION: 0.54 BROKER:								
	PENSERRASECURITIES								
20 Sep 24	CAVCO INDS INC DEL COM STK	34.000	-14,816.35	0.00	0.00	14,816.35	0.00	0.00	0.00
23 Sep 24	SEDOL : 2787022 /CVCO	435.77							
Settled	PENSERRASECURITIES / 0.17								
	CAVCO INDUSTRIES COM USD0.01 PRICE: 435.77								
	BROKER COMMISSION: 0.17 BROKER:								
	PENSERRASECURITIES								
16 Aug 24	CCC INTELLIGENT SOLUTIONS	1,880.000	-19,578.51	0.00	0.00	19,578.51	0.00	0.00	0.00
19 Aug 24	HLDGS INC COM	10.3991							
Settled	SEDOL : BP4CXL8 /CCCS								
	CABRERA CAPITAL MARKETS LLC /								
	28.20								
	CCC INTELLIGENT SO COM USD0.0001 PRICE:								
	10.399101 BROKER COMMISSION: 28.20 BROKER:								
	CABRERA CAPITAL MARKETS LLC								
16 Aug 24	CENTENE CORP DEL COM	130.000	-10,161.91	0.00	0.00	10,161.91	0.00	0.00	0.00
19 Aug 24	SEDOL : 2807061 /CNC	78.1535							
Settled	CABRERA CAPITAL MARKETS LLC /								
	1.95								
	CENTENE CORP COM USD0.001 PRICE: 78.1535384								
	BROKER COMMISSION: 1.95 BROKER: CABRERA								
	CAPITAL MARKETS LLC								
16 Aug 24	CHENIERE ENERGY INC COM NEW	59.000	-10,932.88	0.00	0.00	10,932.88	0.00	0.00	0.00
19 Aug 24	SEDOL : 2654364 /LNG	185.288							
Settled	CABRERA CAPITAL MARKETS LLC /								
	0.89								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
	CHENIERE ENERGY IN COM STK PRICE: 185.2879661 BROKER COMMISSION: 0.89 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	CHEVRON CORP COM	182.000	-28,443.87	0.00	0.00	28,443.87	0.00	0.00	0.00
30 Jul 24	SEDOL : 2838555 /CVX	156.27							
Settled	ACADEMY SECURITIES, INC. / 2.73 CHEVRON CORP COM USD0.75 PRICE: 156.27 BROKER COMMISSION: 2.73 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	CHEVRON CORP COM	381.000	-55,505.99	0.00	0.00	55,505.99	0.00	0.00	0.00
23 Sep 24	SEDOL : 2838555 /CVX	145.68							
Settled	PENSERRASECURITIES / 1.91 CHEVRON CORP COM USD0.75 PRICE: 145.68 BROKER COMMISSION: 1.91 BROKER: PENSERRASECURITIES								
20 Sep 24	CHIPOTLE MEXICAN GRILL INC COM	447.000	-25,584.05	0.00	0.00	25,584.05	0.00	0.00	0.00
23 Sep 24	STK	57.23							
Settled	SEDOL : B0X7DZ3 /CMG PENSERRASECURITIES / 2.24 CHIPOTLE MEXICAN G COM USD0.01 PRICE: 57.23 BROKER COMMISSION: 2.24 BROKER: PENSERRASECURITIES								
29 Jul 24	CHUBB LTD ORD CHF24.15	43.000	-11,697.51	0.00	0.00	11,697.51	0.00	0.00	0.00
30 Jul 24	SEDOL : B3BQMF6 /CB	272.02							
Settled	ACADEMY SECURITIES, INC. / 0.65 CHUBB LIMITED ORD CHF24.15 PRICE: 272.02 BROKER COMMISSION: 0.65 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	CHUBB LTD ORD CHF24.15	89.000	-25,869.19	0.00	0.00	25,869.19	0.00	0.00	0.00
23 Sep 24	SEDOL : B3BQMF6 /CB	290.66							
Settled	PENSERRASECURITIES / 0.45 CHUBB LIMITED ORD CHF24.15 PRICE: 290.66 BROKER COMMISSION: 0.45 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

20 Sep 24	CINTAS CORP COM	112.000	-22,866.48	0.00	0.00	22,866.48	0.00	0.00	0.00
23 Sep 24	SEDOL : 2197137 /CTAS	204.16							
Settled	PENSERRASECURITIES / 0.56 CINTAS CORP COM NPV PRICE: 204.16 BROKER COMMISSION: 0.56 BROKER: PENSERRASECURITIES								
29 Jul 24	CISCO SYSTEMS INC	400.000	-19,212.36	0.00	0.00	19,212.36	0.00	0.00	0.00
30 Jul 24	SEDOL : 2198163 /CSCO	48.0159							
Settled	ACADEMY SECURITIES, INC. / 6.00 CISCO SYSTEMS INC USD0.001 PRICE: 48.0159 BROKER COMMISSION: 6.00 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	CISCO SYSTEMS INC	925.000	-48,076.88	0.00	0.00	48,076.88	0.00	0.00	0.00
23 Sep 24	SEDOL : 2198163 /CSCO	51.97							
Settled	PENSERRASECURITIES / 4.63 CISCO SYSTEMS INC USD0.001 PRICE: 51.97 BROKER COMMISSION: 4.63 BROKER: PENSERRASECURITIES								
29 Jul 24	CITIGROUP INC COM NEW COM	200.000	-12,854.50	0.00	0.00	12,854.50	0.00	0.00	0.00
30 Jul 24	NEW	64.2575							
Settled	SEDOL : 2297907 /C ACADEMY SECURITIES, INC. / 3.00 CITIGROUP INC COM USD0.01 PRICE: 64.2575 BROKER COMMISSION: 3.00 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	CITIGROUP INC COM NEW COM	426.000	-26,473.77	0.00	0.00	26,473.77	0.00	0.00	0.00
23 Sep 24	NEW	62.14							
Settled	SEDOL : 2297907 /C PENSERRASECURITIES / 2.13 CITIGROUP INC COM USD0.01 PRICE: 62.14 BROKER COMMISSION: 2.13 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Sep 24	CLEAR SECURE INC CL A CL A	12,398.000	-407,336.29	0.00	0.00	407,336.29	0.00	0.00	0.00
23 Sep 24	SEDOL : BLD30T1 /YOU	32.85							
Settled	PENSERRASECURITIES / 61.99 CLEAR SECURE INC COM USD0.00001 CL A PRICE: 32.85 BROKER COMMISSION: 61.99 BROKER: PENSERRASECURITIES								
20 Sep 24	CME GROUP INC COM STK	117.000	-24,940.31	0.00	0.00	24,940.31	0.00	0.00	0.00
23 Sep 24	SEDOL : 2965839 /CME	213.16							
Settled	PENSERRASECURITIES / 0.59 CME GROUP INC COM USD0.01 PRICE: 213.16 BROKER COMMISSION: 0.59 BROKER: PENSERRASECURITIES								
29 Jul 24	COCA COLA CO COM	400.000	-26,775.00	0.00	0.00	26,775.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2206657 /KO	66.9225							
Settled	ACADEMY SECURITIES, INC. / 6.00 COCA-COLA CO COM USD0.25 PRICE: 66.9225 BROKER COMMISSION: 6.00 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	COCA COLA CO COM	868.000	-62,187.86	0.00	0.00	62,187.86	0.00	0.00	0.00
23 Sep 24	SEDOL : 2206657 /KO	71.64							
Settled	PENSERRASECURITIES / 4.34 COCA-COLA CO COM USD0.25 PRICE: 71.64 BROKER COMMISSION: 4.34 BROKER: PENSERRASECURITIES								
20 Sep 24	COLGATE-PALMOLIVE CO COM	266.000	-27,415.29	0.00	0.00	27,415.29	0.00	0.00	0.00
23 Sep 24	SEDOL : 2209106 /CL	103.06							
Settled	PENSERRASECURITIES / 1.33 COLGATE-PALMOLIVE COM USD1.00 PRICE: 103.06 BROKER COMMISSION: 1.33 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Principal	Transaction Amount			Realized gain/loss		Total
				Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
16 Aug 24	COM ALCOA CORPORATION COM	5,180.000	-166,294.58	0.00	0.00	166,294.58	0.00	0.00	0.00
19 Aug 24	USD0.01	32.0882							
Settled	SEDOL : BYNF418 /AA CABRERA CAPITAL MARKETS LLC / 77.70 ALCOA CORP COM USD0.01 PRICE: 32.0882007 BROKER COMMISSION: 77.70 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	COMCAST CORP NEW-CL A	400.000	-16,236.00	0.00	0.00	16,236.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2044545 /CMCSA	40.575							
Settled	ACADEMY SECURITIES, INC. / 6.00 COMCAST CORP COM CLS'A' USD0.01 PRICE: 40.575 BROKER COMMISSION: 6.00 BROKER: ACADEMY SECURITIES, INC.								
08 Aug 24	COMERICA INC COM	118.000	-6,203.26	0.00	0.00	6,203.26	0.00	0.00	0.00
09 Aug 24	SEDOL : 2212870 /CMA	52.56							
Settled	CABRERA CAPITAL MARKETS LLC / 1.18 COMERICA INC COM USD5 PRICE: 52.56 BROKER COMMISSION: 1.18 BROKER: CABRERA CAPITAL MARKETS LLC								
25 Jul 24	COMSTOCK RES INC COM PAR \$0.50	231.000	-2,322.71	0.00	0.00	2,322.71	0.00	0.00	0.00
26 Jul 24	COM PAR \$0.001	10.05							
Settled	SEDOL : BD82PS1 /CRK PENSERRASECURITIES / 1.16 COMSTOCK RES INC COM USD0.50 PRICE: 10.05 BROKER COMMISSION: 1.16 BROKER: PENSERRASECURITIES								
29 Jul 24	CONOCOPHILLIPS COM	124.000	-13,471.98	0.00	0.00	13,471.98	0.00	0.00	0.00
30 Jul 24	SEDOL : 2685717 /COP	108.63							
Settled	ACADEMY SECURITIES, INC. / 1.86 CONOCOPHILLIPS COM USD0.01 PRICE: 108.63 BROKER COMMISSION: 1.86 BROKER: ACADEMY SECURITIES, INC.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	CONOCOPHILLIPS COM	259.000	-28,457.63	0.00	0.00	28,457.63	0.00	0.00	0.00
23 Sep 24	SEDOL : 2685717 /COP	109.87							
Settled	PENSERRASECURITIES / 1.30 CONOCOPHILLIPS COM USD0.01 PRICE: 109.87 BROKER COMMISSION: 1.30 BROKER: PENSERRASECURITIES								
20 Sep 24	CORE & MAIN INC COM CL A COM	1,569.000	-68,118.14	0.00	0.00	68,118.14	0.00	0.00	0.00
23 Sep 24	CL A	43.41							
Settled	SEDOL : BNXKS92 /CNM PENSERRASECURITIES / 7.85 CORE & MAIN INC COM USD0.01 CL A PRICE: 43.41 BROKER COMMISSION: 7.85 BROKER: PENSERRASECURITIES								
29 Jul 24	COSTCO WHOLESALE CORP NEW	47.000	-38,395.01	0.00	0.00	38,395.01	0.00	0.00	0.00
30 Jul 24	COM	816.90							
Settled	SEDOL : 2701271 /COST ACADEMY SECURITIES, INC. / 0.71 COSTCO WHOLESALE COM USD0.01 PRICE: 816.9 BROKER COMMISSION: 0.71 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	COSTCO WHOLESALE CORP NEW	19.000	-16,619.15	0.00	0.00	16,619.15	0.00	0.00	0.00
19 Aug 24	COM	874.6768							
Settled	SEDOL : 2701271 /COST CABRERA CAPITAL MARKETS LLC / 0.29 COSTCO WHOLESALE COM USD0.01 PRICE: 874.6768421 BROKER COMMISSION: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	COSTCO WHOLESALE CORP NEW	79.000	-71,651.82	0.00	0.00	71,651.82	0.00	0.00	0.00
23 Sep 24	COM	906.98							
Settled	SEDOL : 2701271 /COST PENSERRASECURITIES / 0.40								

◆ 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								

Purchases

Equities

Common stock

United States - USD

COSTCO WHOLESALE COM USD0.01 PRICE: 906.98
 BROKER COMMISSION: 0.40 BROKER:
 PENSERRASECURITIES

23 Jul 24	COUSINS PPTYS INC	600.000	-14,862.00	0.00	0.00	14,862.00	0.00	0.00	0.00
24 Jul 24	SEDOL : BJP0MF6 /CUZ	24.77							
Settled	NORTHERN TRUST CO LDN COUSINS PROPERTIES COM USD1.00(POST REV SPLIT) PRICE: 24.77 NET BROKER: NORTHERN TRUST CO LDN								
20 Sep 24	CROWDSTRIKE HLDGS INC CL A CL	597.000	-179,013.44	0.00	0.00	179,013.44	0.00	0.00	0.00
23 Sep 24	A	299.85							
Settled	SEDOL : BJJP138 /CRWD PENSERRASECURITIES / 2.99 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 299.85 BROKER COMMISSION: 2.99 BROKER: PENSERRASECURITIES								
16 Aug 24	CROWN CASTLE INC COM	110.000	-12,017.48	0.00	0.00	12,017.48	0.00	0.00	0.00
19 Aug 24	SEDOL : BTGQCX1 /CCI	109.2348							
Settled	CABRERA CAPITAL MARKETS LLC / 1.65 CROWN CASTLE INC COM USD0.01 PRICE: 109.2348181 BROKER COMMISSION: 1.65 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	CSW INDUSTRIALS INC COM	2,236.000	-801,751.34	0.00	0.00	801,751.34	0.00	0.00	0.00
23 Sep 24	SEDOL : BYQD1J6 /CSWI	358.56							
Settled	PENSERRASECURITIES / 11.18 CSW INDUSTRIALS IN COM USD0.01 PRICE: 358.56 BROKER COMMISSION: 11.18 BROKER: PENSERRASECURITIES								
16 Aug 24	CUMMINS INC	35.000	-10,529.37	0.00	0.00	10,529.37	0.00	0.00	0.00
19 Aug 24	SEDOL : 2240202 /CMI	300.824							
Settled	CABRERA CAPITAL MARKETS LLC / 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								

Purchases

Equities

Common stock

United States - USD

CUMMINS INC COM USD2.50 PRICE: 300.824
 BROKER COMMISSION: 0.53 BROKER: CABRERA
 CAPITAL MARKETS LLC

20 Sep 24	CUSHMAN & WAKEFIELD INC	3,514.000	-47,210.59	0.00	0.00	47,210.59	0.00	0.00	0.00
23 Sep 24	SEDOL : BFZ4N46 /CWK	13.43							
Settled	PENSERRASECURITIES / 17.57 CUSHMAN & COM STK PRICE: 13.43 BROKER COMMISSION: 17.57 BROKER: PENSERRASECURITIES								
20 Sep 24	CVR ENERGY INC COM STK	553.000	-12,981.68	0.00	0.00	12,981.68	0.00	0.00	0.00
23 Sep 24	SEDOL : B23PS12 /CVI	23.47							
Settled	PENSERRASECURITIES / 2.77 CVR ENERGY INC COM USD0.01 PRICE: 23.47 BROKER COMMISSION: 2.77 BROKER: PENSERRASECURITIES								
20 Sep 24	CVS HEALTH CORP COM	412.000	-23,696.18	0.00	0.00	23,696.18	0.00	0.00	0.00
23 Sep 24	SEDOL : 2577609 /CVS	57.51							
Settled	PENSERRASECURITIES / 2.06 CVS HEALTH CORP COM PRICE: 57.51 BROKER COMMISSION: 2.06 BROKER: PENSERRASECURITIES								
16 Aug 24	D R HORTON INC COM	75.000	-13,312.26	0.00	0.00	13,312.26	0.00	0.00	0.00
19 Aug 24	SEDOL : 2250687 /DHI	177.4817							
Settled	CABRERA CAPITAL MARKETS LLC / 1.13 DR HORTON INC COM USD0.01 PRICE: 177.4817333 BROKER COMMISSION: 1.13 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	DANAHER CORP COM	71.000	-19,342.18	0.00	0.00	19,342.18	0.00	0.00	0.00
30 Jul 24	SEDOL : 2250870 /DHR	272.41							
Settled	ACADEMY SECURITIES, INC. / 1.07 DANAHER CORP COM USD0.01 PRICE: 272.41 BROKER COMMISSION: 1.07 BROKER: ACADEMY SECURITIES, INC.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

29 Jul 24	DEERE & CO COM	27.000	-10,183.73	0.00	0.00	10,183.73	0.00	0.00	0.00
30 Jul 24	SEDOL : 2261203 /DE	377.16							
Settled	ACADEMY SECURITIES, INC. / 0.41 DEERE & CO COM USD1 PRICE: 377.16 BROKER COMMISSION: 0.41 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	DELL TECHNOLOGIES INC COM	1,543.000	-181,310.22	0.00	0.00	181,310.22	0.00	0.00	0.00
23 Sep 24	USD0.01 CL C WI COMMON STOCK	117.50							
Settled	SEDOL : BHKD3S6 /DELL PENSERRASECURITIES / 7.72 DELL TECHNOLOGIES COM USD0.01 CL C PRICE: 117.5 BROKER COMMISSION: 7.72 BROKER: PENSERRASECURITIES								
01 Jul 24	DIGITAL RLTY TR INC COM	300.000	-45,639.75	0.00	0.00	45,639.75	0.00	0.00	0.00
02 Jul 24	SEDOL : B03GQS4 /DLR	152.13							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 152.13 BROKER COMMISSION: 0.75 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	DIGITAL RLTY TR INC COM	200.000	-31,900.00	0.00	0.00	31,900.00	0.00	0.00	0.00
16 Jul 24	SEDOL : B03GQS4 /DLR	159.50							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 159.5 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Aug 24	DIGITAL RLTY TR INC COM	82.000	-12,215.97	0.00	0.00	12,215.97	0.00	0.00	0.00
19 Aug 24	SEDOL : B03GQS4 /DLR	148.9602							
Settled	CABRERA CAPITAL MARKETS LLC / 1.23 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 148.9602439 BROKER COMMISSION: 1.23 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
27 Sep 24	DIGITAL RLTY TR INC COM	100.000	-16,116.00	0.00	0.00	16,116.00	0.00	0.00	0.00
30 Sep 24	SEDOL : B03GQS4 /DLR	161.160004							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 161.16 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	DIGITALOCEAN HLDGS INC COM	1,056.000	-45,656.16	0.00	0.00	45,656.16	0.00	0.00	0.00
23 Sep 24	SEDOL : BNC23Q1 /DOCN	43.23							
Settled	PENSERRASECURITIES / 5.28 DIGITALOCEAN HLDGS COM USD0.000025 PRICE: 43.23 BROKER COMMISSION: 5.28 BROKER: PENSERRASECURITIES								
20 Sep 24	DONNELLEY FINL SOLUTIONS INC	137.000	-9,179.69	0.00	0.00	9,179.69	0.00	0.00	0.00
23 Sep 24	COM	67.00							
Settled	SEDOL : BYND5T7 /DFIN PENSERRASECURITIES / 0.69 DONNELLEY FINL SOL COM USD0.01 PRICE: 67.0 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES								
16 Aug 24	DUKE ENERGY CORP NEW COM	116.000	-13,029.20	0.00	0.00	13,029.20	0.00	0.00	0.00
19 Aug 24	NEW COM NEW	112.3057							
Settled	SEDOL : B7VD3F2 /DUK CABRERA CAPITAL MARKETS LLC / 1.74 DUKE ENERGY CORP COM USD0.001 PRICE: 112.3056896 BROKER COMMISSION: 1.74 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	DUTCH BROS INC CL A CLA	1,269.000	-44,319.83	0.00	0.00	44,319.83	0.00	0.00	0.00
23 Sep 24	SEDOL : BMWP7H2 /BROS	34.92							
Settled	PENSERRASECURITIES / 6.35 DUTCH BROS INC COM USD0.00001 CLASS A PRICE: 34.92 BROKER COMMISSION: 6.35 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

20 Sep 24	DYNATRACE INC COM	2,489.000	-127,822.60	0.00	0.00	127,822.60	0.00	0.00	0.00
23 Sep 24	SEDOL : BJV2RD9 /DT	51.35							
Settled	PENSERRASECURITIES / 12.45 DYNATRACE INC COM USD0.001 PRICE: 51.35 BROKER COMMISSION: 12.45 BROKER: PENSERRASECURITIES								
23 Jul 24	EASTGROUP PPTYS INC REIT	100.000	-18,995.00	0.00	0.00	18,995.00	0.00	0.00	0.00
24 Jul 24	SEDOL : 2455761 /EGP	189.949997							
Settled	NORTHERN TRUST CO LDN EASTGROUP PPTY INC COM USD0.0001 PRICE: 189.95 NET BROKER: NORTHERN TRUST CO LDN								
27 Sep 24	EASTGROUP PPTYS INC REIT	100.000	-18,768.00	0.00	0.00	18,768.00	0.00	0.00	0.00
30 Sep 24	SEDOL : 2455761 /EGP	187.679993							
Settled	STATE STREET BANK AND TRUST CO. EASTGROUP PPTY INC COM USD0.0001 PRICE: 187.68 NET BROKER: STATE STREET BANK AND TRUST CO.								
29 Jul 24	EATON CORP PLC COM USD0.50	42.000	-12,491.85	0.00	0.00	12,491.85	0.00	0.00	0.00
30 Jul 24	SEDOL : B8KQN82 /ETN	297.41							
Settled	ACADEMY SECURITIES, INC. / 0.63 EATON CORP PLC COM USD0.01 PRICE: 297.41 BROKER COMMISSION: 0.63 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	EATON CORP PLC COM USD0.50	88.000	-29,093.24	0.00	0.00	29,093.24	0.00	0.00	0.00
23 Sep 24	SEDOL : B8KQN82 /ETN	330.60							
Settled	PENSERRASECURITIES / 0.44 EATON CORP PLC COM USD0.01 PRICE: 330.6 BROKER COMMISSION: 0.44 BROKER: PENSERRASECURITIES								
29 Jul 24	ELEVANCE HEALTH INC	24.000	-12,735.48	0.00	0.00	12,735.48	0.00	0.00	0.00
30 Jul 24	SEDOL : BSPHGL4 /ELV	530.63							
Settled	ACADEMY SECURITIES, INC. / 0.36								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	ELEVANCE HEALTH INC PRICE: 530.63 BROKER COMMISSION: 0.36 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	ELEVANCE HEALTH INC	52.000	-28,072.98	0.00	0.00	28,072.98	0.00	0.00	0.00
23 Sep 24	SEDOL : BSPHGL4 /ELV	539.86							
Settled	PENSERRASECURITIES / 0.26 ELEVANCE HEALTH INC PRICE: 539.86 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
29 Jul 24	ELI LILLY & CO COM	90.000	-72,686.87	0.00	0.00	72,686.87	0.00	0.00	0.00
30 Jul 24	SEDOL : 2516152 /LLY	807.6169							
Settled	ACADEMY SECURITIES, INC. / 1.35 ELI LILLY AND CO COM NPV PRICE: 807.6168888 BROKER COMMISSION: 1.35 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	ELI LILLY & CO COM	38.000	-35,259.81	0.00	0.00	35,259.81	0.00	0.00	0.00
19 Aug 24	SEDOL : 2516152 /LLY	927.8747							
Settled	CABRERA CAPITAL MARKETS LLC / 0.57 ELI LILLY AND CO COM NPV PRICE: 927.8747368 BROKER COMMISSION: 0.57 BROKER: CABRERA CAPITAL MARKETS LLC								
25 Jul 24	ELLINGTON FINL LLC	523.000	-6,649.95	0.00	0.00	6,649.95	0.00	0.00	0.00
26 Jul 24	SEDOL : BJ7MB31 /EFC	12.71							
Settled	PENSERRASECURITIES / 2.62 ELLINGTON FINL INC COM NPV PRICE: 12.71 BROKER COMMISSION: 2.62 BROKER: PENSERRASECURITIES								
23 Jul 24	EMPIRE ST RLTY TR INC CL A CL A	1,400.000	-15,568.00	0.00	0.00	15,568.00	0.00	0.00	0.00
24 Jul 24	SEDOL : BF321D7 /ESRT	11.12							
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

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EMPIRE ST RLTY TR COM USD0.01 CL 'A' PRICE:
11.12 NET BROKER: STATE STREET BANK AND
TRUST CO.

08 Aug 24	ENSGN GROUP INC COM STK	50.000	-7,041.00	0.00	0.00	7,041.00	0.00	0.00	0.00
09 Aug 24	SEDOL : B1YWPP8 /ENSG	140.81							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 ENSGN GROUP INC COM USD0.001 PRICE: 140.81 BROKER COMMISSION: 0.50 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	EOG RESOURCES INC COM	188.000	-23,694.58	0.00	0.00	23,694.58	0.00	0.00	0.00
23 Sep 24	SEDOL : 2318024 /EOG	126.03							
Settled	PENSERRASECURIITIES / 0.94 EOG RESOURCES INC COM USD0.01 PRICE: 126.03 BROKER COMMISSION: 0.94 BROKER: PENSERRASECURIITIES								
26 Jul 24	EQT CORP COM	10,653.000	-365,664.23	0.00	0.00	365,664.23	0.00	0.00	0.00
29 Jul 24	SEDOL : 2319414 /EQT	34.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 159.80 EQT CORPORATION COM NPV PRICE: 34.31 BROKER COMMISSION: 159.80 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
01 Jul 24	EQT Y LIFESTYLE PPTYS INC REIT	400.000	-25,841.00	0.00	0.00	25,841.00	0.00	0.00	0.00
02 Jul 24	SEDOL : 2563125 /ELS	64.60							
Settled	LOOP CAPITAL MARKETS LLC / 1.00 EQUITY LIFESTYLE P REIT USD0.01 PRICE: 64.6 BROKER COMMISSION: 1.00 BROKER: LOOP CAPITAL MARKETS LLC								
01 Jul 24	EQT Y RESDNTL EFF 5/15/02	300.000	-20,442.75	0.00	0.00	20,442.75	0.00	0.00	0.00
02 Jul 24	SEDOL : 2319157 /EQR	68.14							
Settled	LOOP CAPITAL MARKETS LLC / 0.75								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

EQUITY RESIDENTIAL SBI USD0.01 PRICE: 68.14
 BROKER COMMISSION: 0.75 BROKER: LOOP
 CAPITAL MARKETS LLC

15 Jul 24	EQTY RESDNTL EFF 5/15/02	200.000	-13,586.00	0.00	0.00	13,586.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2319157 /EQR	67.93							
Settled	STATE STREET BANK AND TRUST CO. EQUITY RESIDENTIAL SBI USD0.01 PRICE: 67.93 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Sep 24	EQTY RESDNTL EFF 5/15/02	200.000	-14,794.00	0.00	0.00	14,794.00	0.00	0.00	0.00
30 Sep 24	SEDOL : 2319157 /EQR	73.970001							
Settled	STATE STREET BANK AND TRUST CO. EQUITY RESIDENTIAL SBI USD0.01 PRICE: 73.97 NET BROKER: STATE STREET BANK AND TRUST CO.								
01 Jul 24	EQUINIX INC COM PAR \$0.001	71.000	-53,937.46	0.00	0.00	53,937.46	0.00	0.00	0.00
02 Jul 24	SEDOL : BVLZX12 /EQIX	759.68							
Settled	LOOP CAPITAL MARKETS LLC / 0.18 EQUINIX INC COM USD0.001 PRICE: 759.68 BROKER COMMISSION: 0.18 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	EQUINIX INC COM PAR \$0.001	100.000	-80,466.00	0.00	0.00	80,466.00	0.00	0.00	0.00
16 Jul 24	SEDOL : BVLZX12 /EQIX	804.659973							
Settled	STATE STREET BANK AND TRUST CO. EQUINIX INC COM USD0.001 PRICE: 804.66 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	EQUINIX INC COM PAR \$0.001	31.000	-27,193.36	0.00	0.00	27,193.36	0.00	0.00	0.00
23 Sep 24	SEDOL : BVLZX12 /EQIX	877.20							
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

EQUINIX INC COM USD0.001 PRICE: 877.2 BROKER
COMMISSION: 0.16 BROKER:
PENSERRASECURITIES

27 Sep 24	ESSENTIAL PROPERTIES REALTY TR	300.000	-10,245.00	0.00	0.00	10,245.00	0.00	0.00	0.00
30 Sep 24	INC USD0.01	34.150002							
Settled	SEDOL : BFFK0X2 /EPRT STATE STREET BANK AND TRUST CO. ESSENTIAL PROPERTI USD0.01 PRICE: 34.15 NET BROKER: STATE STREET BANK AND TRUST CO.								
01 Jul 24	ESSEX PPTY TR REIT	100.000	-27,282.25	0.00	0.00	27,282.25	0.00	0.00	0.00
02 Jul 24	SEDOL : 2316619 /ESS	272.82							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 ESSEX PROP TRUST COM USD0.0001 PRICE: 272.82 BROKER COMMISSION: 0.25 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	ESSEX PPTY TR REIT	100.000	-27,609.00	0.00	0.00	27,609.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2316619 /ESS	276.089996							
Settled	STATE STREET BANK AND TRUST CO. ESSEX PROP TRUST COM USD0.0001 PRICE: 276.09 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	ETSY INC COM	15,422.000	-831,477.13	0.00	0.00	831,477.13	0.00	0.00	0.00
23 Sep 24	SEDOL : BWTN5N1 /ETSY	53.91							
Settled	PENSERRASECURITIES / 77.11 ETSY INC USD0.001 PRICE: 53.91 BROKER COMMISSION: 77.11 BROKER: PENSERRASECURITIES								
20 Sep 24	EXP WORLD HOLDINGS INC	634.000	-8,898.19	0.00	0.00	8,898.19	0.00	0.00	0.00
23 Sep 24	SEDOL : BDH2902 /EXPI	14.03							
Settled	PENSERRASECURITIES / 3.17								

◆ 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

EXP WORLD HOLD INC COM USD0.00001 PRICE:
14.03 BROKER COMMISSION: 3.17 BROKER:
PENSERRASECURIITIES

01 Jul 24	EXTRA SPACE STORAGE INC COM	200.000	-30,384.50	0.00	0.00	30,384.50	0.00	0.00	0.00
02 Jul 24	SEDOL : B02HWR9 /EXR	151.92							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 EXTRA SPACE STORAG COM USD0.01 PRICE: 151.92 BROKER COMMISSION: 0.50 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	EXTRA SPACE STORAGE INC COM	100.000	-16,240.00	0.00	0.00	16,240.00	0.00	0.00	0.00
16 Jul 24	SEDOL : B02HWR9 /EXR	162.399994							
Settled	STATE STREET BANK AND TRUST CO. EXTRA SPACE STORAG COM USD0.01 PRICE: 162.4 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Sep 24	EXTRA SPACE STORAGE INC COM	100.000	-17,723.00	0.00	0.00	17,723.00	0.00	0.00	0.00
30 Sep 24	SEDOL : B02HWR9 /EXR	177.229996							
Settled	STATE STREET BANK AND TRUST CO. EXTRA SPACE STORAG COM USD0.01 PRICE: 177.23 NET BROKER: STATE STREET BANK AND TRUST CO.								
29 Jul 24	EXXON MOBIL CORP COM	473.000	-54,884.04	0.00	0.00	54,884.04	0.00	0.00	0.00
30 Jul 24	SEDOL : 2326618 /XOM	116.0189							
Settled	ACADEMY SECURITIES, INC. / 7.10 EXXON MOBIL CORP COM NPV PRICE: 116.0189006 BROKER COMMISSION: 7.10 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	EXXON MOBIL CORP COM	200.000	-23,689.46	0.00	0.00	23,689.46	0.00	0.00	0.00
19 Aug 24	SEDOL : 2326618 /XOM	118.4323							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

EXXON MOBIL CORP COM NPV PRICE: 118.4323
 BROKER COMMISSION: 3.00 BROKER: CABRERA
 CAPITAL MARKETS LLC

20 Sep 24	EXXON MOBIL CORP COM	793.000	-91,413.08	0.00	0.00	91,413.08	0.00	0.00	0.00
23 Sep 24	SEDOL : 2326618 /XOM	115.27							
Settled	PENSERRASECURITIES / 3.97 EXXON MOBIL CORP COM NPV PRICE: 115.27 BROKER COMMISSION: 3.97 BROKER: PENSERRASECURITIES								
08 Aug 24	FABRINET COM USD0.01	33.000	-6,794.37	0.00	0.00	6,794.37	0.00	0.00	0.00
09 Aug 24	SEDOL : B4JSZL8 /FN	205.88							
Settled	CABRERA CAPITAL MARKETS LLC / 0.33 FABRINET COM USD0.01 PRICE: 205.88 BROKER COMMISSION: 0.33 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Aug 24	FAIR ISAAC CORPORATION COM	6.000	-10,572.75	0.00	0.00	10,572.75	0.00	0.00	0.00
19 Aug 24	SEDOL : 2330299 /FICO	1,762.1095							
Settled	CABRERA CAPITAL MARKETS LLC / 0.09 FAIR ISAAC CORP COM USD0.01 PRICE: 1762.11 BROKER COMMISSION: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
01 Jul 24	FEDERAL RLTY INVT TR COM	300.000	-30,126.75	0.00	0.00	30,126.75	0.00	0.00	0.00
02 Jul 24	USD0.01	100.42							
Settled	SEDOL : BN7P9B2 /FRT LOOP CAPITAL MARKETS LLC / 0.75 FED REALTY INV TR COM USD0.01 PRICE: 100.42 BROKER COMMISSION: 0.75 BROKER: LOOP CAPITAL MARKETS LLC								
08 Aug 24	FEDERAL SIGNAL CORP COM	55.000	-5,179.35	0.00	0.00	5,179.35	0.00	0.00	0.00
09 Aug 24	SEDOL : 2333986 /FSS	94.16							
Settled	CABRERA CAPITAL MARKETS LLC / 0.55								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

FED SIGNAL CORP COM USD1 PRICE: 94.16
 BROKER COMMISSION: 0.55 BROKER: CABRERA
 CAPITAL MARKETS LLC

16 Aug 24	FERGUSON ENTERPRISES INC	52.000	-10,755.70	0.00	0.00	10,755.70	0.00	0.00	0.00
19 Aug 24	USD0.0001	206.8253							
Settled	SEDOL : BS6VHW3 /FERG CABRERA CAPITAL MARKETS LLC / 0.78 FERGUSON ENTERPRIS COM USD0.0001 PRICE: 206.8253846 BROKER COMMISSION: 0.78 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Aug 24	FIDELITY NATL INFORMATION SVCS	140.000	-10,996.97	0.00	0.00	10,996.97	0.00	0.00	0.00
19 Aug 24	INC COM STK	78.5348							
Settled	SEDOL : 2769796 /FIS CABRERA CAPITAL MARKETS LLC / 2.10 FIDELITY NATL INF COM USD0.01 PRICE: 78.5347857 BROKER COMMISSION: 2.10 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Aug 24	FISERV INC COM	88.000	-14,671.92	0.00	0.00	14,671.92	0.00	0.00	0.00
19 Aug 24	SEDOL : 2342034 /FI	166.7114							
Settled	CABRERA CAPITAL MARKETS LLC / 1.32 FISERV INC COM USD0.01 PRICE: 166.7113636 BROKER COMMISSION: 1.32 BROKER: CABRERA CAPITAL MARKETS LLC								
01 Jul 24	FOUR CORNERS PPTY TR INC COM	500.000	-12,221.25	0.00	0.00	12,221.25	0.00	0.00	0.00
02 Jul 24	SEDOL : BZ16HK0 /FCPT	24.44							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 FOUR CORNERS PPTY COM USD0.0001 PRICE: 24.44 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
16 Aug 24	GALLAGHER ARTHUR J & CO COM	54.000	-15,374.08	0.00	0.00	15,374.08	0.00	0.00	0.00
19 Aug 24	SEDOL : 2359506 /AJG	284.6901							
Settled	CABRERA CAPITAL MARKETS LLC / 0.81 GALLAGHER AJ & CO COM USD1.00 PRICE: 284.6901851 BROKER COMMISSION: 0.81 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	GAMESTOP CORP NEW CL A	7,528.000	-164,524.44	0.00	0.00	164,524.44	0.00	0.00	0.00
23 Sep 24	SEDOL : B0LLFT5 /GME	21.85							
Settled	PENSERRASECURITIES / 37.64 GAMESTOP CORP COM USD0.001 CLASS A PRICE: 21.85 BROKER COMMISSION: 37.64 BROKER: PENSERRASECURITIES								
01 Jul 24	GAMING & LEISURE PPTYS INC	700.000	-30,899.75	0.00	0.00	30,899.75	0.00	0.00	0.00
02 Jul 24	COM	44.14							
Settled	SEDOL : BFPK4S5 /GLPI LOOP CAPITAL MARKETS LLC / 1.75 GAMING & LEISURE P COM USD0.01 PRICE: 44.14 BROKER COMMISSION: 1.75 BROKER: LOOP CAPITAL MARKETS LLC								
19 Jul 24	GATES INDL CORP PL COM USD0.01	25,859.000	-447,490.00	0.00	0.00	447,490.00	0.00	0.00	0.00
22 Jul 24	SEDOL : BD9G2S1 /GTES	17.29							
Settled	ACADEMY SECURITIES, INC. / 387.89 GATES INDL CORP PL COM USD0.01 PRICE: 17.29 BROKER COMMISSION: 387.89 BROKER: ACADEMY SECURITIES, INC.								
20 Aug 24	GATES INDL CORP PL COM USD0.01	2,677.000	-47,075.05	0.00	0.00	47,075.05	0.00	0.00	0.00
21 Aug 24	SEDOL : BD9G2S1 /GTES	17.57							
Settled	PENSERRASECURITIES / 40.16 GATES INDL CORP PL COM USD0.01 PRICE: 17.57 BROKER COMMISSION: 40.16 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

20 Sep 24	GATES INDL CORP PL COM USD0.01	1,855.000	-32,879.88	0.00	0.00	32,879.88	0.00	0.00	0.00
23 Sep 24	SEDOL : BD9G2S1 /GTES	17.72							
Settled	PENSERRASECURITIES / 9.28 GATES INDL CORP PL COM USD0.01 PRICE: 17.72 BROKER COMMISSION: 9.28 BROKER: PENSERRASECURITIES								
29 Jul 24	GE AEROSPACE	115.000	-19,623.00	0.00	0.00	19,623.00	0.00	0.00	0.00
30 Jul 24	SEDOL : BL59CR9 /GE	170.6197							
Settled	ACADEMY SECURITIES, INC. / 1.73 GE AEROSPACE PRICE: 170.6197391 BROKER COMMISSION: 1.73 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	GE AEROSPACE	241.000	-45,171.84	0.00	0.00	45,171.84	0.00	0.00	0.00
23 Sep 24	SEDOL : BL59CR9 /GE	187.43							
Settled	PENSERRASECURITIES / 1.21 GE AEROSPACE PRICE: 187.43 BROKER COMMISSION: 1.21 BROKER: PENSERRASECURITIES								
20 Sep 24	GE HEALTHCARE TECHNOLOGIES	1,112.000	-100,396.92	0.00	0.00	100,396.92	0.00	0.00	0.00
23 Sep 24	INC COM	90.28							
Settled	SEDOL : BL6JPG8 /GEHC PENSERRASECURITIES / 5.56 GE HEALTHCARE TECH COM USD0.01 PRICE: 90.28 BROKER COMMISSION: 5.56 BROKER: PENSERRASECURITIES								
20 Sep 24	GENERAL DYNAMICS CORP COM	89.000	-27,311.88	0.00	0.00	27,311.88	0.00	0.00	0.00
23 Sep 24	SEDOL : 2365161 /GD	306.87							
Settled	PENSERRASECURITIES / 0.45 GENERAL DYNAMICS CORP COM USD1 PRICE: 306.87 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								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
01 Jul 24	GETTY RLTY CORP NEW COM	500.000	-13,286.25	0.00	0.00	13,286.25	0.00	0.00	0.00
02 Jul 24	SEDOL : 2698146 /GTY	26.57							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 GETTY REALTY CORP COM USD0.01 PRICE: 26.57 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
16 Aug 24	GILEAD SCIENCES INC	180.000	-13,252.50	0.00	0.00	13,252.50	0.00	0.00	0.00
19 Aug 24	SEDOL : 2369174 /GILD	73.61							
Settled	CABRERA CAPITAL MARKETS LLC / 2.70 GILEAD SCIENCES INC PRICE: 73.61 BROKER COMMISSION: 2.70 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Aug 24	GLAUKOS CORP COM	45.000	-5,421.15	0.00	0.00	5,421.15	0.00	0.00	0.00
09 Aug 24	SEDOL : BYMWL19 /GKOS	120.46							
Settled	CABRERA CAPITAL MARKETS LLC / 0.45 GLAUKOS CORPORATIO COM USD0.001 PRICE: 120.46 BROKER COMMISSION: 0.45 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	GLAUKOS CORP COM	360.000	-46,002.60	0.00	0.00	46,002.60	0.00	0.00	0.00
23 Sep 24	SEDOL : BYMWL19 /GKOS	127.78							
Settled	PENSERRASECURITIES / 1.80 GLAUKOS CORPORATIO COM USD0.001 PRICE: 127.78 BROKER COMMISSION: 1.80 BROKER: PENSERRASECURITIES								
23 Jul 24	GLOBAL NET LEASE INC COM NEW	1,600.000	-14,064.00	0.00	0.00	14,064.00	0.00	0.00	0.00
24 Jul 24	COMN STOCK	8.79							
Settled	SEDOL : BZCFW78 /GNL STATE STREET BANK AND TRUST CO. GLOBAL NET LEASE COM USD0.01 PRICE: 8.79 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

29 Jul 24	GOLDMAN SACHS GROUP INC COM	34.000	-16,728.51	0.00	0.00	16,728.51	0.00	0.00	0.00
30 Jul 24	SEDOL : 2407966 /GS	492.00							
Settled	ACADEMY SECURITIES, INC. / 0.51 GOLDMAN SACHS GRP COM USD0.01 PRICE: 492.0 BROKER COMMISSION: 0.51 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	GOLDMAN SACHS GROUP INC COM	69.000	-34,392.02	0.00	0.00	34,392.02	0.00	0.00	0.00
23 Sep 24	SEDOL : 2407966 /GS	498.43							
Settled	PENSERRASECURITIES / 0.35 GOLDMAN SACHS GRP COM USD0.01 PRICE: 498.43 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
16 Aug 24	GRAINGER W W INC COM	11.000	-10,656.13	0.00	0.00	10,656.13	0.00	0.00	0.00
19 Aug 24	SEDOL : 2380863 /GWW	968.7237							
Settled	CABRERA CAPITAL MARKETS LLC / 0.17 GRAINGER(WW)INC COM USD0.50 PRICE: 968.7236363 BROKER COMMISSION: 0.17 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	GREEN BRICK PARTNERS INC COM	640.000	-51,273.60	0.00	0.00	51,273.60	0.00	0.00	0.00
23 Sep 24	SEDOL : BS7T2R6 /GRBK	80.11							
Settled	PENSERRASECURITIES / 3.20 GREEN BRICK COM PRICE: 80.11 BROKER COMMISSION: 3.20 BROKER: PENSERRASECURITIES								
20 Sep 24	GREEN DOT CORP COM STK	739.000	-9,019.50	0.00	0.00	9,019.50	0.00	0.00	0.00
23 Sep 24	SEDOL : B3WNNP3 /GDOT	12.20							
Settled	PENSERRASECURITIES / 3.70 GREEN DOT CORP COM CL A USD0.001 PRICE: 12.2 BROKER COMMISSION: 3.70 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	GRIFFON CORP COM	345.000	-23,420.33	0.00	0.00	23,420.33	0.00	0.00	0.00
23 Sep 24	SEDOL : 2463344 /GFF	67.88							
Settled	PENSERRASECURITIES / 1.73 GRIFFON CORP COM USD0.25 PRICE: 67.88 BROKER COMMISSION: 1.73 BROKER: PENSERRASECURITIES								
20 Sep 24	HASHICORP INC COM USD0.000015	3,369.000	-114,192.26	0.00	0.00	114,192.26	0.00	0.00	0.00
23 Sep 24	CL A	33.89							
Settled	SEDOL : BP0PQT0 /HCP PENSERRASECURITIES / 16.85 HASHICORP INC COM USD0.000015 CL A PRICE: 33.89 BROKER COMMISSION: 16.85 BROKER: PENSERRASECURITIES								
20 Sep 24	HAYWARD HLDGS INC COM	1,515.000	-22,353.83	0.00	0.00	22,353.83	0.00	0.00	0.00
23 Sep 24	SEDOL : BMFQC33 /HAYW	14.75							
Settled	PENSERRASECURITIES / 7.58 HAYWARD HLDGS INC COM USD0.001 PRICE: 14.75 BROKER COMMISSION: 7.58 BROKER: PENSERRASECURITIES								
25 Jul 24	HCI GROUP INC COM NPV	39.000	-3,512.54	0.00	0.00	3,512.54	0.00	0.00	0.00
26 Jul 24	SEDOL : BBN23F5 /HCI	90.06							
Settled	PENSERRASECURITIES / 0.20 HCI GROUP INC COM NPV PRICE: 90.06 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
20 Sep 24	HCI GROUP INC COM NPV	117.000	-12,290.27	0.00	0.00	12,290.27	0.00	0.00	0.00
23 Sep 24	SEDOL : BBN23F5 /HCI	105.04							
Settled	PENSERRASECURITIES / 0.59 HCI GROUP INC COM NPV PRICE: 105.04 BROKER COMMISSION: 0.59 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

15 Jul 24	HEALTHCARE REALTY TRUST INC	700.000	-12,544.00	0.00	0.00	12,544.00	0.00	0.00	0.00
16 Jul 24	COM USD0.01 CL A	17.92							
Settled	SEDOL : BPQWHP8 /HR STATE STREET BANK AND TRUST CO. HRTI LLC COM USD0.01 CL A PRICE: 17.92 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Jul 24	HEALTHPEAK OP LLC	900.000	-18,594.00	0.00	0.00	18,594.00	0.00	0.00	0.00
16 Jul 24	SEDOL : BJBLRK3 /DOC	20.66							
Settled	STATE STREET BANK AND TRUST CO. HEALTHPEAK OP LLC PRICE: 20.66 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Sep 24	HEALTHPEAK OP LLC	500.000	-11,435.00	0.00	0.00	11,435.00	0.00	0.00	0.00
01 Oct 24	SEDOL : BJBLRK3 /DOC	22.870001							
Pending	STATE STREET BANK AND TRUST CO. HEALTHPEAK OP LLC PRICE: 22.87 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	HELEN TROY LTD COM STK	3,066.000	-182,963.55	0.00	0.00	182,963.55	0.00	0.00	0.00
23 Sep 24	SEDOL : 2419530 /HELE	59.67							
Settled	PENSERRASECURITIES / 15.33 HELEN OF TROY CORP COM USD0.10 PRICE: 59.67 BROKER COMMISSION: 15.33 BROKER: PENSERRASECURITIES								
16 Aug 24	HILTON WORLDWIDE HLDGS INC	62.000	-13,167.81	0.00	0.00	13,167.81	0.00	0.00	0.00
19 Aug 24	COM NEW COM NEW	212.3691							
Settled	SEDOL : BYVMW06 /HLT CABRERA CAPITAL MARKETS LLC / 0.93 HILTON WORLDWIDE H COM USD0.01 PRICE: 212.3690322 BROKER COMMISSION: 0.93 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

29 Jul 24	HOME DEPOT INC COM	104.000	-37,621.64	0.00	0.00	37,621.64	0.00	0.00	0.00
30 Jul 24	SEDOL : 2434209 /HD	361.7315							
Settled	ACADEMY SECURITIES, INC. / 1.56 HOME DEPOT INC COM USD0.05 PRICE: 361.7315384 BROKER COMMISSION: 1.56 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	HOME DEPOT INC COM	45.000	-16,341.20	0.00	0.00	16,341.20	0.00	0.00	0.00
19 Aug 24	SEDOL : 2434209 /HD	363.1227							
Settled	CABRERA CAPITAL MARKETS LLC / 0.68 HOME DEPOT INC COM USD0.05 PRICE: 363.1226666 BROKER COMMISSION: 0.68 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	HOME DEPOT INC COM	175.000	-68,226.38	0.00	0.00	68,226.38	0.00	0.00	0.00
23 Sep 24	SEDOL : 2434209 /HD	389.86							
Settled	PENSERRASECURITIES / 0.88 HOME DEPOT INC COM USD0.05 PRICE: 389.86 BROKER COMMISSION: 0.88 BROKER: PENSERRASECURITIES								
29 Jul 24	HONEYWELL INTL INC COM STK	69.000	-13,896.26	0.00	0.00	13,896.26	0.00	0.00	0.00
30 Jul 24	SEDOL : 2020459 /HON	201.38							
Settled	ACADEMY SECURITIES, INC. / 1.04 HONEYWELL INTL INC COM USD1 PRICE: 201.38 BROKER COMMISSION: 1.04 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	HONEYWELL INTL INC COM STK	144.000	-29,283.12	0.00	0.00	29,283.12	0.00	0.00	0.00
23 Sep 24	SEDOL : 2020459 /HON	203.35							
Settled	PENSERRASECURITIES / 0.72 HONEYWELL INTL INC COM USD1 PRICE: 203.35 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								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
01 Jul 24	HOST HOTELS & RESORTS INC REIT	1,600.000	-28,212.00	0.00	0.00	28,212.00	0.00	0.00	0.00
02 Jul 24	SEDOL : 2567503 /HST	17.63							
Settled	LOOP CAPITAL MARKETS LLC / 4.00 HOST HOTELS & RESORTS INC PRICE: 17.63 BROKER COMMISSION: 4.00 BROKER: LOOP CAPITAL MARKETS LLC								
16 Aug 24	HUMANA INC COM	31.000	-10,877.13	0.00	0.00	10,877.13	0.00	0.00	0.00
19 Aug 24	SEDOL : 2445063 /HUM	350.86							
Settled	CABRERA CAPITAL MARKETS LLC / 0.47 HUMANA INC COM USD0.166 PRICE: 350.86 BROKER COMMISSION: 0.47 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ICU MED INC COM	446.000	-78,828.27	0.00	0.00	78,828.27	0.00	0.00	0.00
23 Sep 24	SEDOL : 2451918 /ICUI	176.74							
Settled	PENSERRASECURITIES / 2.23 ICU MEDICAL INC COM USD0.10 PRICE: 176.74 BROKER COMMISSION: 2.23 BROKER: PENSERRASECURITIES								
20 Sep 24	ILL TOOL WKS INC COM	97.000	-24,669.53	0.00	0.00	24,669.53	0.00	0.00	0.00
23 Sep 24	SEDOL : 2457552 /ITW	254.32							
Settled	PENSERRASECURITIES / 0.49 ILLINOIS TOOL COM NPV PRICE: 254.32 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
20 Sep 24	IMPINJ INC COM	3,061.000	-618,306.70	0.00	0.00	618,306.70	0.00	0.00	0.00
23 Sep 24	SEDOL : BYYGJZ9 /PI	201.99							
Settled	PENSERRASECURITIES / 15.31 IMPINJ INC COM USD0.001 PRICE: 201.99 BROKER COMMISSION: 15.31 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								

Purchases

Equities

Common stock

United States - USD

15 Jul 24	INDEPENDENCE RLTY TR INC COM	600.000	-11,244.00	0.00	0.00	11,244.00	0.00	0.00	0.00
16 Jul 24	SEDOL : BCRYTK1 //IRT	18.74							
Settled	STATE STREET BANK AND TRUST CO. INDEPENDENCE RLTY COM USD0.01 PRICE: 18.74 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Sep 24	INDUSTRIAL LOGISTICS PPTYS TR	2,300.000	-10,948.00	0.00	0.00	10,948.00	0.00	0.00	0.00
01 Oct 24	COM SHS BEN INT COM SHS BEN	4.76							
Pending	INT SEDOL : BFFK7S6 //ILPT THE BANK OF NEW YORK MELLON INDUSTRIAL LOGISTI COM SHS OF BEN INT USD0.01 PRICE: 4.76 NET BROKER: THE BANK OF NEW YORK MELLON								
20 Sep 24	INGEVITY CORP COM	202.000	-8,089.09	0.00	0.00	8,089.09	0.00	0.00	0.00
23 Sep 24	SEDOL : BD4LHG4 //NGVT	40.04							
Settled	PENSERRASECURITIES / 1.01 INGEVITY CORP COM USD0.01 PRICE: 40.04 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
20 Sep 24	INSPIRE MED SYS INC COM	4,008.000	-853,122.84	0.00	0.00	853,122.84	0.00	0.00	0.00
23 Sep 24	SEDOL : BDT5KT5 //INSP	212.85							
Settled	PENSERRASECURITIES / 20.04 INSPIRE MEDICAL SY COM USD0.001 PRICE: 212.85 BROKER COMMISSION: 20.04 BROKER: PENSERRASECURITIES								
29 Jul 24	INTEL CORP COM	400.000	-12,402.00	0.00	0.00	12,402.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2463247 //INTC	30.99							
Settled	ACADEMY SECURITIES, INC. / 6.00 INTEL CORP COM USD0.001 PRICE: 30.99 BROKER COMMISSION: 6.00 BROKER: 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							

Purchases

Equities

Common stock

United States - USD

16 Aug 24	INTERCONTINENTAL EXCHANGE	86.000	-13,469.65	0.00	0.00	13,469.65	0.00	0.00	0.00
19 Aug 24	INC COM	156.6088							
Settled	SEDOL : BFSSDS9 /ICE CABRERA CAPITAL MARKETS LLC / 1.29 INTERCONTINENTAL EXCHANGE INC COM PRICE: 156.6088372 BROKER COMMISSION: 1.29 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	INTERNATIONAL BUSINESS MACHS	97.000	-18,591.26	0.00	0.00	18,591.26	0.00	0.00	0.00
30 Jul 24	CORP COM	191.6474							
Settled	SEDOL : 2005973 /IBM ACADEMY SECURITIES, INC. / 1.46 INTL BUSINESS MCHN COM USD0.20 PRICE: 191.6474226 BROKER COMMISSION: 1.46 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	INTERNATIONAL BUSINESS MACHS	203.000	-44,194.12	0.00	0.00	44,194.12	0.00	0.00	0.00
23 Sep 24	CORP COM	217.70							
Settled	SEDOL : 2005973 /IBM PENSERRASECURITIES / 1.02 INTL BUSINESS MCHN COM USD0.20 PRICE: 217.7 BROKER COMMISSION: 1.02 BROKER: PENSERRASECURITIES								
29 Jul 24	INTUIT COM	29.000	-18,471.41	0.00	0.00	18,471.41	0.00	0.00	0.00
30 Jul 24	SEDOL : 2459020 /INTU	636.93							
Settled	ACADEMY SECURITIES, INC. / 0.44 INTUIT INC COM USD0.01 PRICE: 636.93 BROKER COMMISSION: 0.44 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	INTUIT COM	60.000	-38,699.70	0.00	0.00	38,699.70	0.00	0.00	0.00
23 Sep 24	SEDOL : 2459020 /INTU	644.99							
Settled	PENSERRASECURITIES / 0.30 INTUIT INC COM USD0.01 PRICE: 644.99 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

29 Jul 24	INTUITIVE SURGICAL INC COM NEW	37.000	-16,417.83	0.00	0.00	16,417.83	0.00	0.00	0.00
30 Jul 24	STK	443.71							
Settled	SEDOL : 2871301 /ISRG ACADEMY SECURITIES, INC. / 0.56 INTUITIVE SURGICAL COM USD0.001 PRICE: 443.71 BROKER COMMISSION: 0.56 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	INTUITIVE SURGICAL INC COM NEW	78.000	-37,923.99	0.00	0.00	37,923.99	0.00	0.00	0.00
23 Sep 24	STK	486.20							
Settled	SEDOL : 2871301 /ISRG PENSERRASECURITIES / 0.39 INTUITIVE SURGICAL COM USD0.001 PRICE: 486.2 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
01 Jul 24	INVITATION HOMES INC COM	500.000	-17,891.25	0.00	0.00	17,891.25	0.00	0.00	0.00
02 Jul 24	SEDOL : BD81GW9 /INVH	35.78							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 INVITATION HOMES I COM USD0.01 PRICE: 35.78 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	INVITATION HOMES INC COM	300.000	-10,584.00	0.00	0.00	10,584.00	0.00	0.00	0.00
16 Jul 24	SEDOL : BD81GW9 /INVH	35.279999							
Settled	STATE STREET BANK AND TRUST CO. INVITATION HOMES I COM USD0.01 PRICE: 35.28 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Sep 24	INVITATION HOMES INC COM	300.000	-10,578.00	0.00	0.00	10,578.00	0.00	0.00	0.00
01 Oct 24	SEDOL : BD81GW9 /INVH	35.259998							
Pending	STATE STREET BANK AND TRUST CO. INVITATION HOMES I COM USD0.01 PRICE: 35.26 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									
20 Sep 24	IONIS PHARMACEUTICALS INC COM	828.000	-35,409.42	0.00	0.00	35,409.42	0.00	0.00	0.00
23 Sep 24	SEDOL : BDJ0LS6 /IONS	42.76							
Settled	PENSERRASECURITIES / 4.14 IONIS PHARMACEUTIC COM USD0.001 PRICE: 42.76 BROKER COMMISSION: 4.14 BROKER: PENSERRASECURITIES								
16 Aug 24	IQVIA HLDGS INC COM USD0.01	45.000	-10,737.97	0.00	0.00	10,737.97	0.00	0.00	0.00
19 Aug 24	SEDOL : BDR73G1 /IQV	238.6064							
Settled	CABRERA CAPITAL MARKETS LLC / 0.68 IQVIA HOLDINGS INC COM USD0.01 PRICE: 238.6064444 BROKER COMMISSION: 0.68 BROKER: CABRERA CAPITAL MARKETS LLC								
01 Jul 24	IRON MTN INC NEW COM	200.000	-17,938.50	0.00	0.00	17,938.50	0.00	0.00	0.00
02 Jul 24	SEDOL : BVFTF03 /IRM	89.69							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 IRON MTN INC NEW COM NPV PRICE: 89.69 BROKER COMMISSION: 0.50 BROKER: LOOP CAPITAL MARKETS LLC								
23 Jul 24	IRON MTN INC NEW COM	200.000	-20,188.00	0.00	0.00	20,188.00	0.00	0.00	0.00
24 Jul 24	SEDOL : BVFTF03 /IRM	100.940002							
Settled	NORTHERN TRUST CO LDN IRON MTN INC NEW COM NPV PRICE: 100.94 NET BROKER: NORTHERN TRUST CO LDN								
23 Aug 24	IRON MTN INC NEW COM	100.000	-11,335.00	0.00	0.00	11,335.00	0.00	0.00	0.00
26 Aug 24	SEDOL : BVFTF03 /IRM	113.349998							
Settled	STATE STREET BANK AND TRUST CO. IRON MTN INC NEW COM NPV PRICE: 113.35 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									
27 Sep 24	IRON MTN INC NEW COM	100.000	-11,673.00	0.00	0.00	11,673.00	0.00	0.00	0.00
30 Sep 24	SEDOL : BVFTF03 /IRM	116.730003							
Settled	STATE STREET BANK AND TRUST CO. IRON MTN INC NEW COM NPV PRICE: 116.73 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Sep 24	IRON MTN INC NEW COM	100.000	-11,883.00	0.00	0.00	11,883.00	0.00	0.00	0.00
01 Oct 24	SEDOL : BVFTF03 /IRM	118.830002							
Pending	JPMORGAN BANK LUXEMBOURG S.A IRON MTN INC NEW COM NPV PRICE: 118.83 NET BROKER: JPMORGAN BANK LUXEMBOURG S.A								
20 Sep 24	JACKSON FINANCIAL INC CL A COM	706.000	-63,614.13	0.00	0.00	63,614.13	0.00	0.00	0.00
23 Sep 24	SEDOL : BMFX6P4 /JXN	90.10							
Settled	PENSERRASECURITIES / 3.53 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 90.1 BROKER COMMISSION: 3.53 BROKER: PENSERRASECURITIES								
29 Jul 24	JOHNSON & JOHNSON COM USD1	255.000	-40,607.20	0.00	0.00	40,607.20	0.00	0.00	0.00
30 Jul 24	SEDOL : 2475833 /JNJ	159.2289							
Settled	ACADEMY SECURITIES, INC. / 3.83 JOHNSON & JOHNSON COM USD1 PRICE: 159.2289019 BROKER COMMISSION: 3.83 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	JOHNSON & JOHNSON COM USD1	107.000	-17,072.07	0.00	0.00	17,072.07	0.00	0.00	0.00
19 Aug 24	SEDOL : 2475833 /JNJ	159.537							
Settled	CABRERA CAPITAL MARKETS LLC / 1.61 JOHNSON & JOHNSON COM USD1 PRICE: 159.5370093 BROKER COMMISSION: 1.61 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	JOHNSON & JOHNSON COM USD1	426.000	-69,934.29	0.00	0.00	69,934.29	0.00	0.00	0.00
23 Sep 24	SEDOL : 2475833 /JNJ	164.16							
Settled	PENSERRASECURITIES / 2.13								

◆ 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

JOHNSON & JOHNSON COM USD1 PRICE: 164.16
 BROKER COMMISSION: 2.13 BROKER:
 PENSERRASECURITIES

29 Jul 24	JPMORGAN CHASE & CO COM	303.000	-63,935.67	0.00	0.00	63,935.67	0.00	0.00	0.00
30 Jul 24	SEDOL : 2190385 /JPM	210.9938							
Settled	ACADEMY SECURITIES, INC. / 4.55 JPMORGAN CHASE &CO COM USD1.00 PRICE: 210.9937953 BROKER COMMISSION: 4.55 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	JPMORGAN CHASE & CO COM	128.000	-27,363.10	0.00	0.00	27,363.10	0.00	0.00	0.00
19 Aug 24	SEDOL : 2190385 /JPM	213.7592							
Settled	CABRERA CAPITAL MARKETS LLC / 1.92 JPMORGAN CHASE &CO COM USD1.00 PRICE: 213.7592187 BROKER COMMISSION: 1.92 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	JPMORGAN CHASE & CO COM	506.000	-106,814.07	0.00	0.00	106,814.07	0.00	0.00	0.00
23 Sep 24	SEDOL : 2190385 /JPM	211.09							
Settled	PENSERRASECURITIES / 2.53 JPMORGAN CHASE &CO COM USD1.00 PRICE: 211.09 BROKER COMMISSION: 2.53 BROKER: PENSERRASECURITIES								
16 Aug 24	KENVUE INC COM	480.000	-10,382.26	0.00	0.00	10,382.26	0.00	0.00	0.00
19 Aug 24	SEDOL : BQ84ZQ6 /KVUE	21.6147							
Settled	CABRERA CAPITAL MARKETS LLC / 7.20 KENVUE INC COM USD0.01 PRICE: 21.6147083 BROKER COMMISSION: 7.20 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Jul 24	KIMCO REALTY CORPORATION	500.000	-10,480.00	0.00	0.00	10,480.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2491594 /KIM	20.959999							
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							
	Narrative								

Purchases

Equities

Common stock

United States - USD

KIMCO REALTY CORPORATION PRICE: 20.96 NET
BROKER: STATE STREET BANK AND TRUST CO.

16 Aug 24	KINDER MORGAN INC DEL COM	480.000	-10,130.21	0.00	0.00	10,130.21	0.00	0.00	0.00
19 Aug 24	SEDOL : B3NQ4P8 /KMI	21.0896							
Settled	CABRERA CAPITAL MARKETS LLC / 7.20 KINDER MORGAN INC DEL COM PRICE: 21.0896041 BROKER COMMISSION: 7.20 BROKER: CABRERA CAPITAL MARKETS LLC								
23 Jul 24	KITE RLTY GROUP TR COM NEW	600.000	-14,472.00	0.00	0.00	14,472.00	0.00	0.00	0.00
24 Jul 24	COM NEW	24.120001							
Settled	SEDOL : BPBSZJ1 /KRG NORTHERN TRUST CO LDN KITE REALTY GROUP COM USD0.01 PRICE: 24.12 NET BROKER: NORTHERN TRUST CO LDN								
20 Sep 24	KKR & CO INC CL A CLA	220.000	-29,311.70	0.00	0.00	29,311.70	0.00	0.00	0.00
23 Sep 24	SEDOL : BG1FRR1 /KKR	133.23							
Settled	PENSERRASECURITIES / 1.10 KKR & CO INC COM USD0.01 PRICE: 133.23 BROKER COMMISSION: 1.10 BROKER: PENSERRASECURITIES								
29 Jul 24	KLA CORPORATION COM USD0.001	15.000	-11,792.93	0.00	0.00	11,792.93	0.00	0.00	0.00
30 Jul 24	SEDOL : 2480138 /KLAC	786.18							
Settled	ACADEMY SECURITIES, INC. / 0.23 KLA-TENCOR CORP COM USD0.001 PRICE: 786.18 BROKER COMMISSION: 0.23 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	KLA CORPORATION COM USD0.001	29.000	-22,006.80	0.00	0.00	22,006.80	0.00	0.00	0.00
23 Sep 24	SEDOL : 2480138 /KLAC	758.85							
Settled	PENSERRASECURITIES / 0.15 KLA-TENCOR CORP COM USD0.001 PRICE: 758.85 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

16 Aug 24	L3HARRIS TECHNOLOGIES INC	48.000	-10,967.99	0.00	0.00	10,967.99	0.00	0.00	0.00
19 Aug 24	COM	228.4848							
Settled	SEDOL : BK9DTN5 /LHX CABRERA CAPITAL MARKETS LLC / 0.72 L3 HARRIS TECHNOLO COM USD1.00 PRICE: 228.4847916 BROKER COMMISSION: 0.72 BROKER: CABRERA CAPITAL MARKETS LLC								
23 Aug 24	LAMAR ADVERTISING CO NEW CL A	100.000	-12,219.00	0.00	0.00	12,219.00	0.00	0.00	0.00
26 Aug 24	CL A	122.190002							
Settled	SEDOL : BSPHGN6 /LAMR STATE STREET BANK AND TRUST CO. LAMAR ADVERTISING COM USD0.001 CL A PRICE: 122.19 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Aug 24	LAZARD INC COM USD0.01	220.000	-10,529.75	0.00	0.00	10,529.75	0.00	0.00	0.00
19 Aug 24	SEDOL : BRT46K3 /LAZ	47.8475							
Settled	CABRERA CAPITAL MARKETS LLC / 3.30 LAZARD INC COM USD0.01 PRICE: 47.8475 BROKER COMMISSION: 3.30 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Aug 24	LENNAR CORP CL A CL A	61.000	-10,470.88	0.00	0.00	10,470.88	0.00	0.00	0.00
19 Aug 24	SEDOL : 2511920 /LEN	171.6387							
Settled	CABRERA CAPITAL MARKETS LLC / 0.92 LENNAR CORP COM USD0.10 CLASS A PRICE: 171.6386885 BROKER COMMISSION: 0.92 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	LIBERTY ENERGY INC COM	1,204.000	-25,193.70	0.00	0.00	25,193.70	0.00	0.00	0.00
23 Sep 24	USD0.01 CL A	20.92							
Settled	SEDOL : BDCWFT8 /LBRT PENSERRASECURITIES / 6.02								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
	LIBERTY ENERGY INC COM USD0.01 CL A PRICE: 20.92 BROKER COMMISSION: 6.02 BROKER: PENSERRASECURITIES								
20 Sep 24	LIBERTY MEDIA CORP DEL COM	735.000	-57,135.23	0.00	0.00	57,135.23	0.00	0.00	0.00
23 Sep 24	LIBERTY FORMULA ONE SER C	77.73							
Settled	SEDOL : BPLYVN5 /FWONK PENSERRASECURITIES / 3.68 LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C PRICE: 77.73 BROKER COMMISSION: 3.68 BROKER: PENSERRASECURITIES								
20 Sep 24	LIGAND PHARMACEUTICALS	111.000	-11,411.36	0.00	0.00	11,411.36	0.00	0.00	0.00
23 Sep 24	INCORPORATED CL BCOMMON	102.80							
Settled	STOCK SEDOL : 2501578 /LGND PENSERRASECURITIES / 0.56 LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STO PRICE: 102.8 BROKER COMMISSION: 0.56 BROKER: PENSERRASECURITIES								
29 Jul 24	LINDE PLC	51.000	-23,010.95	0.00	0.00	23,010.95	0.00	0.00	0.00
30 Jul 24	SEDOL : BNZHB81 /LIN	451.18							
Settled	ACADEMY SECURITIES, INC. / 0.77 LINDE PLC COM EUR0.001 PRICE: 451.18 BROKER COMMISSION: 0.77 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	LINDE PLC	106.000	-50,022.99	0.00	0.00	50,022.99	0.00	0.00	0.00
23 Sep 24	SEDOL : BNZHB81 /LIN	471.91							
Settled	PENSERRASECURITIES / 0.53 LINDE PLC COM EUR0.001 PRICE: 471.91 BROKER COMMISSION: 0.53 BROKER: PENSERRASECURITIES								
20 Sep 24	LINEAGE INC COM	4,380.000	-354,582.90	0.00	0.00	354,582.90	0.00	0.00	0.00
23 Sep 24	SEDOL : BP5DSY8 /LINE	80.95							
Settled	PENSERRASECURITIES / 21.90								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	LINEAGE INC COM USD0.01 PRICE: 80.95 BROKER COMMISSION: 21.90 BROKER: PENSERRASECURITIES									
20 Sep 24	LINEAGE INC COM	10,100.000	-817,620.25	0.00	0.00	817,620.25	0.00	0.00	0.00	
23 Sep 24	SEDOL : BP5DSY8 /LINE	80.95								
Settled	CABRERA CAPITAL MARKETS LLC / 25.25 LINEAGE INC COM USD0.01 PRICE: 80.95 BROKER COMMISSION: 25.25 BROKER: CABRERA CAPITAL MARKETS LLC									
29 Jul 24	LOCKHEED MARTIN CORP COM	22.000	-11,618.75	0.00	0.00	11,618.75	0.00	0.00	0.00	
30 Jul 24	SEDOL : 2522096 /LMT	528.11								
Settled	ACADEMY SECURITIES, INC. / 0.33 LOCKHEED MARTIN CO COM USD1 PRICE: 528.11 BROKER COMMISSION: 0.33 BROKER: ACADEMY SECURITIES, INC.									
20 Sep 24	LOCKHEED MARTIN CORP COM	47.000	-26,880.48	0.00	0.00	26,880.48	0.00	0.00	0.00	
23 Sep 24	SEDOL : 2522096 /LMT	571.92								
Settled	PENSERRASECURITIES / 0.24 LOCKHEED MARTIN CO COM USD1 PRICE: 571.92 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES									
29 Jul 24	LOWES COS INC COM	62.000	-14,864.19	0.00	0.00	14,864.19	0.00	0.00	0.00	
30 Jul 24	SEDOL : 2536763 /LOW	239.73								
Settled	ACADEMY SECURITIES, INC. / 0.93 LOWE'S COS INC COM USD0.50 PRICE: 239.73 BROKER COMMISSION: 0.93 BROKER: ACADEMY SECURITIES, INC.									
20 Sep 24	LOWES COS INC COM	126.000	-32,778.27	0.00	0.00	32,778.27	0.00	0.00	0.00	
23 Sep 24	SEDOL : 2536763 /LOW	260.14								
Settled	PENSERRASECURITIES / 0.63 LOWE'S COS INC COM USD0.50 PRICE: 260.14 BROKER COMMISSION: 0.63 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

01 Jul 24	LTC PPTYS INC COM	500.000	-17,221.25	0.00	0.00	17,221.25	0.00	0.00	0.00
02 Jul 24	SEDOL : 2498788 /LTC	34.44							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 LTC PROPERTIES INC COM USD0.01 PRICE: 34.44 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
25 Jul 24	LTC PPTYS INC COM	106.000	-4,004.15	0.00	0.00	4,004.15	0.00	0.00	0.00
26 Jul 24	SEDOL : 2498788 /LTC	37.77							
Settled	PENSERRASECURITIES / 0.53 LTC PROPERTIES INC COM USD0.01 PRICE: 37.77 BROKER COMMISSION: 0.53 BROKER: PENSERRASECURITIES								
08 Aug 24	LUMEN TECHNOLOGIES INC	903.000	-4,867.17	0.00	0.00	4,867.17	0.00	0.00	0.00
09 Aug 24	SEDOL : BMDH249 /LUMN	5.38							
Settled	CABRERA CAPITAL MARKETS LLC / 9.03 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 5.38 BROKER COMMISSION: 9.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MADDEN STEVEN LTD COM	201.000	-9,542.48	0.00	0.00	9,542.48	0.00	0.00	0.00
23 Sep 24	SEDOL : 2553911 /SHOO	47.47							
Settled	PENSERRASECURITIES / 1.01 MADDEN(STEVEN)LTD COM USD0.0001 PRICE: 47.47 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
20 Sep 24	MARA HOLDINGS INC COM	1,751.000	-27,219.30	0.00	0.00	27,219.30	0.00	0.00	0.00
23 Sep 24	USD0.0001	15.54							
Settled	SEDOL : BLR7B52 /MARA PENSERRASECURITIES / 8.76 MARA HOLDINGS INC COM USD0.0001 PRICE: 15.54 BROKER COMMISSION: 8.76 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

29 Jul 24	MARSH & MCLENNAN CO'S INC	52.000	-11,432.98	0.00	0.00	11,432.98	0.00	0.00	0.00
30 Jul 24	COM	219.85							
Settled	SEDOL : 2567741 /MMC ACADEMY SECURITIES, INC. / 0.78 MARSH & MCLENNAN COM USD1.00 PRICE: 219.85 BROKER COMMISSION: 0.78 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	MARSH & MCLENNAN CO'S INC	109.000	-24,367.50	0.00	0.00	24,367.50	0.00	0.00	0.00
23 Sep 24	COM	223.55							
Settled	SEDOL : 2567741 /MMC PENSERRASECURITIES / 0.55 MARSH & MCLENNAN COM USD1.00 PRICE: 223.55 BROKER COMMISSION: 0.55 BROKER: PENSERRASECURITIES								
29 Jul 24	MASTERCARD INC CLA	87.000	-38,518.66	0.00	0.00	38,518.66	0.00	0.00	0.00
30 Jul 24	SEDOL : B121557 /MA	442.7282							
Settled	ACADEMY SECURITIES, INC. / 1.31 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 442.7281609 BROKER COMMISSION: 1.31 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	MASTERCARD INC CLA	37.000	-17,359.35	0.00	0.00	17,359.35	0.00	0.00	0.00
19 Aug 24	SEDOL : B121557 /MA	469.1564							
Settled	CABRERA CAPITAL MARKETS LLC / 0.56 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 469.1564864 BROKER COMMISSION: 0.56 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MASTERCARD INC CLA	146.000	-71,940.77	0.00	0.00	71,940.77	0.00	0.00	0.00
23 Sep 24	SEDOL : B121557 /MA	492.74							
Settled	PENSERRASECURITIES / 0.73 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 492.74 BROKER COMMISSION: 0.73 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									
29 Jul 24	MC DONALDS CORP COM	76.000	-19,951.90	0.00	0.00	19,951.90	0.00	0.00	0.00
30 Jul 24	SEDOL : 2550707 /MCD	262.51							
Settled	ACADEMY SECURITIES, INC. / 1.14 MCDONALD'S CORP COM USD0.01 PRICE: 262.51 BROKER COMMISSION: 1.14 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	MC DONALDS CORP COM	159.000	-47,196.77	0.00	0.00	47,196.77	0.00	0.00	0.00
23 Sep 24	SEDOL : 2550707 /MCD	296.83							
Settled	PENSERRASECURITIES / 0.80 MCDONALD'S CORP COM USD0.01 PRICE: 296.83 BROKER COMMISSION: 0.80 BROKER: PENSERRASECURITIES								
16 Aug 24	MEDTRONIC PLC COMMON STOCK	190.000	-16,034.77	0.00	0.00	16,034.77	0.00	0.00	0.00
19 Aug 24	STOCK	84.3785							
Settled	SEDOL : BTN1Y11 /MDT CABRERA CAPITAL MARKETS LLC / 2.85 MEDTRONIC PLC COMMON STOCK PRICE: 84.3785263 BROKER COMMISSION: 2.85 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	MERCK & CO INC NEW COM	268.000	-34,235.34	0.00	0.00	34,235.34	0.00	0.00	0.00
30 Jul 24	SEDOL : 2778844 /MRK	127.7288							
Settled	ACADEMY SECURITIES, INC. / 4.02 MERCK & CO INC COM USD0.50 PRICE: 127.7288059 BROKER COMMISSION: 4.02 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	MERCK & CO INC NEW COM	561.000	-65,735.18	0.00	0.00	65,735.18	0.00	0.00	0.00
23 Sep 24	SEDOL : 2778844 /MRK	117.17							
Settled	PENSERRASECURITIES / 2.81 MERCK & CO INC COM USD0.50 PRICE: 117.17 BROKER COMMISSION: 2.81 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
08 Aug 24	MERITAGE HOMES CORP COM	33.000	-5,893.14	0.00	0.00	5,893.14	0.00	0.00	0.00
09 Aug 24	SEDOL : 2601326 /MTH	178.57							
Settled	CABRERA CAPITAL MARKETS LLC / 0.33 MERITAGE CORP COM USD0.01 PRICE: 178.57 BROKER COMMISSION: 0.33 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	META PLATFORMS INC COM	231.000	-107,845.61	0.00	0.00	107,845.61	0.00	0.00	0.00
30 Jul 24	USD0.000006 CL 'A'	466.8491							
Settled	SEDOL : B7TL820 /META ACADEMY SECURITIES, INC. / 3.47 META PLATFORMS INC COM USD0.000006 CL 'A' PRICE: 466.8490909 BROKER COMMISSION: 3.47 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	META PLATFORMS INC COM	98.000	-51,781.16	0.00	0.00	51,781.16	0.00	0.00	0.00
19 Aug 24	USD0.000006 CL 'A'	528.3642							
Settled	SEDOL : B7TL820 /META CABRERA CAPITAL MARKETS LLC / 1.47 META PLATFORMS INC COM USD0.000006 CL 'A' PRICE: 528.3641836 BROKER COMMISSION: 1.47 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	META PLATFORMS INC COM	387.000	-217,244.39	0.00	0.00	217,244.39	0.00	0.00	0.00
23 Sep 24	USD0.000006 CL 'A'	561.35							
Settled	SEDOL : B7TL820 /META PENSERRASECURITIES / 1.94 META PLATFORMS INC COM USD0.000006 CL 'A' PRICE: 561.35 BROKER COMMISSION: 1.94 BROKER: PENSERRASECURITIES								
16 Aug 24	MICROCHIP TECHNOLOGY INC	130.000	-10,495.49	0.00	0.00	10,495.49	0.00	0.00	0.00
19 Aug 24	COM	80.7195							
Settled	SEDOL : 2592174 /MCHP CABRERA CAPITAL MARKETS LLC / 1.95								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

MICROCHIP TECHNLOGY COM USD0.001 PRICE:
80.7195384 BROKER COMMISSION: 1.95 BROKER:
CABRERA CAPITAL MARKETS LLC

29 Jul 24	MICRON TECH INC COM	116.000	-12,547.48	0.00	0.00	12,547.48	0.00	0.00	0.00
30 Jul 24	SEDOL : 2588184 /MU	108.1529							
Settled	ACADEMY SECURITIES, INC. / 1.74 MICRON TECHNOLOGY COM USD0.10 PRICE: 108.152931 BROKER COMMISSION: 1.74 BROKER: ACADEMY SECURITIES, INC.								
29 Jul 24	MICROSOFT CORP COM	783.000	-335,002.09	0.00	0.00	335,002.09	0.00	0.00	0.00
30 Jul 24	SEDOL : 2588173 /MSFT	427.8293							
Settled	ACADEMY SECURITIES, INC. / 11.75 MICROSOFT CORP COM USD0.00000625 PRICE: 427.8292975 BROKER COMMISSION: 11.75 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	MICROSOFT CORP COM	333.000	-139,396.84	0.00	0.00	139,396.84	0.00	0.00	0.00
19 Aug 24	SEDOL : 2588173 /MSFT	418.5941							
Settled	CABRERA CAPITAL MARKETS LLC / 5.00 MICROSOFT CORP COM USD0.00000625 PRICE: 418.5941141 BROKER COMMISSION: 5.00 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MICROSOFT CORP COM	1,314.000	-571,951.35	0.00	0.00	571,951.35	0.00	0.00	0.00
23 Sep 24	SEDOL : 2588173 /MSFT	435.27							
Settled	PENSERRASECURITIES / 6.57 MICROSOFT CORP COM USD0.00000625 PRICE: 435.27 BROKER COMMISSION: 6.57 BROKER: PENSERRASECURITIES								
01 Jul 24	MID-AMER APT CMNTYS INC COM	300.000	-42,354.75	0.00	0.00	42,354.75	0.00	0.00	0.00
02 Jul 24	SEDOL : 2589132 /MAA	141.18							
Settled	LOOP CAPITAL MARKETS LLC / 0.75 MID-AMER APARTMENT COM USD0.01 PRICE: 141.18 BROKER COMMISSION: 0.75 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
20 Sep 24	MLP VIPER ENERGY INC	720.000	-32,878.80	0.00	0.00	32,878.80	0.00	0.00	0.00
23 Sep 24	SEDOL : BR1YSF0 /NOM	45.66							
Settled	PENSERRASECURITIES / 3.60 VIPER ENERGY INC COM USD0.000001 CL A PRICE: 45.66 BROKER COMMISSION: 3.60 BROKER: PENSERRASECURITIES								
16 Aug 24	MONDELEZ INTL INC COM	200.000	-14,047.22	0.00	0.00	14,047.22	0.00	0.00	0.00
19 Aug 24	SEDOL : B8CKK03 /MDLZ	70.2211							
Settled	CABRERA CAPITAL MARKETS LLC / 3.00 MONDELEZ INTL INC COM PRICE: 70.2211 BROKER COMMISSION: 3.00 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MONGODB INC CL A CL A	183.000	-50,957.27	0.00	0.00	50,957.27	0.00	0.00	0.00
23 Sep 24	SEDOL : BF2FJ99 /MDB	278.45							
Settled	PENSERRASECURITIES / 0.92 MONGODB INC COM USD0.001 CL A PRICE: 278.45 BROKER COMMISSION: 0.92 BROKER: PENSERRASECURITIES								
16 Aug 24	MONOLITHIC PWR SYS INC COM	12.000	-11,002.31	0.00	0.00	11,002.31	0.00	0.00	0.00
19 Aug 24	SEDOL : B01Z7J1 /MPWR	916.8441							
Settled	CABRERA CAPITAL MARKETS LLC / 0.18 MONOLITHIC PWR SYS COM STK USD0.001 PRICE: 916.8441666 BROKER COMMISSION: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MOODYS CORP COM	52.000	-25,722.58	0.00	0.00	25,722.58	0.00	0.00	0.00
23 Sep 24	SEDOL : 2252058 /MCO	494.66							
Settled	PENSERRASECURITIES / 0.26 MOODYS CORP COM USD0.01 PRICE: 494.66 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									
29 Jul 24	MORGAN STANLEY COM STK	123.000	-12,646.36	0.00	0.00	12,646.36	0.00	0.00	0.00
30 Jul 24	USD0.01	102.8009							
Settled	SEDOL : 2262314 /MS ACADEMY SECURITIES, INC. / 1.85 MORGAN STANLEY COM USD0.01 PRICE: 102.8008943 BROKER COMMISSION: 1.85 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	MORGAN STANLEY COM STK	256.000	-26,233.60	0.00	0.00	26,233.60	0.00	0.00	0.00
23 Sep 24	USD0.01	102.47							
Settled	SEDOL : 2262314 /MS PENSERRASECURITIES / 1.28 MORGAN STANLEY COM USD0.01 PRICE: 102.47 BROKER COMMISSION: 1.28 BROKER: PENSERRASECURITIES								
20 Sep 24	MOTOROLA SOLUTIONS INC	54.000	-23,899.05	0.00	0.00	23,899.05	0.00	0.00	0.00
23 Sep 24	SEDOL : B5BKPQ4 /MSI	442.57							
Settled	PENSERRASECURITIES / 0.27 MOTOROLA SOLUTIONS COMSTK PRICE: 442.57 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
20 Sep 24	MP MATERIALS CORP COM	16,448.000	-228,544.96	0.00	0.00	228,544.96	0.00	0.00	0.00
23 Sep 24	USD0.0001 CL A	13.89							
Settled	SEDOL : BN15Y35 /MP PENSERRASECURITIES / 82.24 MP MATERIALS CORP COM USD0.0001 CL A PRICE: 13.89 BROKER COMMISSION: 82.24 BROKER: PENSERRASECURITIES								
16 Aug 24	MSCI INC COM USD0.01	19.000	-10,654.89	0.00	0.00	10,654.89	0.00	0.00	0.00
19 Aug 24	SEDOL : B2972D2 /MSCI	560.7686							
Settled	CABRERA CAPITAL MARKETS LLC / 0.29 MSCI INC COM USD0.01 PRICE: 560.768421 BROKER COMMISSION: 0.29 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									
08 Aug 24	MUELLER INDS INC COM	101.000	-6,800.33	0.00	0.00	6,800.33	0.00	0.00	0.00
09 Aug 24	SEDOL : 2609717 /MLI	67.32							
Settled	CABRERA CAPITAL MARKETS LLC / 1.01 MUELLER INDS INC COM USD0.01 PRICE: 67.32 BROKER COMMISSION: 1.01 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Aug 24	NASDAQ INC	3,000.000	-208,949.70	0.00	0.00	208,949.70	0.00	0.00	0.00
19 Aug 24	SEDOL : 2965107 /NDAQ	69.6349							
Settled	CABRERA CAPITAL MARKETS LLC / 45.00 NASDAQ INC PRICE: 69.6349 BROKER COMMISSION: 45.00 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	NETFLIX INC COM STK	45.000	-28,270.13	0.00	0.00	28,270.13	0.00	0.00	0.00
30 Jul 24	SEDOL : 2857817 /NFLX	628.21							
Settled	ACADEMY SECURITIES, INC. / 0.68 NETFLIX INC COM USD0.001 PRICE: 628.21 BROKER COMMISSION: 0.68 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	NETFLIX INC COM STK	95.000	-66,598.33	0.00	0.00	66,598.33	0.00	0.00	0.00
23 Sep 24	SEDOL : 2857817 /NFLX	701.03							
Settled	PENSERRASECURITIES / 0.48 NETFLIX INC COM USD0.001 PRICE: 701.03 BROKER COMMISSION: 0.48 BROKER: PENSERRASECURITIES								
12 Sep 24	NETSTREIT CORP COM USD0.01	1,300.000	-22,037.60	0.00	0.00	22,037.60	0.00	0.00	0.00
13 Sep 24	SEDOL : BMFLYL0 /NTST	16.945							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.10 NETSTREIT CORP COM USD0.01 PRICE: 16.945 BROKER COMMISSION: 9.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	NEWELL BRANDS INC COM	2,975.000	-22,148.88	0.00	0.00	22,148.88	0.00	0.00	0.00
23 Sep 24	SEDOL : 2635701 /NWL	7.44							
Settled	PENSERRASECURITIES / 14.88 NEWELL BRANDS INC COM USD1 PRICE: 7.44 BROKER COMMISSION: 14.88 BROKER: PENSERRASECURITIES								
29 Jul 24	NEXTERA ENERGY INC COM	200.000	-14,858.00	0.00	0.00	14,858.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2328915 /NEE	74.275							
Settled	ACADEMY SECURITIES, INC. / 3.00 NEXTERA ENERGY INC COM USD0.01 PRICE: 74.275 BROKER COMMISSION: 3.00 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	NEXTERA ENERGY INC COM	472.000	-39,065.08	0.00	0.00	39,065.08	0.00	0.00	0.00
23 Sep 24	SEDOL : 2328915 /NEE	82.76							
Settled	PENSERRASECURITIES / 2.36 NEXTERA ENERGY INC COM USD0.01 PRICE: 82.76 BROKER COMMISSION: 2.36 BROKER: PENSERRASECURITIES								
16 Aug 24	NIKE INC CL B	180.000	-15,020.26	0.00	0.00	15,020.26	0.00	0.00	0.00
19 Aug 24	SEDOL : 2640147 /NKE	83.4309							
Settled	CABRERA CAPITAL MARKETS LLC / 2.70 NIKE INC CLASS'B'COM NPV PRICE: 83.4308888 BROKER COMMISSION: 2.70 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	NORTHERN OIL & GAS INC COM	715.000	-26,537.23	0.00	0.00	26,537.23	0.00	0.00	0.00
23 Sep 24	NEW	37.11							
Settled	SEDOL : BN6RJM0 /NOG PENSERRASECURITIES / 3.58 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 37.11 BROKER COMMISSION: 3.58 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									
29 Jul 24	NVIDIA CORP COM	2,505.000	-280,523.43	0.00	0.00	280,523.43	0.00	0.00	0.00
30 Jul 24	SEDOL : 2379504 /NVDA	111.9704							
Settled	ACADEMY SECURITIES, INC. / 37.58 NVIDIA CORP COM USD0.001 PRICE: 111.9703992 BROKER COMMISSION: 37.58 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	NVIDIA CORP COM	1,062.000	-132,227.18	0.00	0.00	132,227.18	0.00	0.00	0.00
19 Aug 24	SEDOL : 2379504 /NVDA	124.4927							
Settled	CABRERA CAPITAL MARKETS LLC / 15.93 NVIDIA CORP COM USD0.001 PRICE: 124.4927024 BROKER COMMISSION: 15.93 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	OCCIDENTAL PETROLEUM CORP	2,003.000	-103,444.94	0.00	0.00	103,444.94	0.00	0.00	0.00
23 Sep 24	SEDOL : 2655408 /OXY	51.64							
Settled	PENSERRASECURITIES / 10.02 OCCIDENTAL PETROLEUM CORP USD0.20 PRICE: 51.64 BROKER COMMISSION: 10.02 BROKER: PENSERRASECURITIES								
23 Jul 24	OMEGA HEALTHCARE INVS INC	600.000	-22,170.00	0.00	0.00	22,170.00	0.00	0.00	0.00
24 Jul 24	REIT	36.950001							
Settled	SEDOL : 2043274 /OHI NORTHERN TRUST CO LDN OMEGA HEALTHCARE I REIT USD0.10 PRICE: 36.95 NET BROKER: NORTHERN TRUST CO LDN								
16 Aug 24	ONEOK INC COM STK	150.000	-13,146.12	0.00	0.00	13,146.12	0.00	0.00	0.00
19 Aug 24	SEDOL : 2130109 /OKE	87.6258							
Settled	CABRERA CAPITAL MARKETS LLC / 2.25 ONEOK INC COM NPV PRICE: 87.6258 BROKER COMMISSION: 2.25 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

29 Jul 24	ORACLE CORP COM	166.000	-23,036.65	0.00	0.00	23,036.65	0.00	0.00	0.00
30 Jul 24	SEDOL : 2661568 /ORCL	138.76							
Settled	ACADEMY SECURITIES, INC. / 2.49 ORACLE CORPORATION COM USD0.01 PRICE: 138.76 BROKER COMMISSION: 2.49 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	ORACLE CORP COM	348.000	-58,465.74	0.00	0.00	58,465.74	0.00	0.00	0.00
23 Sep 24	SEDOL : 2661568 /ORCL	168.00							
Settled	PENSERRASECURITIES / 1.74 ORACLE CORPORATION COM USD0.01 PRICE: 168.0 BROKER COMMISSION: 1.74 BROKER: PENSERRASECURITIES								
16 Aug 24	PALANTIR TECHNOLOGIES INC CL A	500.000	-16,115.25	0.00	0.00	16,115.25	0.00	0.00	0.00
19 Aug 24	CL A	32.2155							
Settled	SEDOL : BN78DQ4 /PLTR CABRERA CAPITAL MARKETS LLC / 7.50 PALANTIR TECH INC COM USD0.001 CLASS A PRICE: 32.2155 BROKER COMMISSION: 7.50 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	PALO ALTO NETWORKS INC COM	32.000	-10,334.20	0.00	0.00	10,334.20	0.00	0.00	0.00
30 Jul 24	USD0.0001	322.9286							
Settled	SEDOL : B87ZMX0 /PANW ACADEMY SECURITIES, INC. / 0.48 PALO ALTO NETWORKS INC COM USD0.0001 PRICE: 322.92875 BROKER COMMISSION: 0.48 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	PALO ALTO NETWORKS INC COM	68.000	-23,128.50	0.00	0.00	23,128.50	0.00	0.00	0.00
23 Sep 24	USD0.0001	340.12							
Settled	SEDOL : B87ZMX0 /PANW PENSERRASECURITIES / 0.34 PALO ALTO NETWORKS INC COM USD0.0001 PRICE: 340.12 BROKER COMMISSION: 0.34 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

20 Sep 24	PARKER-HANNIFIN CORP COM	42.000	-26,198.55	0.00	0.00	26,198.55	0.00	0.00	0.00
23 Sep 24	SEDOL : 2671501 /PH	623.77							
Settled	PENSERRASECURITIES / 0.21 PARKER-HANNIFIN CP COM USD0.50 PRICE: 623.77 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
20 Sep 24	PATRICK INDS INC COM	93.000	-13,667.75	0.00	0.00	13,667.75	0.00	0.00	0.00
23 Sep 24	SEDOL : 2673154 /PATK	146.96							
Settled	PENSERRASECURITIES / 0.47 PATRICK INDS INC COM NPV PRICE: 146.96 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES								
20 Sep 24	PATTERSON-UTI ENERGY INC COM	5,208.000	-43,617.00	0.00	0.00	43,617.00	0.00	0.00	0.00
23 Sep 24	SEDOL : 2672537 /PTEN	8.37							
Settled	PENSERRASECURITIES / 26.04 PATTERSON UTI ENEG COM USD0.01 PRICE: 8.37 BROKER COMMISSION: 26.04 BROKER: PENSERRASECURITIES								
16 Aug 24	PAYCHEX INC COM	82.000	-10,264.65	0.00	0.00	10,264.65	0.00	0.00	0.00
19 Aug 24	SEDOL : 2674458 /PAYX	125.1637							
Settled	CABRERA CAPITAL MARKETS LLC / 1.23 PAYCHEX INC COM USD0.01 PRICE: 125.1636585 BROKER COMMISSION: 1.23 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	PEABODY ENERGY CORP NEW	2,277.000	-54,454.46	0.00	0.00	54,454.46	0.00	0.00	0.00
23 Sep 24	SEDOL : BDVPZV0 /BTU	23.91							
Settled	PENSERRASECURITIES / 11.39 PEABODY ENERGY CO COM USD0.01 PRICE: 23.91 BROKER COMMISSION: 11.39 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
29 Jul 24	PEPSICO INC COM	146.000	-25,298.15	0.00	0.00	25,298.15	0.00	0.00	0.00
30 Jul 24	SEDOL : 2681511 /PEP	173.26							
Settled	ACADEMY SECURITIES, INC. / 2.19 PEPSICO INC CAP USD0.016666 PRICE: 173.26 BROKER COMMISSION: 2.19 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	PEPSICO INC COM	304.000	-52,040.24	0.00	0.00	52,040.24	0.00	0.00	0.00
23 Sep 24	SEDOL : 2681511 /PEP	171.18							
Settled	PENSERRASECURITIES / 1.52 PEPSICO INC CAP USD0.016666 PRICE: 171.18 BROKER COMMISSION: 1.52 BROKER: PENSERRASECURITIES								
29 Jul 24	PFIZER INC COM	500.000	-15,350.00	0.00	0.00	15,350.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2684703 /PFE	30.685							
Settled	ACADEMY SECURITIES, INC. / 7.50 PFIZER INC COM USD0.05 PRICE: 30.685 BROKER COMMISSION: 7.50 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	PFIZER INC COM	1,352.000	-39,782.60	0.00	0.00	39,782.60	0.00	0.00	0.00
23 Sep 24	SEDOL : 2684703 /PFE	29.42							
Settled	PENSERRASECURITIES / 6.76 PFIZER INC COM USD0.05 PRICE: 29.42 BROKER COMMISSION: 6.76 BROKER: PENSERRASECURITIES								
29 Jul 24	PHILIP MORRIS INTL COM STK NPV	164.000	-18,717.14	0.00	0.00	18,717.14	0.00	0.00	0.00
30 Jul 24	SEDOL : B2PKRQ3 /PM	114.1139							
Settled	ACADEMY SECURITIES, INC. / 2.46 PHILIP MORRIS INTL COM STK NPV PRICE: 114.1139024 BROKER COMMISSION: 2.46 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	PHILIP MORRIS INTL COM STK NPV	344.000	-41,553.48	0.00	0.00	41,553.48	0.00	0.00	0.00
23 Sep 24	SEDOL : B2PKRQ3 /PM	120.79							
Settled	PENSERRASECURITIES / 1.72								

◆ 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

PHILIP MORRIS INTL COM STK NPV PRICE: 120.79
 BROKER COMMISSION: 1.72 BROKER:
 PENSERRASECURITIES

23 Aug 24	PHILLIPS EDISON & CO INC COM	300.000	-10,935.00	0.00	0.00	10,935.00	0.00	0.00	0.00
26 Aug 24	NEW COM NEW	36.450001							
Settled	SEDOL : BN48ZR2 /PECO STATE STREET BANK AND TRUST CO. PHILLIPS EDISON & COM USD0.01 PRICE: 36.45 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	PJT PARTNERS INC COM CLA COM	140.000	-18,955.30	0.00	0.00	18,955.30	0.00	0.00	0.00
23 Sep 24	CLA	135.39							
Settled	SEDOL : BYNWB63 /PJT PENSERRASECURITIES / 0.70 PJT PARTNERS INC COM USD0.01 PRICE: 135.39 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								
20 Sep 24	PNC FINANCIAL SERVICES GROUP	130.000	-24,227.45	0.00	0.00	24,227.45	0.00	0.00	0.00
23 Sep 24	COM STK	186.36							
Settled	SEDOL : 2692665 /PNC PENSERRASECURITIES / 0.65 PNC FINANCIAL SVCS COM USD5 PRICE: 186.36 BROKER COMMISSION: 0.65 BROKER: PENSERRASECURITIES								
29 Jul 24	PROCTER & GAMBLE COM NPV	250.000	-42,578.75	0.00	0.00	42,578.75	0.00	0.00	0.00
30 Jul 24	SEDOL : 2704407 /PG	170.30							
Settled	ACADEMY SECURITIES, INC. / 3.75 PROCTER & GAMBLE COM NPV PRICE: 170.3 BROKER COMMISSION: 3.75 BROKER: ACADEMY SECURITIES, INC.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
16 Aug 24	PROCTER & GAMBLE COM NPV	105.000	-17,665.99	0.00	0.00	17,665.99	0.00	0.00	0.00
19 Aug 24	SEDOL : 2704407 /PG	168.2325							
Settled	CABRERA CAPITAL MARKETS LLC / 1.58 PROCTER & GAMBLE COM NPV PRICE: 168.2324761 BROKER COMMISSION: 1.58 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	PROCTER & GAMBLE COM NPV	416.000	-72,477.60	0.00	0.00	72,477.60	0.00	0.00	0.00
23 Sep 24	SEDOL : 2704407 /PG	174.22							
Settled	PENSERRASECURITIES / 2.08 PROCTER & GAMBLE COM NPV PRICE: 174.22 BROKER COMMISSION: 2.08 BROKER: PENSERRASECURITIES								
29 Jul 24	PROGRESSIVE CORP OH COM	62.000	-13,296.21	0.00	0.00	13,296.21	0.00	0.00	0.00
30 Jul 24	SEDOL : 2705024 /PGR	214.44							
Settled	ACADEMY SECURITIES, INC. / 0.93 PROGRESSIVE CP(OH) COM USD1 PRICE: 214.44 BROKER COMMISSION: 0.93 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	PROGRESSIVE CORP OH COM	129.000	-33,442.61	0.00	0.00	33,442.61	0.00	0.00	0.00
23 Sep 24	SEDOL : 2705024 /PGR	259.24							
Settled	PENSERRASECURITIES / 0.65 PROGRESSIVE CP(OH) COM USD1 PRICE: 259.24 BROKER COMMISSION: 0.65 BROKER: PENSERRASECURITIES								
20 Sep 24	PROGYNY INC COM	10,555.000	-175,476.88	0.00	0.00	175,476.88	0.00	0.00	0.00
23 Sep 24	SEDOL : BKWD3M9 /PGNY	16.62							
Settled	PENSERRASECURITIES / 52.78 PROGYNY INC COM USD0.0001 PRICE: 16.62 BROKER COMMISSION: 52.78 BROKER: PENSERRASECURITIES								
01 Jul 24	PROLOGIS INC COM	800.000	-89,562.00	0.00	0.00	89,562.00	0.00	0.00	0.00
02 Jul 24	SEDOL : B44WZD7 /PLD	111.95							
Settled	LOOP CAPITAL MARKETS LLC / 2.00								

◆ 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

PROLOGIS INC COM USD0.01 PRICE: 111.95 BROKER COMMISSION: 2.00 BROKER: LOOP CAPITAL MARKETS LLC									
15 Jul 24	PROLOGIS INC COM	100.000	-12,114.00	0.00	0.00	12,114.00	0.00	0.00	0.00
16 Jul 24	SEDOL : B44WZD7 /PLD	121.139999							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 121.14 NET BROKER: STATE STREET BANK AND TRUST CO.								
PROLOGIS INC COM USD0.01 PRICE: 121.14 NET BROKER: STATE STREET BANK AND TRUST CO.									
15 Jul 24	PROLOGIS INC COM	500.000	-60,570.00	0.00	0.00	60,570.00	0.00	0.00	0.00
16 Jul 24	SEDOL : B44WZD7 /PLD	121.139999							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 121.14 NET BROKER: STATE STREET BANK AND TRUST CO.								
PROLOGIS INC COM USD0.01 PRICE: 121.14 NET BROKER: STATE STREET BANK AND TRUST CO.									
23 Jul 24	PROLOGIS INC COM	100.000	-12,568.00	0.00	0.00	12,568.00	0.00	0.00	0.00
24 Jul 24	SEDOL : B44WZD7 /PLD	125.68							
Settled	NORTHERN TRUST CO LDN PROLOGIS INC COM USD0.01 PRICE: 125.68 NET BROKER: NORTHERN TRUST CO LDN								
PROLOGIS INC COM USD0.01 PRICE: 125.68 NET BROKER: NORTHERN TRUST CO LDN									
29 Jul 24	PROLOGIS INC COM	98.000	-12,116.23	0.00	0.00	12,116.23	0.00	0.00	0.00
30 Jul 24	SEDOL : B44WZD7 /PLD	123.62							
Settled	ACADEMY SECURITIES, INC. / 1.47 PROLOGIS INC COM USD0.01 PRICE: 123.62 BROKER COMMISSION: 1.47 BROKER: ACADEMY SECURITIES, INC.								
PROLOGIS INC COM USD0.01 PRICE: 123.62 BROKER COMMISSION: 1.47 BROKER: ACADEMY SECURITIES, INC.									
22 Aug 24	PROLOGIS INC COM	200.000	-25,196.00	0.00	0.00	25,196.00	0.00	0.00	0.00
23 Aug 24	SEDOL : B44WZD7 /PLD	125.980003							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 125.98 NET BROKER: STATE STREET BANK AND TRUST CO.								
PROLOGIS INC COM USD0.01 PRICE: 125.98 NET BROKER: STATE STREET BANK AND TRUST CO.									

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	PROLOGIS INC COM	204.000	-25,596.90	0.00	0.00	25,596.90	0.00	0.00	0.00
23 Sep 24	SEDOL : B44WZD7 /PLD	125.47							
Settled	PENSERRASECURITIES / 1.02 PROLOGIS INC COM USD0.01 PRICE: 125.47 BROKER COMMISSION: 1.02 BROKER: PENSERRASECURITIES								
27 Sep 24	PROLOGIS INC COM	300.000	-37,677.00	0.00	0.00	37,677.00	0.00	0.00	0.00
30 Sep 24	SEDOL : B44WZD7 /PLD	125.589996							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 125.59 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Sep 24	PROLOGIS INC COM	100.000	-12,628.00	0.00	0.00	12,628.00	0.00	0.00	0.00
01 Oct 24	SEDOL : B44WZD7 /PLD	126.279999							
Pending	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 126.28 NET BROKER: STATE STREET BANK AND TRUST CO.								
02 Jul 24	PROTAGONIST THERAPEUTICS INC	8,159.000	-282,342.20	0.00	0.00	282,342.20	0.00	0.00	0.00
03 Jul 24	COM	34.59							
Settled	SEDOL : BDCBCD8 /PTGX CABRERA CAPITAL MARKETS LLC / 122.39 PROTAGONIST THERAP COM USD0.00001 PRICE: 34.59 BROKER COMMISSION: 122.39 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Aug 24	PRUDENTIAL FINL INC COM	91.000	-10,448.51	0.00	0.00	10,448.51	0.00	0.00	0.00
19 Aug 24	SEDOL : 2819118 /PRU	114.8037							
Settled	CABRERA CAPITAL MARKETS LLC / 1.37 PRUDENTIAL FINL COM USD0.01 PRICE: 114.8037362 BROKER COMMISSION: 1.37 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									
16 Aug 24	PUB SERVICE ENTERPRISE GROUP	130.000	-10,510.27	0.00	0.00	10,510.27	0.00	0.00	0.00
19 Aug 24	INC COM	80.8332							
Settled	SEDOL : 2707677 /PEG CABRERA CAPITAL MARKETS LLC / 1.95 PUBLIC SERVICE ENT COM NPV PRICE: 80.8332307 BROKER COMMISSION: 1.95 BROKER: CABRERA CAPITAL MARKETS LLC								
01 Jul 24	PUB STORAGE COM	100.000	-28,313.25	0.00	0.00	28,313.25	0.00	0.00	0.00
02 Jul 24	SEDOL : 2852533 /PSA	283.13							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 PUBLIC STORAGE COM USD0.10 PRICE: 283.13 BROKER COMMISSION: 0.25 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	PUB STORAGE COM	100.000	-30,204.00	0.00	0.00	30,204.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2852533 /PSA	302.040009							
Settled	STATE STREET BANK AND TRUST CO. PUBLIC STORAGE COM USD0.10 PRICE: 302.04 NET BROKER: STATE STREET BANK AND TRUST CO.								
23 Jul 24	PUB STORAGE COM	100.000	-30,197.00	0.00	0.00	30,197.00	0.00	0.00	0.00
24 Jul 24	SEDOL : 2852533 /PSA	301.970001							
Settled	STATE STREET BANK AND TRUST CO. PUBLIC STORAGE COM USD0.10 PRICE: 301.97 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Sep 24	PUB STORAGE COM	100.000	-36,387.00	0.00	0.00	36,387.00	0.00	0.00	0.00
01 Oct 24	SEDOL : 2852533 /PSA	363.869995							
Pending	STATE STREET BANK AND TRUST CO. PUBLIC STORAGE COM USD0.10 PRICE: 363.87 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							
	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Sep 24	PURE STORAGE INC CL A CL A	1,236.000	-62,696.10	0.00	0.00	62,696.10	0.00	0.00	0.00
23 Sep 24	SEDOL : BYZ62T3 /PSTG	50.72							
Settled	PENSERRASECURITIES / 6.18 PURE STORAGE INC COM USD0.0001 CL A PRICE: 50.72 BROKER COMMISSION: 6.18 BROKER: PENSERRASECURITIES								
29 Jul 24	QUALCOMM INC COM	118.000	-21,193.83	0.00	0.00	21,193.83	0.00	0.00	0.00
30 Jul 24	SEDOL : 2714923 /QCOM	179.5937							
Settled	ACADEMY SECURITIES, INC. / 1.77 QUALCOMM INC COM USD0.0001 PRICE: 179.5937288 BROKER COMMISSION: 1.77 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	QUALCOMM INC COM	247.000	-41,724.48	0.00	0.00	41,724.48	0.00	0.00	0.00
23 Sep 24	SEDOL : 2714923 /QCOM	168.92							
Settled	PENSERRASECURITIES / 1.24 QUALCOMM INC COM USD0.0001 PRICE: 168.92 BROKER COMMISSION: 1.24 BROKER: PENSERRASECURITIES								
02 Aug 24	QUANEX BLDG PRODS CORP COM	1,569.000	-48,573.73	0.00	0.00	48,573.73	0.00	0.00	0.00
05 Aug 24	STK	30.9434							
Settled	SEDOL : B2QXCJ9 /NX CABRERA CAPITAL MARKETS LLC / 23.54 QUANEX BLDG PRODS COM STK USD0.01 PRICE: 30.943397 BROKER COMMISSION: 23.54 BROKER: CABRERA CAPITAL MARKETS LLC								
25 Jul 24	QUIDELORTHO CORPORATION COM	6,875.000	-262,934.38	0.00	0.00	262,934.38	0.00	0.00	0.00
26 Jul 24	USD0.001	38.24							
Settled	SEDOL : BM9VY27 /QDEL PENSERRASECURITIES / 34.38 QUIDELORTHO COM USD0.001 PRICE: 38.24 BROKER COMMISSION: 34.38 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	QUIDELORTHO CORPORATION COM	896.000	-40,682.88	0.00	0.00	40,682.88	0.00	0.00	0.00
23 Sep 24	USD0.001	45.40							
Settled	SEDOL : BM9VY27 /QDEL PENSERRASECURITIES / 4.48 QUIDELORTHO CORP COM USD0.001 PRICE: 45.4 BROKER COMMISSION: 4.48 BROKER: PENSERRASECURITIES								
20 Sep 24	READY CAP CORP	1,078.000	-8,597.05	0.00	0.00	8,597.05	0.00	0.00	0.00
23 Sep 24	SEDOL : BDFS3G6 /RC	7.97							
Settled	PENSERRASECURITIES / 5.39 READY CAP CORP COM PRICE: 7.97 BROKER COMMISSION: 5.39 BROKER: PENSERRASECURITIES								
01 Jul 24	REALTY INCOME CORP COM	700.000	-36,653.75	0.00	0.00	36,653.75	0.00	0.00	0.00
02 Jul 24	SEDOL : 2724193 /O	52.36							
Settled	LOOP CAPITAL MARKETS LLC / 1.75 REALTY INCOME CORP COM USD1 PRICE: 52.36 BROKER COMMISSION: 1.75 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	REALTY INCOME CORP COM	500.000	-27,990.00	0.00	0.00	27,990.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2724193 /O	55.98							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 55.98 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Aug 24	REALTY INCOME CORP COM	220.000	-13,218.55	0.00	0.00	13,218.55	0.00	0.00	0.00
19 Aug 24	SEDOL : 2724193 /O	60.0693							
Settled	CABRERA CAPITAL MARKETS LLC / 3.30 REALTY INCOME CORP COM USD1 PRICE: 60.0693181 BROKER COMMISSION: 3.30 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

23 Aug 24	REALTY INCOME CORP COM	200.000	-12,218.00	0.00	0.00	12,218.00	0.00	0.00	0.00
26 Aug 24	SEDOL : 2724193 /O	61.09							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 61.09 NET BROKER: STATE STREET BANK AND TRUST CO.								
12 Sep 24	REALTY INCOME CORP COM	400.000	-24,964.00	0.00	0.00	24,964.00	0.00	0.00	0.00
13 Sep 24	SEDOL : 2724193 /O	62.41							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 62.41 NET BROKER: STATE STREET BANK AND TRUST CO.								
12 Sep 24	REALTY INCOME CORP COM	100.000	-6,216.20	0.00	0.00	6,216.20	0.00	0.00	0.00
13 Sep 24	SEDOL : 2724193 /O	62.155							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 REALTY INCOME CORP COM USD1 PRICE: 62.155 BROKER COMMISSION: 0.70 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
20 Sep 24	REALTY INCOME CORP COM	561.000	-34,577.24	0.00	0.00	34,577.24	0.00	0.00	0.00
23 Sep 24	SEDOL : 2724193 /O	61.63							
Settled	PENSERRASECURITIES / 2.81 REALTY INCOME CORP COM USD1 PRICE: 61.63 BROKER COMMISSION: 2.81 BROKER: PENSERRASECURITIES								
27 Sep 24	REALTY INCOME CORP COM	400.000	-25,092.00	0.00	0.00	25,092.00	0.00	0.00	0.00
30 Sep 24	SEDOL : 2724193 /O	62.73							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 62.73 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

30 Sep 24	REALTY INCOME CORP COM	200.000	-12,684.00	0.00	0.00	12,684.00	0.00	0.00	0.00
01 Oct 24	SEDOL : 2724193 /O	63.419998							
Pending	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 63.42 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Jul 24	REGENCY CTRS CORP COM	200.000	-12,838.00	0.00	0.00	12,838.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2726177 /REG	64.190002							
Settled	STATE STREET BANK AND TRUST CO. REGENCY CENTERS COM USD0.01 PRICE: 64.19 NET BROKER: STATE STREET BANK AND TRUST CO.								
29 Jul 24	REGENERON PHARMACEUTICALS	11.000	-11,844.64	0.00	0.00	11,844.64	0.00	0.00	0.00
30 Jul 24	INC COM	1,076.77							
Settled	SEDOL : 2730190 /REGN ACADEMY SECURITIES, INC. / 0.17 REGENERON PHARMACE COM USD0.001 PRICE: 1076.77 BROKER COMMISSION: 0.17 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	REGENERON PHARMACEUTICALS	23.000	-26,335.81	0.00	0.00	26,335.81	0.00	0.00	0.00
23 Sep 24	INC COM	1,145.03							
Settled	SEDOL : 2730190 /REGN PENSERRASECURITIES / 0.12 REGENERON PHARMACE COM USD0.001 PRICE: 1145.03 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
25 Jul 24	REGENXBIO INC COM	496.000	-7,139.92	0.00	0.00	7,139.92	0.00	0.00	0.00
26 Jul 24	SEDOL : BZ0G875 /RGNX	14.39							
Settled	PENSERRASECURITIES / 2.48 REGENXBIO INC COM USD0.0001 PRICE: 14.39 BROKER COMMISSION: 2.48 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									
08 Aug 24	RENASANT CORP COM	922.000	-29,955.78	0.00	0.00	29,955.78	0.00	0.00	0.00
09 Aug 24	SEDOL : 2670809 /RNST	32.48							
Settled	CABRERA CAPITAL MARKETS LLC / 9.22 RENASANT CORPORATI COM USD5 PRICE: 32.48 BROKER COMMISSION: 9.22 BROKER: CABRERA CAPITAL MARKETS LLC								
23 Jul 24	RETAIL OPPORTUNITY INVTS CORP	1,000.000	-13,480.00	0.00	0.00	13,480.00	0.00	0.00	0.00
24 Jul 24	COM STK	13.48							
Settled	SEDOL : B28YD08 /ROIC STATE STREET BANK AND TRUST CO. RETAIL OPPORTUNITY COM STK USD0.0001 PRICE: 13.48 NET BROKER: STATE STREET BANK AND TRUST CO.								
23 Jul 24	REXFORD INDL RLTY INC COM	300.000	-14,823.00	0.00	0.00	14,823.00	0.00	0.00	0.00
24 Jul 24	SEDOL : BC9ZHL9 /REXR	49.41							
Settled	NORTHERN TRUST CO LDN REXFORD INDUSTRIAL COM USD0.01 PRICE: 49.41 NET BROKER: NORTHERN TRUST CO LDN								
08 Aug 24	ROBERT HALF INC COM USD0.001	92.000	-5,600.04	0.00	0.00	5,600.04	0.00	0.00	0.00
09 Aug 24	SEDOL : 2110703 /RHI	60.86							
Settled	CABRERA CAPITAL MARKETS LLC / 0.92 ROBERT HALF INC COM USD0.001 PRICE: 60.86 BROKER COMMISSION: 0.92 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ROIVANT SCIENCES LTD COM	5,120.000	-61,312.00	0.00	0.00	61,312.00	0.00	0.00	0.00
23 Sep 24	0.0000000341740141	11.97							
Settled	SEDOL : BMW4NZ9 /ROIV PENSERRASECURITIES / 25.60 ROIVANT SCIENCES L COM 0.00000003 PRICE: 11.97 BROKER COMMISSION: 25.60 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
16 Aug 24	ROSS STORES INC COM	83.000	-12,249.35	0.00	0.00	12,249.35	0.00	0.00	0.00
19 Aug 24	SEDOL : 2746711 /ROST	147.5675							
Settled	CABRERA CAPITAL MARKETS LLC / 1.25 ROSS STORES INC COM USD0.01 PRICE: 147.5674698 BROKER COMMISSION: 1.25 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	RTX CORPORATION COMSTK	140.000	-16,030.70	0.00	0.00	16,030.70	0.00	0.00	0.00
30 Jul 24	SEDOL : BM5M5Y3 /RTX	114.49							
Settled	ACADEMY SECURITIES, INC. / 2.10 RTX CORPORATION COMSTK PRICE: 114.49 BROKER COMMISSION: 2.10 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	RTX CORPORATION COMSTK	294.000	-34,737.57	0.00	0.00	34,737.57	0.00	0.00	0.00
23 Sep 24	SEDOL : BM5M5Y3 /RTX	118.15							
Settled	PENSERRASECURITIES / 1.47 RTX CORPORATION COMSTK PRICE: 118.15 BROKER COMMISSION: 1.47 BROKER: PENSERRASECURITIES								
30 Sep 24	RXO LLC COM	2,606.000	-72,981.03	0.00	0.00	72,981.03	0.00	0.00	0.00
01 Oct 24	SEDOL : BN6QSL9 /RXO	28.00							
Pending	CABRERA CAPITAL MARKETS LLC / 13.03 RXO INC COM USD0.001 PRICE: 28.0 BROKER COMMISSION: 13.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Jul 24	RYMAN HOSPITALITY PPTYS INC	100.000	-10,220.00	0.00	0.00	10,220.00	0.00	0.00	0.00
16 Jul 24	COM	102.199997							
Settled	SEDOL : B8QV5C9 /RHP STATE STREET BANK AND TRUST CO. RYMAN HOSPITALITY COM USD0.01 PRICE: 102.2 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		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

29 Jul 24	S&P GLOBAL INC COM	33.000	-16,164.56	0.00	0.00	16,164.56	0.00	0.00	0.00
30 Jul 24	SEDOL : BYV2325 /SPGI	489.82							
Settled	ACADEMY SECURITIES, INC. / 0.50 S&P GLOBAL INC COM USD1 PRICE: 489.82 BROKER COMMISSION: 0.50 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	S&P GLOBAL INC COM	70.000	-36,657.25	0.00	0.00	36,657.25	0.00	0.00	0.00
23 Sep 24	SEDOL : BYV2325 /SPGI	523.67							
Settled	PENSERRASECURITIES / 0.35 S&P GLOBAL INC COM USD1 PRICE: 523.67 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
12 Sep 24	SAFEHOLD INC NEW COM	600.000	-15,412.20	0.00	0.00	15,412.20	0.00	0.00	0.00
13 Sep 24	SEDOL : BMDBB99 /SAFE	25.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.20 SAFEHOLD INC COM USD0.01 PRICE: 25.68 BROKER COMMISSION: 4.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Jul 24	SALESFORCE INC COM USD0.001	100.000	-25,992.50	0.00	0.00	25,992.50	0.00	0.00	0.00
30 Jul 24	SEDOL : 2310525 /CRM	259.91							
Settled	ACADEMY SECURITIES, INC. / 1.50 SALESFORCE INC COM USD0.001 PRICE: 259.91 BROKER COMMISSION: 1.50 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	SALESFORCE INC COM USD0.001	207.000	-55,228.64	0.00	0.00	55,228.64	0.00	0.00	0.00
23 Sep 24	SEDOL : 2310525 /CRM	266.80							
Settled	PENSERRASECURITIES / 1.04 SALESFORCE INC COM USD0.001 PRICE: 266.8 BROKER COMMISSION: 1.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

30 Jul 24	SCHNEIDER NATL INC WIS CL B CL	5,157.000	-138,284.96	0.00	0.00	138,284.96	0.00	0.00	0.00
31 Jul 24	B	26.80							
Settled	SEDOL : BYVN953 /SNDR CABRERA CAPITAL MARKETS LLC / 77.36 SCHNEIDER NATL INC COM NPV CL B PRICE: 26.8 BROKER COMMISSION: 77.36 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	SCHNEIDER NATL INC WIS CL B CL	1,161.000	-32,351.27	0.00	0.00	32,351.27	0.00	0.00	0.00
23 Sep 24	B	27.86							
Settled	SEDOL : BYVN953 /SNDR PENSERRASECURITIES / 5.81 SCHNEIDER NATL INC COM NPV CL B PRICE: 27.86 BROKER COMMISSION: 5.81 BROKER: PENSERRASECURITIES								
16 Aug 24	SCHWAB CHARLES CORP COM	220.000	-14,382.81	0.00	0.00	14,382.81	0.00	0.00	0.00
19 Aug 24	NEW	65.3614							
Settled	SEDOL : 2779397 /SCHW CABRERA CAPITAL MARKETS LLC / 3.30 SCHWAB(CHARLES)CP COM USD0.01 PRICE: 65.361409 BROKER COMMISSION: 3.30 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	SEMTECH CORP COM	1,137.000	-52,307.69	0.00	0.00	52,307.69	0.00	0.00	0.00
23 Sep 24	SEDOL : 2795542 /SMTC	46.00							
Settled	PENSERRASECURITIES / 5.69 SEMTECH CORP COM STK USD0.01 PRICE: 46.0 BROKER COMMISSION: 5.69 BROKER: PENSERRASECURITIES								
20 Sep 24	SENTINELONE INC CL A COM CL A	2,969.000	-72,458.45	0.00	0.00	72,458.45	0.00	0.00	0.00
23 Sep 24	COM	24.40							
Settled	SEDOL : BP7L1B8 /S PENSERRASECURITIES / 14.85								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

SENTINELONE INC COM USD0.0001 CL A PRICE:
24.4 BROKER COMMISSION: 14.85 BROKER:
PENSERRASECURITIES

29 Jul 24	SERVICENOW INC COM USD0.001	22.000	-17,734.48	0.00	0.00	17,734.48	0.00	0.00	0.00
30 Jul 24	SEDOL : B80NXX8 /NOW	806.0977							
Settled	ACADEMY SECURITIES, INC. / 0.33 SERVICENOW INC COM USD0.001 PRICE: 806.0977272 BROKER COMMISSION: 0.33 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	SERVICENOW INC COM USD0.001	45.000	-42,181.43	0.00	0.00	42,181.43	0.00	0.00	0.00
23 Sep 24	SEDOL : B80NXX8 /NOW	937.36							
Settled	PENSERRASECURITIES / 0.23 SERVICENOW INC COM USD0.001 PRICE: 937.36 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	SHAKE SHACK INC CL A CL A	156.000	-16,683.42	0.00	0.00	16,683.42	0.00	0.00	0.00
23 Sep 24	SEDOL : BV0LCR0 /SHAK	106.94							
Settled	PENSERRASECURITIES / 0.78 SHAKE SHACK INC COM USD0.01 'A' PRICE: 106.94 BROKER COMMISSION: 0.78 BROKER: PENSERRASECURITIES								
20 Sep 24	SHERWIN-WILLIAMS CO COM	77.000	-29,146.43	0.00	0.00	29,146.43	0.00	0.00	0.00
23 Sep 24	SEDOL : 2804211 /SHW	378.52							
Settled	PENSERRASECURITIES / 0.39 SHERWIN-WILLIAMS COM USD1 PRICE: 378.52 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
20 Sep 24	SILA REALTY TRUST INC COM	9,400.000	-236,903.50	0.00	0.00	236,903.50	0.00	0.00	0.00
23 Sep 24	USD0.01	25.20							
Settled	SEDOL : BSMR3P0 /SILA CABRERA CAPITAL MARKETS LLC / 23.50								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

SILA REALTY TRUST COM USD0.01 PRICE: 25.2
 BROKER COMMISSION: 23.50 BROKER: CABRERA
 CAPITAL MARKETS LLC

01 Jul 24	SIMON PROPERTY GROUP INC COM	200.000	-29,304.50	0.00	0.00	29,304.50	0.00	0.00	0.00
02 Jul 24	SEDOL : 2812452 /SPG	146.52							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 146.52 BROKER COMMISSION: 0.50 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	SIMON PROPERTY GROUP INC COM	200.000	-30,012.00	0.00	0.00	30,012.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2812452 /SPG	150.059998							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 150.06 NET BROKER: STATE STREET BANK AND TRUST CO.								
23 Jul 24	SIMON PROPERTY GROUP INC COM	100.000	-15,682.00	0.00	0.00	15,682.00	0.00	0.00	0.00
24 Jul 24	SEDOL : 2812452 /SPG	156.820007							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 156.82 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Aug 24	SIMON PROPERTY GROUP INC COM	82.000	-12,821.59	0.00	0.00	12,821.59	0.00	0.00	0.00
19 Aug 24	SEDOL : 2812452 /SPG	156.3459							
Settled	CABRERA CAPITAL MARKETS LLC / 1.23 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 156.3458536 BROKER COMMISSION: 1.23 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Sep 24	SIMON PROPERTY GROUP INC COM	100.000	-16,771.00	0.00	0.00	16,771.00	0.00	0.00	0.00
30 Sep 24	SEDOL : 2812452 /SPG	167.710007							
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

SIMON PROPERTY GROUP INC COM USD0.0001
 PRICE: 167.71 NET BROKER: STATE STREET BANK
 AND TRUST CO.

20 Sep 24	SITIME CORP COM	78.000	-12,758.85	0.00	0.00	12,758.85	0.00	0.00	0.00
23 Sep 24	SEDOL : BKS48R6 /SITM	163.57							
Settled	PENSERRASECURITIES / 0.39 SITIME CORPORATION COM USD0.0001 PRICE: 163.57 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
05 Jul 24	SIX FLAGS ENTMT CORP DEL COM	7,108.000	-400,181.82	0.00	0.00	400,181.82	0.00	0.00	0.00
08 Jul 24	SEDOL : BPBPD09 /FUN	56.2852							
Settled	INSTINET INVESTMENT SERVICES LIMITE / 106.62 SIX FLAGS ENT CORP COM USD0.01 PRICE: 56.2851997 BROKER COMMISSION: 106.62 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
01 Jul 24	SL GREEN RLTY CORP COM	400.000	-21,997.00	0.00	0.00	21,997.00	0.00	0.00	0.00
02 Jul 24	SEDOL : BPGKM57 /SLG	54.99							
Settled	LOOP CAPITAL MARKETS LLC / 1.00 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 54.99 BROKER COMMISSION: 1.00 BROKER: LOOP CAPITAL MARKETS LLC								
20 Sep 24	SMURFIT WESTROCK LTD	18,596.000	-881,729.34	0.00	0.00	881,729.34	0.00	0.00	0.00
23 Sep 24	SEDOL : BRK49M5 /SW	47.41							
Settled	PENSERRASECURITIES / 92.98 SMURFIT WESTROCK P COM USD0.001 PRICE: 47.41 BROKER COMMISSION: 92.98 BROKER: PENSERRASECURITIES								
08 Aug 24	SOLARWINDS CORP COM NEW	7,271.000	-93,723.19	0.00	0.00	93,723.19	0.00	0.00	0.00
09 Aug 24	COM NEW	12.88							
Settled	SEDOL : BMX7WP0 /SWI CABRERA CAPITAL MARKETS LLC / 72.71								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	SOLARWINDS CORP COM USD0.001(POST REV SPLT) PRICE: 12.88 BROKER COMMISSION: 72.71 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	SOTERA HEALTH CO COM	2,156.000	-35,929.74	0.00	0.00	35,929.74	0.00	0.00	0.00
23 Sep 24	SEDOL : BNKVRZ7 /SHC	16.66							
Settled	PENSERRASECURITIES / 10.78 SOTERA HEALTH CO COM USD0.01 PRICE: 16.66 BROKER COMMISSION: 10.78 BROKER: PENSERRASECURITIES								
16 Aug 24	SOUTHERN CO COM STK	160.000	-14,021.66	0.00	0.00	14,021.66	0.00	0.00	0.00
19 Aug 24	SEDOL : 2829601 /SO	87.6204							
Settled	CABRERA CAPITAL MARKETS LLC / 2.40 SOUTHERN CO COM USD5 PRICE: 87.620375 BROKER COMMISSION: 2.40 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Aug 24	SPS COMM INC COM	33.000	-6,551.16	0.00	0.00	6,551.16	0.00	0.00	0.00
09 Aug 24	SEDOL : B57VWJ3 /SPSC	198.51							
Settled	CABRERA CAPITAL MARKETS LLC / 0.33 SPS COMMERCE INC COM USD0.001 PRICE: 198.51 BROKER COMMISSION: 0.33 BROKER: CABRERA CAPITAL MARKETS LLC								
08 Aug 24	SPX TECHNOLOGIES INC COM	41.000	-6,062.26	0.00	0.00	6,062.26	0.00	0.00	0.00
09 Aug 24	SEDOL : BQ1L7V3 /SPXC	147.85							
Settled	CABRERA CAPITAL MARKETS LLC / 0.41 SPX TECHNOLOGIES COM USD0.01 PRICE: 147.85 BROKER COMMISSION: 0.41 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ST JOE CO COM	165.000	-9,950.33	0.00	0.00	9,950.33	0.00	0.00	0.00
23 Sep 24	SEDOL : 2768663 /JOE	60.30							
Settled	PENSERRASECURITIES / 0.83								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

ST JOE COMPANY COM NPV PRICE: 60.3 BROKER
COMMISSION: 0.83 BROKER:
PENSERRASECURITIES

16 Aug 24	STARBUCKS CORP COM	170.000	-16,151.85	0.00	0.00	16,151.85	0.00	0.00	0.00
19 Aug 24	SEDOL : 2842255 /SBUX	94.9959							
Settled	CABRERA CAPITAL MARKETS LLC / 2.55 STARBUCKS CORP COM USD0.001 PRICE: 94.9958823 BROKER COMMISSION: 2.55 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	STEPSTONE GROUP INC CL A CL A	643.000	-36,146.25	0.00	0.00	36,146.25	0.00	0.00	0.00
23 Sep 24	SEDOL : BLFDXF6 /STEP	56.21							
Settled	PENSERRASECURITIES / 3.22 STEPSTONE GROUP IN COM USD0.001 CLASS A PRICE: 56.21 BROKER COMMISSION: 3.22 BROKER: PENSERRASECURITIES								
30 Sep 24	STEPSTONE GROUP INC CL A CL A	564.000	-32,054.94	0.00	0.00	32,054.94	0.00	0.00	0.00
01 Oct 24	SEDOL : BLFDXF6 /STEP	56.83							
Pending	CABRERA CAPITAL MARKETS LLC / 2.82 STEPSTONE GROUP IN COM USD0.001 CLASS A PRICE: 56.83 BROKER COMMISSION: 2.82 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	STRATEGIC ED INC	238.000	-22,189.93	0.00	0.00	22,189.93	0.00	0.00	0.00
23 Sep 24	SEDOL : BGGJFV8 /STRA	93.23							
Settled	PENSERRASECURITIES / 1.19 STRATEGIC ED INC COM STCK PRICE: 93.23 BROKER COMMISSION: 1.19 BROKER: PENSERRASECURITIES								
20 Sep 24	STRIDE INC COM USD	182.000	-15,476.37	0.00	0.00	15,476.37	0.00	0.00	0.00
23 Sep 24	SEDOL : BLD5321 /LRN	85.03							
Settled	PENSERRASECURITIES / 0.91								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	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

	STRIDE INC COM USD0.0001 PRICE: 85.03 BROKER COMMISSION: 0.91 BROKER: PENSERRASECURITIES								
29 Jul 24	STRYKER CORP	39.000	-13,051.07	0.00	0.00	13,051.07	0.00	0.00	0.00
30 Jul 24	SEDOL : 2853688 /SYK	334.6277							
Settled	ACADEMY SECURITIES, INC. / 0.59 STRYKER CORP USD0.10 PRICE: 334.6276923 BROKER COMMISSION: 0.59 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	STRYKER CORP	80.000	-29,185.20	0.00	0.00	29,185.20	0.00	0.00	0.00
23 Sep 24	SEDOL : 2853688 /SYK	364.81							
Settled	PENSERRASECURITIES / 0.40 STRYKER CORP USD0.10 PRICE: 364.81 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								
15 Jul 24	SUN COMMUNITIES INC COM	100.000	-12,471.00	0.00	0.00	12,471.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2860257 /SUI	124.709999							
Settled	STATE STREET BANK AND TRUST CO. SUN COMMUNITIES COM USD0.01 PRICE: 124.71 NET BROKER: STATE STREET BANK AND TRUST CO.								
23 Aug 24	SUN COMMUNITIES INC COM	100.000	-13,301.00	0.00	0.00	13,301.00	0.00	0.00	0.00
26 Aug 24	SEDOL : 2860257 /SUI	133.009995							
Settled	STATE STREET BANK AND TRUST CO. SUN COMMUNITIES COM USD0.01 PRICE: 133.01 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Sep 24	SUN COMMUNITIES INC COM	100.000	-13,598.00	0.00	0.00	13,598.00	0.00	0.00	0.00
30 Sep 24	SEDOL : 2860257 /SUI	135.979996							
Settled	STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

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

SUN COMMUNITIES COM USD0.01 PRICE: 135.98
NET BROKER: STATE STREET BANK AND TRUST
CO.

20 Sep 24	SYNOPSIS INC COM	49.000	-24,826.10	0.00	0.00	24,826.10	0.00	0.00	0.00
23 Sep 24	SEDOL : 2867719 /SNPS	506.65							
Settled	PENSERRASECURITIES / 0.25 SYNOPSIS INC COM USD0.01 PRICE: 506.65 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	TAKE-TWO INTERACTIVE SOFTWARE	346.000	-51,479.61	0.00	0.00	51,479.61	0.00	0.00	0.00
23 Sep 24	INC COM STK USD0.01	148.78							
Settled	SEDOL : 2122117 /TTWO PENSERRASECURITIES / 1.73 TAKE TWO INTERACTI COM USD0.01 PRICE: 148.78 BROKER COMMISSION: 1.73 BROKER: PENSERRASECURITIES								
01 Jul 24	TANGER INC	500.000	-13,131.25	0.00	0.00	13,131.25	0.00	0.00	0.00
02 Jul 24	SEDOL : 2874582 /SKT	26.26							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 TANGER INC PRICE: 26.26 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
20 Sep 24	TARGET CORP COM STK	151.000	-23,368.01	0.00	0.00	23,368.01	0.00	0.00	0.00
23 Sep 24	SEDOL : 2259101 /TGT	154.75							
Settled	PENSERRASECURITIES / 0.76 TARGET CORP COM STK USD0.0833 PRICE: 154.75 BROKER COMMISSION: 0.76 BROKER: PENSERRASECURITIES								
20 Sep 24	TEGNA INC COM	22,233.000	-337,163.45	0.00	0.00	337,163.45	0.00	0.00	0.00
23 Sep 24	SEDOL : BZ0P3Z5 /TGNA	15.16							
Settled	PENSERRASECURITIES / 111.17 TEGNA INC COM USD1 PRICE: 15.16 BROKER COMMISSION: 111.17 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

01 Jul 24	TERRENO RLTY CORP	200.000	-11,886.50	0.00	0.00	11,886.50	0.00	0.00	0.00
02 Jul 24	SEDOL : B3N4753 /TRNO	59.43							
Settled	LOOP CAPITAL MARKETS LLC / 0.50 TERRENO REALTY COR PRICE: 59.43 BROKER COMMISSION: 0.50 BROKER: LOOP CAPITAL MARKETS LLC								
29 Jul 24	TESLA INC COM USD0.001	293.000	-67,388.54	0.00	0.00	67,388.54	0.00	0.00	0.00
30 Jul 24	SEDOL : B616C79 /TSLA	229.98							
Settled	ACADEMY SECURITIES, INC. / 4.40 TESLA INC COM USD0.001 PRICE: 229.98 BROKER COMMISSION: 4.40 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	TESLA INC COM USD0.001	124.000	-26,759.82	0.00	0.00	26,759.82	0.00	0.00	0.00
19 Aug 24	SEDOL : B616C79 /TSLA	215.79							
Settled	CABRERA CAPITAL MARKETS LLC / 1.86 TESLA INC COM USD0.001 PRICE: 215.79 BROKER COMMISSION: 1.86 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	TESLA INC COM USD0.001	491.000	-116,983.21	0.00	0.00	116,983.21	0.00	0.00	0.00
23 Sep 24	SEDOL : B616C79 /TSLA	238.25							
Settled	PENSERRASECURITIES / 2.46 TESLA INC COM USD0.001 PRICE: 238.25 BROKER COMMISSION: 2.46 BROKER: PENSERRASECURITIES								
29 Jul 24	TEXAS INSTRUMENTS INC COM	97.000	-19,667.24	0.00	0.00	19,667.24	0.00	0.00	0.00
30 Jul 24	SEDOL : 2885409 /TXN	202.74							
Settled	ACADEMY SECURITIES, INC. / 1.46 TEXAS INSTRUMENTS INC USD1 PRICE: 202.74 BROKER COMMISSION: 1.46 BROKER: ACADEMY SECURITIES, INC.								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	TEXAS INSTRUMENTS INC COM	201.000	-40,864.31	0.00	0.00	40,864.31	0.00	0.00	0.00
23 Sep 24	SEDOL : 2885409 /TXN	203.30							
Settled	PENSERRASECURITIES / 1.01 TEXAS INSTRUMENTS INC USD1 PRICE: 203.3 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
20 Sep 24	TG THERAPEUTICS INC COM	17,930.000	-442,064.15	0.00	0.00	442,064.15	0.00	0.00	0.00
23 Sep 24	SEDOL : B828K63 /TGTX	24.65							
Settled	PENSERRASECURITIES / 89.65 TG THERAPEUTICS IN COM USD0.001 PRICE: 24.65 BROKER COMMISSION: 89.65 BROKER: PENSERRASECURITIES								
29 Jul 24	THE CIGNA GROUP	30.000	-10,423.67	0.00	0.00	10,423.67	0.00	0.00	0.00
30 Jul 24	SEDOL : BHJ0775 /CI	347.4405							
Settled	ACADEMY SECURITIES, INC. / 0.45 THE CIGNA GROUP PRICE: 347.4406666 BROKER COMMISSION: 0.45 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	THE TRADE DESK INC COM CL A	111.000	-11,275.15	0.00	0.00	11,275.15	0.00	0.00	0.00
19 Aug 24	COM CL A	101.5629							
Settled	SEDOL : BD8FDD1 /TTD CABRERA CAPITAL MARKETS LLC / 1.67 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 101.5628828 BROKER COMMISSION: 1.67 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	THERMO FISHER SCIENTIFIC INC	41.000	-24,861.38	0.00	0.00	24,861.38	0.00	0.00	0.00
30 Jul 24	COM USD1	606.36							
Settled	SEDOL : 2886907 /TMO ACADEMY SECURITIES, INC. / 0.62 THERMO FISHER SCIENTIFIC INC COM USD1 PRICE: 606.36 BROKER COMMISSION: 0.62 BROKER: 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								

Purchases

Equities

Common stock

United States - USD

20 Sep 24	THERMO FISHER SCIENTIFIC INC	84.000	-51,550.38	0.00	0.00	51,550.38	0.00	0.00	0.00
23 Sep 24	COM USD1	613.69							
Settled	SEDOL : 2886907 /TMO PENSERRASECURITIES / 0.42 THERMO FISHER SCIENTIFIC INC COM USD1 PRICE: 613.69 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
29 Jul 24	TJX COS INC COM NEW	120.000	-13,557.00	0.00	0.00	13,557.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2989301 /TJX	112.96							
Settled	ACADEMY SECURITIES, INC. / 1.80 TJX COS INC COM USD1 PRICE: 112.96 BROKER COMMISSION: 1.80 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	TJX COS INC COM NEW	250.000	-29,483.75	0.00	0.00	29,483.75	0.00	0.00	0.00
23 Sep 24	SEDOL : 2989301 /TJX	117.93							
Settled	PENSERRASECURITIES / 1.25 TJX COS INC COM USD1 PRICE: 117.93 BROKER COMMISSION: 1.25 BROKER: PENSERRASECURITIES								
16 Aug 24	T-MOBILE US INC COM	73.000	-14,324.80	0.00	0.00	14,324.80	0.00	0.00	0.00
19 Aug 24	SEDOL : B94Q9V0 /TMUS	196.215							
Settled	CABRERA CAPITAL MARKETS LLC / 1.10 T-MOBILE US INC COM USD0.00001 PRICE: 196.2150684 BROKER COMMISSION: 1.10 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	TRANE TECHNOLOGIES PLC COM	74.000	-28,485.19	0.00	0.00	28,485.19	0.00	0.00	0.00
23 Sep 24	USD1	384.93							
Settled	SEDOL : BK9ZQ96 /TT PENSERRASECURITIES / 0.37 TRANE TECHNOLOGIES COM USD1 PRICE: 384.93 BROKER COMMISSION: 0.37 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Sep 24	TRANSDIGM GROUP INC COM	18.000	-25,344.63	0.00	0.00	25,344.63	0.00	0.00	0.00
23 Sep 24	SEDOL : B11FJK3 /TDG	1,408.03							
Settled	PENSERRASECURITIES / 0.09 TRANSDIGM GP INC COM USD0.01 PRICE: 1408.03 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
30 Sep 24	TRANSMEDICS GROUP INC COM	4,480.000	-703,382.40	0.00	0.00	703,382.40	0.00	0.00	0.00
01 Oct 24	SEDOL : BK6TM04 /TMDX	157.00							
Pending	CABRERA CAPITAL MARKETS LLC / 22.40 TRANSMEDICS GROUP COM NPV PRICE: 157.0 BROKER COMMISSION: 22.40 BROKER: CABRERA CAPITAL MARKETS LLC								
12 Sep 24	U M H PPTY INC COM STK	1,000.000	-20,007.00	0.00	0.00	20,007.00	0.00	0.00	0.00
13 Sep 24	SEDOL : 2908191 /UMH	20.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.00 UMH PROP INC COM STK USD0.10 PRICE: 20.0 BROKER COMMISSION: 7.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Jul 24	UBER TECHNOLOGIES INC COM	200.000	-12,848.00	0.00	0.00	12,848.00	0.00	0.00	0.00
30 Jul 24	USD0.00001	64.225							
Settled	SEDOL : BK6N347 /UBER ACADEMY SECURITIES, INC. / 3.00 UBER TECHNOLOGIES COM USD0.00001 PRICE: 64.225 BROKER COMMISSION: 3.00 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	UBER TECHNOLOGIES INC COM	457.000	-33,792.87	0.00	0.00	33,792.87	0.00	0.00	0.00
23 Sep 24	USD0.00001	73.94							
Settled	SEDOL : BK6N347 /UBER PENSERRASECURITIES / 2.29 UBER TECHNOLOGIES COM USD0.00001 PRICE: 73.94 BROKER COMMISSION: 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								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Jul 24	UDR INC COM STK	400.000	-16,224.00	0.00	0.00	16,224.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2727910 /UDR	40.560001							
Settled	STATE STREET BANK AND TRUST CO. UDR INC COM USD0.01 PRICE: 40.56 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	UIPATH INC CL A CL A	3,947.000	-49,317.77	0.00	0.00	49,317.77	0.00	0.00	0.00
23 Sep 24	SEDOL : BMD02L5 /PATH	12.49							
Settled	PENSERRASECURITIES / 19.74 UIPATH INC COM USD0.00001 CL A PRICE: 12.49 BROKER COMMISSION: 19.74 BROKER: PENSERRASECURITIES								
29 Jul 24	UNION PAC CORP COM	65.000	-15,781.68	0.00	0.00	15,781.68	0.00	0.00	0.00
30 Jul 24	SEDOL : 2914734 /UNP	242.78							
Settled	ACADEMY SECURITIES, INC. / 0.98 UNION PACIFIC CORP COM USD2.50 PRICE: 242.78 BROKER COMMISSION: 0.98 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	UNION PAC CORP COM	135.000	-33,128.33	0.00	0.00	33,128.33	0.00	0.00	0.00
23 Sep 24	SEDOL : 2914734 /UNP	245.39							
Settled	PENSERRASECURITIES / 0.68 UNION PACIFIC CORP COM USD2.50 PRICE: 245.39 BROKER COMMISSION: 0.68 BROKER: PENSERRASECURITIES								
29 Jul 24	UNITED PARCEL SVC INC CL B	78.000	-10,023.39	0.00	0.00	10,023.39	0.00	0.00	0.00
30 Jul 24	SEDOL : 2517382 /UPS	128.49							
Settled	ACADEMY SECURITIES, INC. / 1.17 UTD PARCEL SERV CLASS'B'COM USD0.01 PRICE: 128.49 BROKER COMMISSION: 1.17 BROKER: 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								

Purchases

Equities

Common stock

United States - USD

16 Aug 24	UNITED RENTALS INC COM	17.000	-12,158.12	0.00	0.00	12,158.12	0.00	0.00	0.00
19 Aug 24	SEDOL : 2134781 /URI	715.1684							
Settled	CABRERA CAPITAL MARKETS LLC / 0.26 UTD RENTALS INC COM USD0.01 PRICE: 715.1682352 BROKER COMMISSION: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Jul 24	UNITEDHEALTH GROUP INC COM	97.000	-55,097.46	0.00	0.00	55,097.46	0.00	0.00	0.00
30 Jul 24	SEDOL : 2917766 /UNH	568.00							
Settled	ACADEMY SECURITIES, INC. / 1.46 UNITEDHEALTH GRP COM USD0.01 PRICE: 568.0 BROKER COMMISSION: 1.46 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	UNITEDHEALTH GROUP INC COM	41.000	-23,718.91	0.00	0.00	23,718.91	0.00	0.00	0.00
19 Aug 24	SEDOL : 2917766 /UNH	578.4948							
Settled	CABRERA CAPITAL MARKETS LLC / 0.62 UNITEDHEALTH GRP COM USD0.01 PRICE: 578.494878 BROKER COMMISSION: 0.62 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	UNITEDHEALTH GROUP INC COM	162.000	-93,150.81	0.00	0.00	93,150.81	0.00	0.00	0.00
23 Sep 24	SEDOL : 2917766 /UNH	575.00							
Settled	PENSERRASECURITIES / 0.81 UNITEDHEALTH GRP COM USD0.01 PRICE: 575.0 BROKER COMMISSION: 0.81 BROKER: PENSERRASECURITIES								
20 Sep 24	UPBOUND GRP INC COM USD0.01	334.000	-10,131.89	0.00	0.00	10,131.89	0.00	0.00	0.00
23 Sep 24	SEDOL : 2733092 /UPBD	30.33							
Settled	PENSERRASECURITIES / 1.67 UPBOUND GRP INC COM USD0.01 PRICE: 30.33 BROKER COMMISSION: 1.67 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

01 Jul 24	URBAN EDGE PPTYS COM	1,300.000	-23,663.25	0.00	0.00	23,663.25	0.00	0.00	0.00
02 Jul 24	SEDOL : BTPSGQ9 /UE	18.20							
Settled	LOOP CAPITAL MARKETS LLC / 3.25 URBAN EDGE PPTYS COM USD0.01 PRICE: 18.2 BROKER COMMISSION: 3.25 BROKER: LOOP CAPITAL MARKETS LLC								
20 Sep 24	US BANCORP	510.000	-23,467.65	0.00	0.00	23,467.65	0.00	0.00	0.00
23 Sep 24	SEDOL : 2736035 /USB	46.01							
Settled	PENSERRASECURITIES / 2.55 US BANCORP COM USD0.01 PRICE: 46.01 BROKER COMMISSION: 2.55 BROKER: PENSERRASECURITIES								
08 Aug 24	V F CORP COM	294.000	-5,233.20	0.00	0.00	5,233.20	0.00	0.00	0.00
09 Aug 24	SEDOL : 2928683 /MFC	17.79							
Settled	CABRERA CAPITAL MARKETS LLC / 2.94 VF CORP COM NPV PRICE: 17.79 BROKER COMMISSION: 2.94 BROKER: CABRERA CAPITAL MARKETS LLC								
01 Jul 24	VENTAS INC REIT	500.000	-25,441.25	0.00	0.00	25,441.25	0.00	0.00	0.00
02 Jul 24	SEDOL : 2927925 /VTR	50.88							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 VENTAS INC REIT USD0.25 PRICE: 50.88 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
15 Jul 24	VENTAS INC REIT	200.000	-10,528.00	0.00	0.00	10,528.00	0.00	0.00	0.00
16 Jul 24	SEDOL : 2927925 /VTR	52.639999							
Settled	STATE STREET BANK AND TRUST CO. VENTAS INC REIT USD0.25 PRICE: 52.64 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	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Purchases

Equities

Common stock

United States - USD

30 Sep 24	VENTAS INC REIT	200.000	-12,826.00	0.00	0.00	12,826.00	0.00	0.00	0.00
01 Oct 24	SEDOL : 2927925 /VTR	64.129997							
Pending	STATE STREET BANK AND TRUST CO. VENTAS INC REIT USD0.25 PRICE: 64.13 NET BROKER: STATE STREET BANK AND TRUST CO.								
29 Jul 24	VERIZON COMMUNICATIONS COM	400.000	-15,968.00	0.00	0.00	15,968.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2090571 /VZ	39.905							
Settled	ACADEMY SECURITIES, INC. / 6.00 VERIZON COMMUN COM USD0.10 PRICE: 39.905 BROKER COMMISSION: 6.00 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	VERIZON COMMUNICATIONS COM	977.000	-43,315.30	0.00	0.00	43,315.30	0.00	0.00	0.00
23 Sep 24	SEDOL : 2090571 /VZ	44.33							
Settled	PENSERRASECURITIES / 4.89 VERIZON COMMUN COM USD0.10 PRICE: 44.33 BROKER COMMISSION: 4.89 BROKER: PENSERRASECURITIES								
29 Jul 24	VERTEX PHARMACEUTICALS INC	28.000	-13,966.26	0.00	0.00	13,966.26	0.00	0.00	0.00
30 Jul 24	COM	498.78							
Settled	SEDOL : 2931034 /VRTX ACADEMY SECURITIES, INC. / 0.42 VERTEX PHARMACEUTI COM USD0.01 PRICE: 498.78 BROKER COMMISSION: 0.42 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	VERTEX PHARMACEUTICALS INC	57.000	-26,500.73	0.00	0.00	26,500.73	0.00	0.00	0.00
23 Sep 24	COM	464.92							
Settled	SEDOL : 2931034 /VRTX PENSERRASECURITIES / 0.29 VERTEX PHARMACEUTI COM USD0.01 PRICE: 464.92 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

20 Sep 24	VIASAT INC COM	914.000	-11,676.35	0.00	0.00	11,676.35	0.00	0.00	0.00
23 Sep 24	SEDOL : 2946243 /VSAT	12.77							
Settled	PENSERRASECURITIES / 4.57 VIASAT INC COM USD0.0001 PRICE: 12.77 BROKER COMMISSION: 4.57 BROKER: PENSERRASECURITIES								
01 Jul 24	VICI PPTYS INC COM	1,300.000	-36,273.25	0.00	0.00	36,273.25	0.00	0.00	0.00
02 Jul 24	SEDOL : BYWH073 /VICI	27.90							
Settled	LOOP CAPITAL MARKETS LLC / 3.25 VICI PPTYS INC COM USD0.01 PRICE: 27.9 BROKER COMMISSION: 3.25 BROKER: LOOP CAPITAL MARKETS LLC								
23 Jul 24	VICI PPTYS INC COM	700.000	-21,315.00	0.00	0.00	21,315.00	0.00	0.00	0.00
24 Jul 24	SEDOL : BYWH073 /VICI	30.450001							
Settled	NORTHERN TRUST CO LDN VICI PPTYS INC COM USD0.01 PRICE: 30.45 NET BROKER: NORTHERN TRUST CO LDN								
27 Sep 24	VICI PPTYS INC COM	400.000	-13,248.00	0.00	0.00	13,248.00	0.00	0.00	0.00
30 Sep 24	SEDOL : BYWH073 /VICI	33.119999							
Settled	STATE STREET BANK AND TRUST CO. VICI PPTYS INC COM USD0.01 PRICE: 33.12 NET BROKER: STATE STREET BANK AND TRUST CO.								
29 Jul 24	VISA INC COM CL A STK	167.000	-43,812.25	0.00	0.00	43,812.25	0.00	0.00	0.00
30 Jul 24	SEDOL : B2PZN04 /V	262.3338							
Settled	ACADEMY SECURITIES, INC. / 2.51 VISA INC COM STK USD0.0001 PRICE: 262.3337724 BROKER COMMISSION: 2.51 BROKER: ACADEMY SECURITIES, INC.								
16 Aug 24	VISA INC COM CL A STK	70.000	-18,759.90	0.00	0.00	18,759.90	0.00	0.00	0.00
19 Aug 24	SEDOL : B2PZN04 /V	267.9836							
Settled	CABRERA CAPITAL MARKETS LLC / 1.05								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

	VISA INC COM STK USD0.0001 PRICE: 267.9835714 BROKER COMMISSION: 1.05 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	VISA INC COM CL A STK	278.000	-79,167.45	0.00	0.00	79,167.45	0.00	0.00	0.00
23 Sep 24	SEDOL : B2PZN04 /V	284.77							
Settled	PENSERRASECURITIES / 1.39 VISA INC COM STK USD0.0001 PRICE: 284.77 BROKER COMMISSION: 1.39 BROKER: PENSERRASECURITIES								
01 Jul 24	W P CAREY INC COM	500.000	-27,316.25	0.00	0.00	27,316.25	0.00	0.00	0.00
02 Jul 24	SEDOL : B826YT8 /WPC	54.63							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 W P CAREY INC COM PRICE: 54.63 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
20 Sep 24	WAFD INC COM STK USD1	1,551.000	-54,602.96	0.00	0.00	54,602.96	0.00	0.00	0.00
23 Sep 24	SEDOL : 2941981 /WAFD	35.20							
Settled	PENSERRASECURITIES / 7.76 WAFD INC COM STK USD1 PRICE: 35.2 BROKER COMMISSION: 7.76 BROKER: PENSERRASECURITIES								
29 Jul 24	WALMART INC COM	500.000	-34,759.00	0.00	0.00	34,759.00	0.00	0.00	0.00
30 Jul 24	SEDOL : 2936921 /WMT	69.503							
Settled	ACADEMY SECURITIES, INC. / 7.50 WALMART INC COM USD0.10 PRICE: 69.503 BROKER COMMISSION: 7.50 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	WALMART INC COM	918.000	-72,581.67	0.00	0.00	72,581.67	0.00	0.00	0.00
23 Sep 24	SEDOL : 2936921 /WMT	79.06							
Settled	PENSERRASECURITIES / 4.59 WALMART INC COM USD0.10 PRICE: 79.06 BROKER COMMISSION: 4.59 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

29 Jul 24 30 Jul 24 Settled	WALT DISNEY CO SEDOL : 2270726 /DIS ACADEMY SECURITIES, INC. / 3.00 WALT DISNEY CO PRICE: 92.34 BROKER COMMISSION: 3.00 BROKER: ACADEMY SECURITIES, INC.	200.000 92.34	-18,471.00	0.00	0.00	18,471.00	0.00	0.00	0.00
20 Sep 24 23 Sep 24 Settled	WALT DISNEY CO SEDOL : 2270726 /DIS PENSERRASECURITIES / 2.00 WALT DISNEY CO PRICE: 93.75 BROKER COMMISSION: 2.00 BROKER: PENSERRASECURITIES	400.000 93.75	-37,502.00	0.00	0.00	37,502.00	0.00	0.00	0.00
20 Sep 24 23 Sep 24 Settled	WASTE MGMT INC DEL COM STK SEDOL : 2937667 /WM PENSERRASECURITIES / 0.66 WASTE MANAGEMENT COM USD0.01 PRICE: 204.1 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES	131.000 204.10	-26,737.76	0.00	0.00	26,737.76	0.00	0.00	0.00
29 Jul 24 30 Jul 24 Settled	WELLS FARGO & CO NEW COM STK SEDOL : 2649100 /WFC ACADEMY SECURITIES, INC. / 6.00 WELLS FARGO & CO COM USD1.666 PRICE: 59.5475 BROKER COMMISSION: 6.00 BROKER: ACADEMY SECURITIES, INC.	400.000 59.5475	-23,825.00	0.00	0.00	23,825.00	0.00	0.00	0.00
20 Sep 24 23 Sep 24 Settled	WELLS FARGO & CO NEW COM STK SEDOL : 2649100 /WFC PENSERRASECURITIES / 3.73 WELLS FARGO & CO COM USD1.666 PRICE: 56.29 BROKER COMMISSION: 3.73 BROKER: PENSERRASECURITIES	745.000 56.29	-41,939.78	0.00	0.00	41,939.78	0.00	0.00	0.00
01 Jul 24 02 Jul 24 Settled	WELLTOWER INC COM REIT SEDOL : BYVYHH4 /WELL LOOP CAPITAL MARKETS LLC / 1.25	500.000 104.00	-52,001.25	0.00	0.00	52,001.25	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

WELLTOWER OP LLC COM USD1 PRICE: 104.0
 BROKER COMMISSION: 1.25 BROKER: LOOP
 CAPITAL MARKETS LLC

15 Jul 24	WELLTOWER INC COM REIT	100.000	-10,534.00	0.00	0.00	10,534.00	0.00	0.00	0.00
16 Jul 24	SEDOL : BYVYHH4 /WELL	105.339996							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 105.34 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Jul 24	WELLTOWER INC COM REIT	300.000	-31,602.00	0.00	0.00	31,602.00	0.00	0.00	0.00
16 Jul 24	SEDOL : BYVYHH4 /WELL	105.339996							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 105.34 NET BROKER: STATE STREET BANK AND TRUST CO.								
23 Aug 24	WELLTOWER INC COM REIT	100.000	-11,937.00	0.00	0.00	11,937.00	0.00	0.00	0.00
26 Aug 24	SEDOL : BYVYHH4 /WELL	119.370003							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 119.37 NET BROKER: STATE STREET BANK AND TRUST CO.								
12 Sep 24	WELLTOWER INC COM REIT	100.000	-12,883.00	0.00	0.00	12,883.00	0.00	0.00	0.00
13 Sep 24	SEDOL : BYVYHH4 /WELL	128.830002							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 128.83 NET BROKER: STATE STREET BANK AND TRUST CO.								
12 Sep 24	WELLTOWER INC COM REIT	200.000	-25,766.00	0.00	0.00	25,766.00	0.00	0.00	0.00
13 Sep 24	SEDOL : BYVYHH4 /WELL	128.830002							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 128.83 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	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Purchases

Equities

Common stock

United States - USD

20 Sep 24	WELLTOWER INC COM REIT	900.000	-112,743.00	0.00	0.00	112,743.00	0.00	0.00	0.00
23 Sep 24	SEDOL : BYVYHH4 /WELL	125.269997							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 125.27 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	WELLTOWER INC COM REIT	867.000	-108,613.43	0.00	0.00	108,613.43	0.00	0.00	0.00
23 Sep 24	SEDOL : BYVYHH4 /WELL	125.27							
Settled	PENSERRASECURITIES / 4.34 WELLTOWER OP LLC COM USD1 PRICE: 125.27 BROKER COMMISSION: 4.34 BROKER: PENSERRASECURITIES								
27 Sep 24	WELLTOWER INC COM REIT	200.000	-25,440.00	0.00	0.00	25,440.00	0.00	0.00	0.00
30 Sep 24	SEDOL : BYVYHH4 /WELL	127.199997							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 127.2 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Aug 24	WEST PHARMACEUTICAL SVCS INC	40.000	-11,870.90	0.00	0.00	11,870.90	0.00	0.00	0.00
19 Aug 24	COM	296.7576							
Settled	SEDOL : 2950482 /WST CABRERA CAPITAL MARKETS LLC / 0.60 WEST PHARMACEUTICA COM USD0.25 PRICE: 296.7575 BROKER COMMISSION: 0.60 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Aug 24	WILLIAMS CO INC COM	300.000	-13,258.50	0.00	0.00	13,258.50	0.00	0.00	0.00
19 Aug 24	SEDOL : 2967181 /WMB	44.18							
Settled	CABRERA CAPITAL MARKETS LLC / 4.50 WILLIAMS COS INC COM USD1.00 PRICE: 44.18 BROKER COMMISSION: 4.50 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

16 Aug 24	WINTRUST FINL CORP COM	271.000	-27,230.44	0.00	0.00	27,230.44	0.00	0.00	0.00
19 Aug 24	SEDOL : 2425258 /WTFC	100.4663							
Settled	CABRERA CAPITAL MARKETS LLC / 4.07 WINTRUST FINL CORP COM NPV PRICE: 100.4663099 BROKER COMMISSION: 4.07 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	WOLFSPEED INC COM USD0.00125	16,914.000	-137,087.97	0.00	0.00	137,087.97	0.00	0.00	0.00
23 Sep 24	SEDOL : BMBVND9 /WOLF	8.10							
Settled	PENSERRASECURITIES / 84.57 WOLFSPEED INC COM USD0.00125 PRICE: 8.1 BROKER COMMISSION: 84.57 BROKER: PENSERRASECURITIES								
20 Sep 24	WORTHINGTON STL INC COMMON	414.000	-14,918.49	0.00	0.00	14,918.49	0.00	0.00	0.00
23 Sep 24	STOCK	36.03							
Settled	SEDOL : BS70KN1 /WS PENSERRASECURITIES / 2.07 WORTHINGTON STEEL COM NPV PRICE: 36.03 BROKER COMMISSION: 2.07 BROKER: PENSERRASECURITIES								
20 Sep 24	ZIFF DAVIS INC COM USD0.001	6,013.000	-306,632.94	0.00	0.00	306,632.94	0.00	0.00	0.00
23 Sep 24	SEDOL : B75DGJ3 /ZD	50.99							
Settled	PENSERRASECURITIES / 30.07 ZIFF DAVIS INC COM USD0.001 PRICE: 50.99 BROKER COMMISSION: 30.07 BROKER: PENSERRASECURITIES								
20 Sep 24	ZOETIS INC COM USD0.01 CL 'A'	150.000	-28,896.75	0.00	0.00	28,896.75	0.00	0.00	0.00
23 Sep 24	SEDOL : B95WG16 /ZTS	192.64							
Settled	PENSERRASECURITIES / 0.75 ZOETIS INC COM USD0.01 CL 'A' PRICE: 192.64 BROKER COMMISSION: 0.75 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Purchases

Equities

Common stock

United States - USD

20 Sep 24	ZOOM COMMUNICATIONS INC	812.000	-54,838.42	0.00	0.00	54,838.42	0.00	0.00	0.00
23 Sep 24	SEDOL : BGSF7M9 /ZM	67.53							
Settled	PENSERRASECURITIES / 4.06 ZOOM VIDEO COMMUNI COM USD0.001 CL A PRICE: 67.53 BROKER COMMISSION: 4.06 BROKER: PENSERRASECURITIES								
20 Sep 24	ZURN ELKAY WATER SOLUTIONS	19,297.000	-672,403.97	0.00	0.00	672,403.97	0.00	0.00	0.00
23 Sep 24	CORPORATION	34.84							
Settled	SEDOL : BMV1ZD3 /ZWS PENSERRASECURITIES / 96.49 ZURN ELKAY WATER SOLUTIONS CORPORATION PRICE: 34.84 BROKER COMMISSION: 96.49 BROKER: PENSERRASECURITIES								
Total United States - USD			-31,003,586.17	0.00	0.00	31,003,586.17	0.00	0.00	0.00
Total common stock			-31,127,824.32	0.00	0.00	31,127,824.32	0.00	0.00	0.00

Funds - common stock

International Region - USD

30 Jul 24	CF SSGA MSCI CAD INDX SL FUND	10.890	-1,695.42	0.00	0.00	1,695.42	0.00	0.00	0.00
30 Jul 24	ZV1E2	155.6859504							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 155.6859504 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Aug 24	CF SSGA MSCI CAD INDX SL FUND	15.397	-2,533.47	0.00	0.00	2,533.47	0.00	0.00	0.00
30 Aug 24	ZV1E2	164.5430928							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 164.5430928 NET BROKER: SPECIAL ASSET - CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Equities

Funds - common stock

International Region - USD

30 Sep 24	CF SSGA MSCI CAD INDX SL FUND	15.664	-2,647.31	0.00	0.00	2,647.31	0.00	0.00	0.00
30 Sep 24	ZV1E2	169.006001							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 169.006001 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Jul 24	CF SSGA MSCI CAD SMALL CAP	75.335	-1,214.92	0.00	0.00	1,214.92	0.00	0.00	0.00
30 Jul 24	INDX SL FUND ZVCB2	16.1268998							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 16.1268998 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Aug 24	CF SSGA MSCI CAD SMALL CAP	87.324	-1,444.42	0.00	0.00	1,444.42	0.00	0.00	0.00
30 Aug 24	INDX SL FUND ZVCB2	16.540928							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 16.540928 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Aug 24	CF SSGA MSCI CAD SMALL CAP	12,513.379	-207,000.00	0.00	0.00	207,000.00	0.00	0.00	0.00
30 Aug 24	INDX SL FUND ZVCB2	16.5422944							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 16.5422944 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Sep 24	CF SSGA MSCI CAD SMALL CAP	54.773	-944.29	0.00	0.00	944.29	0.00	0.00	0.00
30 Sep 24	INDX SL FUND ZVCB2	17.2400635							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

Funds - common stock

International Region - USD

	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 17.2400635 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Jul 24	CF SSGA MSCI EAFE SMALL CAP	471.592	-9,621.90	0.00	0.00	9,621.90	0.00	0.00	0.00
30 Jul 24	INDX SL FUND ZVYO2	20.4030178							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 20.4030178 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Aug 24	CF SSGA MSCI EAFE SMALL CAP	410.617	-8,724.79	0.00	0.00	8,724.79	0.00	0.00	0.00
30 Aug 24	INDX SL FUND ZVYO2	21.2479999							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 21.2479999 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Sep 24	CF SSGA MSCI EAFE SMALL CAP	390.763	-8,516.69	0.00	0.00	8,516.69	0.00	0.00	0.00
30 Sep 24	INDX SL FUND ZVYO2	21.7950266							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 21.7950266 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			-244,343.21	0.00	0.00	244,343.21	0.00	0.00	0.00

United States - USD

30 Jul 24	CF DAILY MSCI EMG MKTS INDX SL	105.136	-4,314.99	0.00	0.00	4,314.99	0.00	0.00	0.00
30 Jul 24	FUND ZV862	41.0419837							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO								
	CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 41.0419837 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

30 Aug 24	CF DAILY MSCI EMG MKTS INDX SL	76.588	-3,220.60	0.00	0.00	3,220.60	0.00	0.00	0.00
30 Aug 24	FUND ZV862	42.050974							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 42.050974 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Sep 24	CF DAILY MSCI EMG MKTS INDX SL	50.531	-2,264.97	0.00	0.00	2,264.97	0.00	0.00	0.00
30 Sep 24	FUND ZV862	44.8233757							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 44.8233757 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Jul 24	CF MSCI EMG MKTS SMALL CAP	512.538	-10,756.64	0.00	0.00	10,756.64	0.00	0.00	0.00
30 Jul 24	INDX SL FUND ZVY92	20.9870097							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 20.9870097 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Aug 24	CF MSCI EMG MKTS SMALL CAP	523.315	-11,157.08	0.00	0.00	11,157.08	0.00	0.00	0.00
30 Aug 24	INDX SL FUND ZVY92	21.320008							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 21.320008 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Sep 24	CF MSCI EMG MKTS SMALL CAP	464.531	-10,270.77	0.00	0.00	10,270.77	0.00	0.00	0.00
30 Sep 24	INDX SL FUND ZVY92	22.1099775							
Settled	CUSIP : 1SS999Y38 / 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 MSCI EMG MKTS SMALL CAP INDX SL FUND
(ZVY9LEN) PRICE: 22.1099775 NET BROKER:
SPECIAL ASSET - CHICAGO

30 Jul 24	CF SSGA MSCI EAFE INDX SL FUND	38.430	-5,365.82	0.00	0.00	5,365.82	0.00	0.00	0.00
30 Jul 24	(FD12SL)	139.6258131							
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 139.6258131 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Aug 24	CF SSGA MSCI EAFE INDX SL FUND	16.720	-2,451.75	0.00	0.00	2,451.75	0.00	0.00	0.00
30 Aug 24	(FD12SL)	146.6357655							
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 146.6357655 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Sep 24	CF SSGA MSCI EAFE INDX SL FUND	20.692	-3,063.06	0.00	0.00	3,063.06	0.00	0.00	0.00
30 Sep 24	(FD12SL)	148.0311231							
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 148.0311231 NET BROKER: SPECIAL ASSET - CHICAGO								
Total United States - USD			-52,865.68	0.00	0.00	52,865.68	0.00	0.00	0.00
Total funds - common stock			-297,208.89	0.00	0.00	297,208.89	0.00	0.00	0.00

Funds - equities etf

United States - USD

16 Aug 24	ISHARES CORE S P 500 ETF	1,200.000	-668,526.48	0.00	0.00	668,526.48	0.00	0.00	0.00
19 Aug 24	SEDOL : 2593025 /IVV	557.0904							
Settled	CABRERA CAPITAL MARKETS LLC / 18.00								

◆ Investment Transaction Detail

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

Purchases

Equities

Funds - equities etf

United States - USD

	ISHARES CORE S P 500 ETF PRICE: 557.0904 BROKER COMMISSION: 18.00 BROKER: CABRERA CAPITAL MARKETS LLC									
08 Jul 24	MFC ISHARES TR CORE S&P		1,421.000	-151,017.63	0.00	0.00	151,017.63	0.00	0.00	0.00
09 Jul 24	SMALL-CAP ETF		106.2606							
Settled	SEDOL : 2678869 /IJR WILLIAMS CAPITAL GROUP L.P.,THE / 21.32 ISHARES CORE S&P SMALL-CAP ETF PRICE: 106.2605981 BROKER COMMISSION: 21.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
19 Jul 24	MFC ISHARES TR CORE S&P		6,895.000	-784,133.88	0.00	0.00	784,133.88	0.00	0.00	0.00
22 Jul 24	SMALL-CAP ETF		113.71							
Settled	SEDOL : 2678869 /IJR ACADEMY SECURITIES, INC. / 103.43 ISHARES CORE S&P SMALL-CAP ETF PRICE: 113.71 BROKER COMMISSION: 103.43 BROKER: ACADEMY SECURITIES, INC.									
02 Aug 24	MFC ISHARES TR CORE S&P		1,597.000	-177,580.18	0.00	0.00	177,580.18	0.00	0.00	0.00
05 Aug 24	SMALL-CAP ETF		111.1811							
Settled	SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 23.96 ISHARES CORE S&P SMALL-CAP ETF PRICE: 111.181102 BROKER COMMISSION: 23.96 BROKER: CABRERA CAPITAL MARKETS LLC									
12 Jul 24	MFC ISHARES TR RUSSELL		18,584.000	-1,549,991.09	0.00	0.00	1,549,991.09	0.00	0.00	0.00
15 Jul 24	MID-CAP ETF		83.3896							
Settled	SEDOL : B4ZD2Y9 /IWR PENSERRASECURITIES / 278.76 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 83.3896001 BROKER COMMISSION: 278.76 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									
Funds - equities etf									
Total United States - USD			-3,331,249.26	0.00	0.00	3,331,249.26	0.00	0.00	0.00
Total funds - equities etf			-3,331,249.26	0.00	0.00	3,331,249.26	0.00	0.00	0.00
Total equities			-34,756,282.47	0.00	0.00	34,756,282.47	0.00	0.00	0.00

Fixed Income

Government bonds

Angola - USD

06 Aug 24	ANGOLA (REP OF) 9.125% SNR MTN	450,000.000	-356,580.00	-8,212.50	0.00	356,580.00	0.00	0.00	0.00
08 Aug 24	26/11/49 USD	79.24							
Settled	SEDOL : BKWCW07 / CITIGROUP GLOBAL MARKETS INC. ANGOLA (REP OF) 9.125% SNR MTN 26/11/49 USD PRICE: 79.24 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Angola - USD			-356,580.00	-8,212.50	0.00	356,580.00	0.00	0.00	0.00

Argentina - USD

30 Sep 24	ARGENTINA(REP OF) GDP-LNKD	2,800,000.000	-70,000.00	0.00	0.00	70,000.00	0.00	0.00	0.00
01 Oct 24	BDS 15/12/35 USD1	2.50							
Pending	SEDOL : B0S5NQ3 / GOLDMAN, SACHS AND CO. ARGENTINA(REP OF) GDP-LNKD BDS 15/12/35 USD1 PRICE: 2.5 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Argentina - USD			-70,000.00	0.00	0.00	70,000.00	0.00	0.00	0.00

Bahrain - USD

30 Sep 24	BAHRAIN (KINGDOM) 5.25% SNR	200,000.000	-189,126.00	-1,954.17	0.00	189,126.00	0.00	0.00	0.00
02 Oct 24	MTN 25/01/33USD	94.563							
Pending	SEDOL : BN4N9S6 / EUROCLEAR BANK S.A / N.V BAHRAIN (KINGDOM) 5.25% SNR MTN 25/01/33USD PRICE: 94.563 NET BROKER: EUROCLEAR BANK S.A / N.V								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
Total Bahrain - USD			-189,126.00	-1,954.17	0.00	189,126.00	0.00	0.00	0.00
Barbados - USD									
26 Sep 24	BARBADOS(GOVT OF) 6.5% SNR	450,000.000	-433,350.00	-14,300.00	0.00	433,350.00	0.00	0.00	0.00
27 Sep 24	01/10/29 USD'REGS'	96.30							
Pending	SEDOL : BKKL7C3 / BARCLAYS CAPITAL BARBADOS(GOVT OF) 6.5% SNR 01/10/29 USD'REGS' PRICE: 96.3 NET BROKER: BARCLAYS CAPITAL								
Total Barbados - USD			-433,350.00	-14,300.00	0.00	433,350.00	0.00	0.00	0.00
Benin - USD									
06 Aug 24	THOMSON-BRANDT BV 7.96%	715,000.000	-658,693.75	-27,666.53	0.00	658,693.75	0.00	0.00	0.00
08 Aug 24	13/02/2038	92.125							
Settled	SEDOL : BRBZFN0 / J.P. MORGAN SECURITIES PLC THOMSON-BRANDT BV 7.96% 13/02/2038 PRICE: 92.125 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Benin - USD			-658,693.75	-27,666.53	0.00	658,693.75	0.00	0.00	0.00
Brazil - BRL									
29 Aug 24	SECRETARIA TESOURO 0% T-BILL	7,000.000	-681,103.18	0.00	0.00	681,103.18	0.00	0.00	0.00
30 Aug 24	01/01/30 BRL1000	548.128389							
Settled	SEDOL : BQC4T37 / J.P. MORGAN SECURITIES LLC SECRETARIA TESOURO 0% T-BILL 01/01/30 BRL1000 PRICE: 548.1283885 NET BROKER: J.P. MORGAN SECURITIES LLC								
29 Aug 24	SECRETARIA TESOURO 10% GTD	2,000.000	-327,168.36	0.00	0.00	327,168.36	0.00	0.00	0.00
30 Aug 24	01/01/33 BRL1000F'	923.620487							
Settled	SEDOL : BNT8674 / ITAU UNIBANCO S/A								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

Brazil - BRL

SECRETARIA TESOURO 10% GTD 01/01/33
 BRL1000F PRICE: 923.620485 NET BROKER: ITAU
 UNIBANCO S/A

Total Brazil - BRL			-1,008,271.54	0.00	0.00	1,008,271.54	0.00	0.00	0.00
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Brazil - USD

29 Aug 24	BRAZIL FEDERATIVE REP GLOBAL	4,229,000.000	-3,784,955.00	-75,329.06	0.00	3,784,955.00	0.00	0.00	0.00
03 Sep 24	BD 3.75% 09-12-2031	89.50							
Settled	CUSIP : 105756CE8 / CITIGROUP GLOBAL MARKETS INC. BRAZIL FEDERATIVE GLOBAL BD 3.75% 12/09/2031 PRICE: 89.5 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								

19 Sep 24	FED REPUBLIC OF BRAZIL 6.0%	873,000.000	-888,059.25	-21,825.00	0.00	888,059.25	0.00	0.00	0.00
20 Sep 24	DUE 10-20-2033	101.725							
Settled	CUSIP : 105756CF5 / HSBC (GLBL MRKTS EQUITIES OPERATION BRAZIL(FED REP OF) BDS 20/10/2033 USD PRICE: 101.725 NET BROKER: HSBC (GLBL MRKTS EQUITIES OPERATION								

Total Brazil - USD			-4,673,014.25	-97,154.06	0.00	4,673,014.25	0.00	0.00	0.00
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Colombia - COP

09 Aug 24	COLOMBIA(REP OF) 9.25% GTD	2,000,000,000.000	-419,431.44	-9,673.66	0.00	419,431.44	0.00	0.00	0.00
13 Aug 24	28/05/2042 COP	84.609							
Settled	SEDOL : BNGJFM8 / CITITRUST SA, COLOMBIA COLOMBIA(REP OF) 9.25% GTD 28/05/2042 COP PRICE: 84.609 NET BROKER: CITITRUST SA, COLOMBIA								

Total Colombia - COP			-419,431.44	-9,673.66	0.00	419,431.44	0.00	0.00	0.00
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Colombia - 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

Colombia - USD

07 Aug 24	COLOMBIA(REP OF) 8.75% SNR	450,000.000	-479,025.00	-9,187.50	0.00	479,025.00	0.00	0.00	0.00
08 Aug 24	14/11/53 USD1000	106.45							
Settled	SEDOL : BLDBBK3 / BANCO SANTANDER S.A. NEW YORK COLOMBIA(REP OF) 8.75% SNR 14/11/53 USD1000 PRICE: 106.45 NET BROKER: BANCO SANTANDER S.A. NEW YORK								
21 Aug 24	REPUBLIC OF COLOMBIA TBOND	200,000.000	-147,000.00	-1,861.11	0.00	147,000.00	0.00	0.00	0.00
22 Aug 24	5.0% 15/06/2045	73.50							
Settled	SEDOL : BD301C6 / BNP PARIBAS PARIS REPUBLIC OF COLOMBIA TBOND 5.0% 15/06/2045 PRICE: 73.5 NET BROKER: BNP PARIBAS PARIS								
30 Sep 24	REPUBLIC OF COLOMBIA TBOND	200,000.000	-147,420.00	-2,944.44	0.00	147,420.00	0.00	0.00	0.00
01 Oct 24	5.0% 15/06/2045	73.71							
Pending	SEDOL : BD301C6 / STATE STREET GLOBAL MARKETS, LLC REPUBLIC OF COLOMBIA TBOND 5.0% 15/06/2045 PRICE: 73.71 NET BROKER: STATE STREET GLOBAL MARKETS, LLC								
Total Colombia - USD			-773,445.00	-13,993.05	0.00	773,445.00	0.00	0.00	0.00

Ecuador - USD

07 Aug 24	ECUADOR(REP OF) 0% SNR	530,000.000	-262,350.00	0.00	0.00	262,350.00	0.00	0.00	0.00
09 Aug 24	31/07/2030 USD1'REGS	49.50							
Settled	SEDOL : BMGR2N5 / J.P. MORGAN SECURITIES LLC ECUADOR(REP OF) 0% SNR 31/07/2030 USD1'REGS PRICE: 49.5 NET BROKER: J.P. MORGAN SECURITIES LLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

Ecuador - USD

29 Aug 24	ECUADOR(REP OF) 0% SNR	495,495.000	-265,535.77	0.00	0.00	265,535.77	0.00	0.00	0.00
03 Sep 24	31/07/2030 USD1'REGS	53.59							
Settled	SEDOL : BMGR2N5 / J.P. MORGAN SECURITIES LLC ECUADOR(REP OF) 0% SNR 31/07/2030 USD1'REGS PRICE: 53.58999 NET BROKER: J.P. MORGAN SECURITIES LLC								
29 Aug 24	ECUADOR(REP OF) 0% SNR	500,000.000	-267,950.00	0.00	0.00	267,950.00	0.00	0.00	0.00
03 Sep 24	31/07/2030 USD1'REGS	53.59							
Settled	SEDOL : BMGR2N5 / J.P. MORGAN SECURITIES LLC ECUADOR(REP OF) 0% SNR 31/07/2030 USD1'REGS PRICE: 53.59 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total Ecuador - USD			-795,835.77	0.00	0.00	795,835.77	0.00	0.00	0.00

Egypt - USD

30 Jul 24	EGYPT(ARAB REP OF 5.8% SNR	450,000.000	-414,000.00	-8,772.50	0.00	414,000.00	0.00	0.00	0.00
01 Aug 24	MTN 30/09/2027 USD	92.00							
Settled	SEDOL : BM8SJH9 / STANDARD CHARTERED SECURITIES INC EGYPT(ARAB REP OF 5.8% SNR MTN 30/09/2027 PRICE: 92.0 NET BROKER: STANDARD CHARTERED SECURITIES INC								
21 Aug 24	EGYPT(ARAB REP OF 5.8% SNR	450,000.000	-411,160.50	-10,367.50	0.00	411,160.50	0.00	0.00	0.00
23 Aug 24	MTN 30/09/2027 USD	91.369							
Settled	SEDOL : BM8SJH9 / EUROCLEAR BANK S.A / N.V EGYPT(ARAB REP OF 5.8% SNR MTN 30/09/2027 PRICE: 91.369 NET BROKER: EUROCLEAR BANK S.A / N.V								
Total Egypt - USD			-825,160.50	-19,140.00	0.00	825,160.50	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								

Purchases

Fixed Income

Government bonds

El Salvador - USD

28 Aug 24	EL SALVADOR(REP OF 8.25% SNR	600,000.000	-514,800.00	-19,250.00	0.00	514,800.00	0.00	0.00	0.00
30 Aug 24	10/04/32 USD10000	85.80							
Settled	SEDOL : B7JC9H5 / MORGAN STANLEY AND CO.INTRNTNAL PLC EL SALVADOR(REP OF 8.25% SNR 10/04/32 USD10000 PRICE: 85.8 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
07 Aug 24	REPUBLIC OF EL SALVADOR 7.625%	380,000.000	-266,950.00	-563.40	0.00	266,950.00	0.00	0.00	0.00
08 Aug 24	01/02/2041	70.25							
Settled	SEDOL : B63F4M3 / JEFFERIES LLC. REPUBLIC OF EL SALVADOR 7.625% 01/02/2041 PRICE: 70.25 NET BROKER: JEFFERIES LLC.								
19 Sep 24	REPUBLIC OF EL SALVADOR 7.625%	440,000.000	-355,300.00	-4,566.53	0.00	355,300.00	0.00	0.00	0.00
20 Sep 24	01/02/2041	80.75							
Settled	SEDOL : B63F4M3 / HSBC SECURITIES (USA) INC. REPUBLIC OF EL SALVADOR 7.625% 01/02/2041 PRICE: 80.75 NET BROKER: HSBC SECURITIES (USA) INC.								
Total El Salvador - USD			-1,137,050.00	-24,379.93	0.00	1,137,050.00	0.00	0.00	0.00

Gabon - USD

07 Aug 24	GABONESE REPUBLIC 7% SNR	450,000.000	-325,125.00	-6,562.50	0.00	325,125.00	0.00	0.00	0.00
09 Aug 24	24/11/2031 USD1000	72.25							
Settled	SEDOL : BPDWT66 / CITIGROUP GLOBAL MARKETS INC. GABONESE REPUBLIC 7% SNR 24/11/2031 USD1000 PRICE: 72.25 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Gabon - USD			-325,125.00	-6,562.50	0.00	325,125.00	0.00	0.00	0.00

Guatemala - USD

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

Guatemala - USD

29 Jul 24	GUATEMALA(REPUBLIC 144A 6.55%	450,000.000	-450,450.00	0.00	0.00	450,450.00	0.00	0.00	0.00
06 Aug 24	06/02/2037	100.10							
Settled	CUSIP : 401494AZ2 / GOLDMAN, SACHS AND CO. GUATEMALA(REPUBLIC OF) 144A 6.55% 06/02/2037 PRICE: 100.1 NET BROKER: GOLDMAN, SACHS AND CO.								
29 Jul 24	PVTPL REPUBLIC OF GUATEMALA	600,000.000	-600,000.00	0.00	0.00	600,000.00	0.00	0.00	0.00
06 Aug 24	6.55% 02-06-2037	100.00							
Settled	CUSIP : 401494AZ2 / AMHERST PIERPONT SECURITIES LLC GUATEMALA REP NT 144A 6.55% 06/02/2037 PRICE: 100.0 NET BROKER: AMHERST PIERPONT SECURITIES LLC								
19 Sep 24	PVTPL REPUBLIC OF GUATEMALA	3,107,000.000	-3,266,233.75	-24,873.26	0.00	3,266,233.75	0.00	0.00	0.00
20 Sep 24	6.55% 02-06-2037	105.125							
Settled	CUSIP : 401494AZ2 / HSBC (GLBL MRKTS EQUITIES OPERATION GUATEMALA (REP OF) 6.55% SNR 06/02/37 USD1000 PRICE: 105.125 NET BROKER: HSBC (GLBL MRKTS EQUITIES OPERATION								
Total Guatemala - USD			-4,316,683.75	-24,873.26	0.00	4,316,683.75	0.00	0.00	0.00

Honduras - USD

27 Aug 24	HONDURAS GOVT T BOND 5.625%	300,000.000	-267,375.00	-3,000.00	0.00	267,375.00	0.00	0.00	0.00
28 Aug 24	24/06/2030	89.125							
Settled	CUSIP : P5178RAD0 / MORGAN STANLEY AND CO.INTRNTAL PLC HONDURAS GOVT T BOND 5.625% 24/06/2030 PRICE: 89.125 NET BROKER: MORGAN STANLEY AND CO.INTRNTAL PLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
Total Honduras - USD			-267,375.00	-3,000.00	0.00	267,375.00	0.00	0.00	0.00
Indonesia - USD									
13 Sep 24	INDONESIA(REP OF) 4.75% SNR	200,000.000	-202,900.00	-158.33	0.00	202,900.00	0.00	0.00	0.00
16 Sep 24	10/09/34 USD1000	101.45							
Settled	SEDOL : BTFKBK4 / MERRILL LYNCH INTERNATIONAL LIMITED INDONESIA(REP OF) 4.75% SNR 10/09/34 USD1000 PRICE: 101.45 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
Total Indonesia - USD			-202,900.00	-158.33	0.00	202,900.00	0.00	0.00	0.00
Kenya - USD									
23 Jul 24	KENYA (REP OF) 8.25% SNR	450,000.000	-355,500.00	-15,159.38	0.00	355,500.00	0.00	0.00	0.00
25 Jul 24	28/02/2048 USD	79.00							
Settled	SEDOL : BF2J2B4 / CITIGROUP GLOBAL MARKETS INC. KENYA (REP OF) 8.25% SNR 28/02/2048 USD PRICE: 79.0 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
07 Aug 24	KENYA GOVERNMENT I 6.3% SNR	450,000.000	-320,355.00	-1,260.00	0.00	320,355.00	0.00	0.00	0.00
09 Aug 24	23/01/2034 USD	71.19							
Settled	SEDOL : 5AXDW4U / ABSA BANK LIMITED KENYA GOVERNMENT I 6.3% SNR 23/01/2034 USD PRICE: 71.19 NET BROKER: ABSA BANK LIMITED								
Total Kenya - USD			-675,855.00	-16,419.38	0.00	675,855.00	0.00	0.00	0.00
Mexico - USD									
30 Sep 24	MEXICO(UNITED MEXICAN STATES)	100,000.000	-87,000.00	-2,699.31	0.00	87,000.00	0.00	0.00	0.00
01 Oct 24	5.75% 12/10/2110	87.00							
Pending	CUSIP : 91086QAZ1 / BNP PARIBAS PARIS MEXICO(UNITED MEXICAN STATES) 5.75% 12/10/2110 PRICE: 87.0 NET BROKER: BNP PARIBAS PARIS								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
Total Mexico - USD			-87,000.00	-2,699.31	0.00	87,000.00	0.00	0.00	0.00
Pakistan - USD									
12 Aug 24	PAKISTAN(REPUBLIC TBOND 8.875%	450,000.000	-329,400.01	-13,978.12	0.00	329,400.01	0.00	0.00	0.00
14 Aug 24	08/04/2051	73.20							
Settled	SEDOL : BNDRDB0 / CITIGROUP GLOBAL MARKETS EUROPE AG PAKISTAN(REPUBLIC TBOND 8.875% 08/04/2051 PRICE: 73.2 OTHER CHARGES: 0.01 BROKER: CITIGROUP GLOBAL MARKETS EUROPE AG								
Total Pakistan - USD			-329,400.01	-13,978.12	0.00	329,400.01	0.00	0.00	0.00
Panama - USD									
27 Aug 24	PANAMA(REP OF) 3.87% SNR	450,000.000	-276,300.00	-1,693.13	0.00	276,300.00	0.00	0.00	0.00
28 Aug 24	23/07/2060 USD	61.40							
Settled	SEDOL : BJVN8G2 / MORGAN STANLEY AND CO.INTRNTNAL PLC PANAMA(REP OF) 3.87% SNR 23/07/2060 USD PRICE: 61.4 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
Total Panama - USD			-276,300.00	-1,693.13	0.00	276,300.00	0.00	0.00	0.00
Peru - USD									
17 Sep 24	PERU(REP OF) 3% SNR 15/01/2034	790,000.000	-680,893.10	-4,147.50	0.00	680,893.10	0.00	0.00	0.00
18 Sep 24	USD1000	86.189							
Settled	SEDOL : BNTYXY8 / GOLDMAN, SACHS AND CO. PERU(REP OF) 3% SNR 15/01/2034 USD1000 PRICE: 86.189 NET BROKER: GOLDMAN, SACHS AND CO.								
01 Aug 24	REPUBLIC OF PERU 5.875%	280,000.000	-277,505.20	0.00	0.00	277,505.20	0.00	0.00	0.00
08 Aug 24	08-08-2054	99.109							
Settled	CUSIP : 715638EC2 / MERRILL LYNCH INTERNATIONAL LIMITED								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
Peru - USD									
	REPUBLIC OF PERU 5.875% 08/08/2054 PRICE: 99.109 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
Total Peru - USD			-958,398.30	-4,147.50	0.00	958,398.30	0.00	0.00	0.00
Qatar - USD									
30 Jul 24	QATAR ST 4.4% 144A 4.4% 16/04/2050	480,000.000	-425,371.20	-6,160.00	0.00	425,371.20	0.00	0.00	0.00
01 Aug 24	SEDOL : 8A9FFXU /	88.619							
Settled	J.P. MORGAN SECURITIES PLC QATAR ST 4.4% 144A 4.4% 16/04/2050 PRICE: 88.619 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Qatar - USD			-425,371.20	-6,160.00	0.00	425,371.20	0.00	0.00	0.00
Romania - EUR									
19 Sep 24	ROMANIA(REP OF) 5.125% MTN	450,000.000	-500,689.83	0.00	0.00	500,689.83	0.00	0.00	0.00
24 Sep 24	24/09/31 EUR1000	99.977							
Settled	SEDOL : BP4YY99 / GOLDMAN, SACHS AND CO. ROMANIA 5.125% 24/09/2031 PRICE: 99.977 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Romania - EUR			-500,689.83	0.00	0.00	500,689.83	0.00	0.00	0.00
Senegal - EUR									
13 Aug 24	REP OF SENEGAL 08/06/2037 5.375%	100,000.000	-79,498.55	-1,097.28	0.00	79,498.55	0.00	0.00	0.00
15 Aug 24	08/06/2037	72.55							
Settled	SEDOL : 2AXCXXU / STANDARD BANK PLC REP OF SENEGAL 08/06/2037 5.375% 08/06/2037 PRICE: 72.55 NET BROKER: STANDARD BANK PLC								
Total Senegal - EUR			-79,498.55	-1,097.28	0.00	79,498.55	0.00	0.00	0.00
South Africa - USD									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
South Africa - USD									
13 Aug 24	REP OF SOUTH 5.875% 5.87%	300,000.000	-301,134.00	-7,245.83	0.00	301,134.00	0.00	0.00	0.00
14 Aug 24	16/09/2025	100.378							
Settled	SEDOL : BDS54C7 / EUROCLEAR BANK S.A / N.V REP OF SOUTH 5.875% 5.87% 16/09/2025 PRICE: 100.378 NET BROKER: EUROCLEAR BANK S.A / N.V								
Total South Africa - USD			-301,134.00	-7,245.83	0.00	301,134.00	0.00	0.00	0.00
Sri Lanka - USD									
04 Sep 24	DEFAULTED REPUBLIC OF SRI	240,000.000	-129,600.00	0.00	0.00	129,600.00	0.00	0.00	0.00
05 Sep 24	LANKA 6.35% 06-28-2024	54.00							
Settled	CUSIP : Y8137FAQ1 / HSBC SECURITIES (USA) INC. REPUBLIC OF SRI 6.35% 31/12/2049 PRICE: 54.0 NET BROKER: HSBC SECURITIES (USA) INC.								
10 Sep 24	REP OF SRI LANKA TBOND 0.0%	200,000.000	-101,760.00	0.00	0.00	101,760.00	0.00	0.00	0.00
11 Sep 24	14/03/2029	50.88							
Settled	CUSIP : Y8137FAP3 / EUROCLEAR BANK S.A / N.V REP OF SRI LANKA TBOND 0.0% 14/03/2029 PRICE: 50.88 NET BROKER: EUROCLEAR BANK S.A / N.V								
06 Sep 24	SRI LANKA(REPUBLIC 7.55% SNR	240,000.000	-128,616.00	0.00	0.00	128,616.00	0.00	0.00	0.00
09 Sep 24	28/03/2030 USD	53.59							
Settled	SEDOL : BJ7PMW6 / J.P. MORGAN SECURITIES PLC SRI LANKA(REPUBLIC 7.55% SNR 28/03/2030 USD PRICE: 53.59 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Sri Lanka - USD			-359,976.00	0.00	0.00	359,976.00	0.00	0.00	0.00
Trinidad and Tobago - USD									

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

Trinidad and Tobago - USD

11 Sep 24	TRINIDAD & TOBAGO 6.4% BDS	700,000.000	-720,300.00	-9,457.78	0.00	720,300.00	0.00	0.00	0.00
12 Sep 24	26/06/34 USD200000	102.90							
Settled	SEDOL : BPBPCV3 / J.P. MORGAN SECURITIES LLC TRINIDAD & TOBAGO 6.4% BDS 26/06/34 USD200000 PRICE: 102.9 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total Trinidad and Tobago - USD			-720,300.00	-9,457.78	0.00	720,300.00	0.00	0.00	0.00

Ukraine - USD

11 Sep 24	PVTPL UKRAINE (REPUBLIC OF)	451,383.000	-196,125.91	-899.63	0.00	196,125.91	0.00	0.00	0.00
12 Sep 24	STEP CPN 1.75% 02-01-2036	43.45							
Settled	CUSIP : 903724CC4 / CITIGROUP GLOBAL MARKETS INC. UKRAINE(REP OF) 1.75%-VAR NTS 01/02/36 USD PRICE: 43.44999 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
05 Jul 24	UKRAINE GOVERNMENT UKRAIN 7	2,000,000.000	-580,000.00	0.00	0.00	580,000.00	0.00	0.00	0.00
09 Jul 24	3/4 09/01/247.75% 01/09/2026	29.00							
Settled	CUSIP : QJ1143438 / J.P. MORGAN SECURITIES PLC UKRAINE GOVERNMENT UKRAIN 7 3/4 09/01/247.75% 01/0 PRICE: 29.0 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Ukraine - USD			-776,125.91	-899.63	0.00	776,125.91	0.00	0.00	0.00

United Arab Emirates - EUR

10 Jul 24	SHARJAH (GOV OF) 4.625% SNR	450,000.000	-486,879.14	0.00	0.00	486,879.14	0.00	0.00	0.00
17 Jul 24	MTN 17/01/31EUR	99.652							
Settled	SEDOL : BPLZLP0 / HSBC SECURITIES (USA) INC. SHARJAH 4.625% 17/01/2031 PRICE: 99.652 NET BROKER: HSBC SECURITIES (USA) INC.								
Total United Arab Emirates - EUR			-486,879.14	0.00	0.00	486,879.14	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 Arab Emirates - USD

12 Sep 24	SHARJAH T BD 4.0% 28/07/2050	900,000.000	-627,750.00	-4,800.00	0.00	627,750.00	0.00	0.00	0.00
16 Sep 24	SEDOL : BLC8L38 /	69.75							
Settled	UBS AG LONDON BRANCH SHARJAH T BD 4.0% 28/07/2050 PRICE: 69.75 NET BROKER: UBS AG LONDON BRANCH								
13 Sep 24	SHARJAH T BD 4.0% 28/07/2050	350,000.000	-245,000.00	-1,905.56	0.00	245,000.00	0.00	0.00	0.00
17 Sep 24	SEDOL : BLC8L38 /	70.00							
Settled	J.P. MORGAN SECURITIES PLC SHARJAH T BD 4.0% 28/07/2050 PRICE: 70.0 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total United Arab Emirates - USD			-872,750.00	-6,705.56	0.00	872,750.00	0.00	0.00	0.00

United States - USD

30 Aug 24	UNITED STATES OF AMER TREAS	2,750,000.000	-2,632,373.05	-3,194.63	0.00	2,632,373.05	0.00	0.00	0.00
03 Sep 24	NOTES 2.25% 08-15-2027	95.7226562							
Settled	SEDOL : BF53YJ5 / CITIGROUP GLOBAL MARKETS INC USA TREASURY NTS 2.25% SNR 15/08/27 USD1000 PRICE: 95.72265 NET BROKER: CITIGROUP GLOBAL MARKETS INC								
26 Sep 24	UNITED STATES OF AMER TREAS	2,500,000.000	-2,494,335.94	0.00	0.00	2,494,335.94	0.00	0.00	0.00
30 Sep 24	NOTES 3.5% 09-30-2026	99.7734375							
Settled	SEDOL : BT9K6H2 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 0% NTS 30/09/26 USD'BH-202 PRICE: 99.77343 NET BROKER: MORGAN STANLEY AND CO., LLC								
16 Aug 24	UNITED STATES OF AMER TREAS	5,580,000.000	-5,629,478.91	-3,032.61	0.00	5,629,478.91	0.00	0.00	0.00
20 Aug 24	NOTES 4.0% 02-15-2034	100.886718							
Settled	SEDOL : BS2G1B9 / WELLS FARGO BANK, N.A. USA TREASURY NTS 4% NTS 15/02/2034 USD1000 PRICE: 100.88671 NET BROKER: WELLS FARGO BANK, N.A.								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

United States - USD

16 Aug 24 20 Aug 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL : BS2G1B9 / THE BANK OF NEW YORK MELLON USA TREASURY NTS 4% NTS 15/02/2034 USD1000 PRICE: 100.86718 NET BROKER: THE BANK OF NEW YORK MELLON	9,765,000.000 100.867187	-9,849,680.86	-5,307.07	0.00	9,849,680.86	0.00	0.00	0.00
26 Aug 24 28 Aug 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL : BS2G1B9 / WILLIAMS CAPITAL GROUP L.P.,THE USA TREASURY NTS 4% NTS 15/02/2034 USD1000 PRICE: 101.60156 NET BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	4,840,000.000 101.601562	-4,917,515.63	-6,839.13	0.00	4,917,515.63	0.00	0.00	0.00
25 Sep 24 27 Sep 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL : BS2G1B9 / CASTLEOAK SECURITIES LP USA TREASURY NTS 4% NTS 15/02/2034 USD1000 PRICE: 101.90625 NET BROKER: CASTLEOAK SECURITIES LP	5,420,000.000 101.90625	-5,523,318.75	-25,332.61	0.00	5,523,318.75	0.00	0.00	0.00
26 Sep 24 30 Sep 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027 SEDOL : BN6ML41 / BNP PARIBAS U.S.A - NEW YORK BRANCH USA TREASURY NTS 4.125% NTS 30/09/27 USD1000 PRICE: 101.66015 NET BROKER: BNP PARIBAS U.S.A - NEW YORK BRANCH	3,000,000.000 101.6601562	-3,049,804.69	0.00	0.00	3,049,804.69	0.00	0.00	0.00
28 Aug 24 30 Aug 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.125%08-15-2027 SEDOL : BR2NN84 / MORGAN STANLEY AND CO., LLC	4,000,000.000 100.0625	-4,002,500.00	-6,114.13	0.00	4,002,500.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

United States - USD

	USA TREASURY NTS 3.75% NTS 15/08/27 USD1000 PRICE: 100.0625 NET BROKER: MORGAN STANLEY AND CO., LLC								
29 Jul 24	UNITED STATES OF AMER TREAS	3,000,000.000	-3,014,531.26	-5,706.52	0.00	3,014,531.26	0.00	0.00	0.00
31 Jul 24	NOTES 4.375%07-15-2027	100.484375							
Settled	SEDOL : BT5FJ16 / BNP PARIBAS U.S.A - NEW YORK BRANCH USA TREASURY NTS 4.375% NTS 15/07/27 USD1000 PRICE: 100.48437 OTHER CHARGES: 0.01 BROKER: BNP PARIBAS U.S.A - NEW YORK BRANCH								
19 Sep 24	UNITED STATES TREAS BDS DTD	5,595,000.000	-5,419,719.14	-22,976.75	0.00	5,419,719.14	0.00	0.00	0.00
23 Sep 24	02/15/2023 3.875% 02-15-2043	96.867188							
Settled	SEDOL : BMXHQM5 / MORGAN STANLEY AND CO., LLC USA TREASURY BDS 3.875% BDS 15/02/43 USD1000 PRICE: 96.86718 NET BROKER: MORGAN STANLEY AND CO., LLC								
20 Sep 24	UNITED STATES TREAS BDS DTD	5,550,000.000	-5,381,115.23	-23,376.36	0.00	5,381,115.23	0.00	0.00	0.00
24 Sep 24	02/15/2023 3.875% 02-15-2043	96.957031							
Settled	SEDOL : BMXHQM5 / GOLDMAN, SACHS AND CO. USA TREASURY BDS 3.875% BDS 15/02/43 USD1000 PRICE: 96.95703 NET BROKER: GOLDMAN, SACHS AND CO.								
28 Aug 24	UNITED STATES TREAS NTS 4.0%	4,500,000.000	-4,489,804.69	-1,398.48	0.00	4,489,804.69	0.00	0.00	0.00
03 Sep 24	08-31-2026	99.7734375							
Settled	SEDOL : BRBK5F7 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 3.75% NTS 31/08/2026 USD PRICE: 99.77343 NET BROKER: MORGAN STANLEY AND CO., LLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government bonds

United States - USD

29 Jul 24 31 Jul 24 Settled	UNITED STATES TREAS NTS 4.375% 07-31-2026 CUSIP : 91282CLB5 / GOLDMAN, SACHS AND CO. UTD STATES TREAS 4.375% 31/07/2026 PRICE: 99.97656 BROKER: GOLDMAN, SACHS AND CO.	3,500,000.000 99.9765625	-3,499,179.68	0.00	0.00	3,499,179.68	0.00	0.00	0.00
30 Aug 24 03 Sep 24 Settled	UNITED STS TREAS NTS 0.5% 08-31-2027 SEDOL : BMV9TY6 / CITIGROUP GLOBAL MARKETS INC USA TREASURY NTS 0.5% NTS 31/08/2027 USD1000 PRICE: 90.78125 NET BROKER: CITIGROUP GLOBAL MARKETS INC	2,000,000.000 90.78125	-1,815,625.00	-82.87	0.00	1,815,625.00	0.00	0.00	0.00
30 Sep 24 01 Oct 24 Pending	UNITED STS TREAS NTS .375% DUE 09-30-2027 REG SEDOL : BMT6SK8 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 0.375% NTS 30/09/27 USD1000 PRICE: 90.99609 NET BROKER: NOMURA SECURITIES NEW YORK	3,000,000.000 90.9960938	-2,729,882.81	-30.91	0.00	2,729,882.81	0.00	0.00	0.00
31 Jul 24 01 Aug 24 Settled	UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG SEDOL : BMXXZ82 / MORGAN STANLEY AND CO., LLC USA TREASURY NTS 0.375% NTS 31/07/27 USD1000 PRICE: 89.67187 OTHER CHARGES: 0.01 BROKER: MORGAN STANLEY AND CO., LLC	2,750,000.000 89.671875	-2,465,976.57	-28.02	0.00	2,465,976.57	0.00	0.00	0.00
28 Aug 24 30 Aug 24 Settled	US TREASURY N/B 3.125% DUE 08-31-2027 REG SEDOL : BQ0LV01 / BMO NESBITT BURNS INC	3,000,000.000 98.28125	-2,948,437.50	-46,620.24	0.00	2,948,437.50	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								

Purchases

Fixed Income

Government bonds

United States - USD

USA TREASURY NTS 3.125% NTS 31/08/27 USD1000
 PRICE: 98.28125 NET BROKER: BMO NESBITT
 BURNS INC

26 Sep 24	US TREASURY N/B 3.625%	3,000,000.000	-2,986,289.06	-4,195.44	0.00	2,986,289.06	0.00	0.00	0.00
30 Sep 24	09-15-2027	99.5429687							
Settled	SEDOL : BP4YGR1 / CITIGROUP GLOBAL MARKETS INC								

USA TREASURY NTS 3.375% NTS 15/09/27 USD1000
 PRICE: 99.54296 NET BROKER: CITIGROUP GLOBAL
 MARKETS INC

29 Jul 24	UTD STATES TREAS 2.75% DUE	3,000,000.000	-2,878,242.19	-41,023.35	0.00	2,878,242.19	0.00	0.00	0.00
30 Jul 24	07-31-2027	95.9414062							
Settled	SEDOL : BQ7Y9P4 / CITIGROUP GLOBAL MARKETS INC								

USA TREASURY NTS 2.75% NTS 31/07/27 USD1000
 PRICE: 95.9414 NET BROKER: CITIGROUP GLOBAL
 MARKETS INC

Total United States - USD			-75,727,810.96	-195,259.12	0.00	75,727,810.96	0.00	0.00	0.00
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Uruguay - USD

URUGUAY 9.75% 9.75% 20/07/2033
 SEDOL : BMV2F14 /
 TPCG FINANCIAL SERVICES S.A.
 URUGUAY 9.75% 9.75% 20/07/2033 PRICE: 2.50255
 BROKER: TPCG FINANCIAL SERVICES S.A.

27 Aug 24	URUGUAY 9.75% 9.75% 20/07/2033	8,800,000.000	-220,225.18	-2,246.48	0.00	220,225.18	0.00	0.00	0.00
28 Aug 24	SEDOL : BMV2F14 /	2.5025589							
Settled	TPCG FINANCIAL SERVICES S.A.								

Total Uruguay - USD			-220,225.18	-2,246.48	0.00	220,225.18	0.00	0.00	0.00
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Uzbekistan - EUR

THE REPUBLIC OF UZBEKISTAN
 144A 5.375% 29/05/2027
 SEDOL : 5AZRN6U /
 GOLDMAN SACHS INTERNATIONAL

31 May 24	THE REPUBLIC OF UZBEKISTAN	450,000.000	-491,932.70	-435.30	0.00	491,932.70	0.00	0.00	0.00
04 Jun 24	144A 5.375% 29/05/2027	0.9985							
Settled	SEDOL : 5AZRN6U / GOLDMAN SACHS INTERNATIONAL								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized 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

Uzbekistan - EUR

THE REPUBLIC OF UZBEKISTAN 144A 5. PRICE:
99.85 NET BROKER: GOLDMAN SACHS
INTERNATIONAL

Total Uzbekistan - EUR			-491,932.70	-435.30	0.00	491,932.70	0.00	0.00	0.00
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Venezuela - USD

07 Aug 24	VENEZUELA(REPUBLIC OF) IN	720,000.000	-121,500.00	0.00	0.00	121,500.00	0.00	0.00	0.00
08 Aug 24	DEFAULT 9.25% BDS 07/05/2028	16.875							
Settled	SEDOL : B2RKVC5 / BARCLAYS CAPITAL VENEZUELA(REPUBLIC OF) IN DEFAULT 9.25% BDS PRICE: 16.875 NET BROKER: BARCLAYS CAPITAL								

Total Venezuela - USD			-121,500.00	0.00	0.00	121,500.00	0.00	0.00	0.00
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Total government bonds			-99,863,188.78	-519,512.41	0.00	99,863,188.78	0.00	0.00	0.00
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Government agencies

Kazakhstan - KZT

16 Jul 24	DEV BANK OF KAZAKH 13% SNR	747,500,000.000	-1,584,700.00	-52,849.56	0.00	1,584,700.00	0.00	0.00	0.00
18 Jul 24	15/04/27 DUALCURR	100.70							
Settled	SEDOL : BRBSQB4 / J.P. MORGAN AG DEV BANK OF KAZAKH 13% SNR 15/04/27 DUALCURR PRICE: 100.7 NET BROKER: J.P. MORGAN AG								

Total Kazakhstan - KZT			-1,584,700.00	-52,849.56	0.00	1,584,700.00	0.00	0.00	0.00
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Malaysia - USD

13 Sep 24	KHAZANAH CAP LTD GOVT 4.759%	250,000.000	-252,382.50	-396.58	0.00	252,382.50	0.00	0.00	0.00
17 Sep 24	05/09/2034	100.953							
Settled	SEDOL : 8B11S5U / J.P. MORGAN SECURITIES PLC KHAZANAH CAP LTD GOVT 4.759% 05/09/2034 PRICE: 100.953 NET BROKER: J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government agencies

Total Malaysia - USD			-252,382.50	-396.58	0.00	252,382.50	0.00	0.00	0.00
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Mexico - USD

10 Sep 24	BANCO ACTINVER SA 7.25% DUE	200,000.000	-200,000.00	0.00	0.00	200,000.00	0.00	0.00	0.00
18 Sep 24	01-31-2041	100.00							
Settled	CUSIP : 05974EAA8 /SPCL1 BANCO SANTANDER S.A. NEW YORK BANCO ACTINVER SA SR SECD NT 7.25% 31/01/2041 PRICE: 100.0 NET BROKER: BANCO SANTANDER S.A. NEW YORK								

19 Aug 24	PETROLEOS MEXICANO 6.75% GTD	860,000.000	-594,690.00	-24,026.25	0.00	594,690.00	0.00	0.00	0.00
20 Aug 24	SNR 21/09/47 USD	69.15							
Settled	CUSIP : 71654QCC4 / MORGAN STANLEY AND CO.INTRNTNAL PLC PETROLEOS MEXICANO 6.75% GTD SNR 21/09/47 U PRICE: 69.15 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								

30 Sep 24	PETROLEOS MEXICANO 6.75% GTD	200,000.000	-143,000.00	-375.00	0.00	143,000.00	0.00	0.00	0.00
01 Oct 24	SNR 21/09/47 USD	71.50							
Pending	CUSIP : 71654QCC4 / J.P. MORGAN SECURITIES LLC PETROLEOS MEXICANO 6.75% GTD SNR 21/09/47 U PRICE: 71.5 NET BROKER: J.P. MORGAN SECURITIES LLC								

17 Sep 24	PVTPL COMISION FEDERAL DE	520,000.000	-518,122.80	0.00	0.00	518,122.80	0.00	0.00	0.00
24 Sep 24	ELECTRICIDAD 6.45% 01-24-2035	99.639							
Settled	CUSIP : 200447AP5 / HSBC SECURITIES (USA) INC. COMISION FED DE SUSTAINABL 6.45% 24/01/2035 PRICE: 99.639 NET BROKER: HSBC SECURITIES (USA) INC.								

Total Mexico - USD			-1,455,812.80	-24,401.25	0.00	1,455,812.80	0.00	0.00	0.00
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Multi-National Agencies Region - BRL

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government agencies

Multi-National Agencies Region - BRL

09 Sep 24	INTL FINANCE CORP 6.25%	8,505,000.000	-1,349,544.07	-56,943.99	0.00	1,349,544.07	0.00	0.00	0.00
11 Sep 24	CURR/LKD 04/02/28 BRL	89.035							
Settled	SEDOL : BMD83X8 / J.P. MORGAN SECURITIES PLC INTL FINANCE CORP 6.25% CURR/LKD 04/02/28 B PRICE: 89.03499 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Multi-National Agencies Region - BRL			-1,349,544.07	-56,943.99	0.00	1,349,544.07	0.00	0.00	0.00

Multi-National Agencies Region - INR

29 Aug 24	EURO BK RECON&DEV 5% SNR	160,400,000.000	-1,873,006.86	-60,617.85	0.00	1,873,006.86	0.00	0.00	0.00
03 Sep 24	15/01/2026 DUALCURR	97.93							
Settled	SEDOL : BM8D7Y7 / SCBLGB2L EURO BK RECON&DEV 5% SNR 15/01/2026 DUALCURR PRICE: 97.93 NET BROKER: SCBLGB2L								
Total Multi-National Agencies Region - INR			-1,873,006.86	-60,617.85	0.00	1,873,006.86	0.00	0.00	0.00

Multi-National Agencies Region - USD

24 Jul 24	EURO BK RECON&DEV 20%	1,200,000.000	-1,218,258.08	-84,821.92	0.00	1,218,258.08	0.00	0.00	0.00
26 Jul 24	CURR/LKD 19/03/2025 USD	101.5215066							
Settled	SEDOL : BMWT4C8 / GOLDMAN SACHS BANK EUROPE SE EURO BK RECON&DEV 20% SNR 19/03/25 DUAL CURR PRICE: 101.5215 NET BROKER: GOLDMAN SACHS BANK EUROPE SE								
Total Multi-National Agencies Region - USD			-1,218,258.08	-84,821.92	0.00	1,218,258.08	0.00	0.00	0.00

Poland - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government agencies									
Poland - USD									
01 Jul 24	PVTPL BANK GOSPODARSTWA	1,300,000.000	-1,286,493.00	0.00	0.00	1,286,493.00	0.00	0.00	0.00
09 Jul 24	KRAJOWEGO GTD NT 5.75%	98.961							
Settled	07-09-2034 CUSIP : 06237MAC7 / CITIGROUP GLOBAL MARKETS INC. BK GOSPODARSTWA 5.75% 9/7/2034 5.75% 09/07/2034 PRICE: 98.961 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Poland - USD			-1,286,493.00	0.00	0.00	1,286,493.00	0.00	0.00	0.00
Saudi Arabia - USD									
30 Jul 24	GACI FIRST INVESTM 4.875% GTD	1,800,000.000	-1,736,100.00	-40,706.25	0.00	1,736,100.00	0.00	0.00	0.00
01 Aug 24	SNR 14/02/35 USD	96.45							
Settled	SEDOL : BMXD0G5 / UBS AG LONDON BRANCH GACI FIRST INVESTM 4.875% GTD SNR 14/02/35 U PRICE: 96.45 NET BROKER: UBS AG LONDON BRANCH								
Total Saudi Arabia - USD			-1,736,100.00	-40,706.25	0.00	1,736,100.00	0.00	0.00	0.00
Turkey - USD									
13 Aug 24	EXP CRED BK TURKEY 5.75% SNR	200,000.000	-196,480.00	-1,245.83	0.00	196,480.00	0.00	0.00	0.00
15 Aug 24	06/07/2026 USD	98.24							
Settled	SEDOL : BLCVRR3 / J.P. MORGAN SECURITIES PLC EXP CRED BK TURKEY 5.75% SNR 06/07/2026 USD PRICE: 98.24 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Turkey - USD			-196,480.00	-1,245.83	0.00	196,480.00	0.00	0.00	0.00
Uzbekistan - USD									
17 Jul 24	PVTPL UZBEK INDUSTRIAL AND	450,000.000	-444,690.00	0.00	0.00	444,690.00	0.00	0.00	0.00
24 Jul 24	CONSTRUCTION 8.95% 07-24-2029	98.82							
Settled	CUSIP : 917935AA6 / CITIGROUP GLOBAL MARKETS INC.								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government agencies

Uzbekistan - USD

UZBEK INDUSTRIAL & CONSTRUCTION BANK
 ATB8.95% 24/0 PRICE: 98.82 NET BROKER:
 CITIGROUP GLOBAL MARKETS INC.

Total Uzbekistan - USD				-444,690.00	0.00	0.00	444,690.00	0.00	0.00	0.00
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Venezuela - USD

24 Jul 24	DEFAULTED PETROLEOS DE	395,000.000		-61,422.50	0.00	0.00	61,422.50	0.00	0.00	0.00
25 Jul 24	VENEZUELA 0.0% DUE 17/05/2035	15.55								
Settled	USD1 SEDOL : B7XSMN6 / J.P. MORGAN SECURITIES PLC DEFAULTED PETROLEOS DE VENEZUELA 0.0% DUE 17/05/2 PRICE: 15.55 NET BROKER: J.P. MORGAN SECURITIES PLC									
29 Jul 24	DEFAULTED PETROLEOS DE	740,000.000		-101,010.00	0.00	0.00	101,010.00	0.00	0.00	0.00
30 Jul 24	VENEZUELA 0.0% DUE 17/05/2035	13.65								
Settled	USD1 SEDOL : B7XSMN6 / JEFFERIES LLC. DEFAULTED PETROLEOS DE VENEZUELA 0.0% DUE 17/05/2 PRICE: 13.65 NET BROKER: JEFFERIES LLC.									
31 Jul 24	DEFAULTED PETROLEOS DE	380,000.000		-51,870.00	0.00	0.00	51,870.00	0.00	0.00	0.00
01 Aug 24	VENEZUELA 0.0% DUE 17/05/2035	13.65								
Settled	USD1 SEDOL : B7XSMN6 / JEFFERIES LLC. DEFAULTED PETROLEOS DE VENEZUELA 0.0% DUE 17/05/2 PRICE: 13.65 NET BROKER: JEFFERIES LLC.									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government agencies									
Venezuela - USD									
05 Aug 24	DEFAULTED PETROLEOS DE	900,000.000	-99,000.00	0.00	0.00	99,000.00	0.00	0.00	0.00
06 Aug 24	VENEZUELA 0.0% DUE 17/05/2035	11.00							
Settled	USD1 SEDOL : B7XSMN6 / MERRILL LYNCH INTERNATIONAL LIMITED DEFAULTED PETROLEOS DE VENEZUELA 0.0% DUE 17/05/2 PRICE: 11.0 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
Total Venezuela - USD			-313,302.50	0.00	0.00	313,302.50	0.00	0.00	0.00
Total government agencies			-11,710,769.81	-321,983.23	0.00	11,710,769.81	0.00	0.00	0.00
Corporate bonds									
Brazil - USD									
26 Sep 24	PVTPL LD CELULOSE	300,000.000	-299,235.00	0.00	0.00	299,235.00	0.00	0.00	0.00
03 Oct 24	INTERNATIONAL 7.95% 01-26-2032	99.745							
Pending	CUSIP : 50206BAA0 /PVTPL1 UBS AG LONDON BRANCH LD CELULOSE INTL 144A 7.95% 26/01/2032 PRICE: 99.745 NET BROKER: UBS AG LONDON BRANCH								
26 Sep 24	PVTPL LD CELULOSE	700,000.000	-698,215.00	0.00	0.00	698,215.00	0.00	0.00	0.00
03 Oct 24	INTERNATIONAL 7.95% 01-26-2032	99.745							
Pending	CUSIP : 50206BAA0 /PVTPL1 UBS AG STAMFORD BRANCH LD CELULOSE INTL 144A 7.95% 26/01/2032 PRICE: 99.745 NET BROKER: UBS AG STAMFORD BRANCH								
Total Brazil - USD			-997,450.00	0.00	0.00	997,450.00	0.00	0.00	0.00
Chile - USD									
23 Jul 24	PVTPL CAJA DE COMPENSACION	200,000.000	-198,964.00	0.00	0.00	198,964.00	0.00	0.00	0.00
30 Jul 24	DE ASIGNACIONFAMIL 7.0%	99.482							
Settled	07-30-2029 CUSIP : 12803AAD3 /PVTPL1 J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Corporate bonds

Chile - USD

CAJA COM LOS ANDES 7% SNR 30/07/2029
USD1000 PRICE: 99.482 NET BROKER: J.P.
MORGAN SECURITIES PLC

24 Jul 24	PVTPL CAJA DE COMPENSACION	250,000.000	-251,125.00	0.00	0.00	251,125.00	0.00	0.00	0.00
30 Jul 24	DE ASIGNACIONFAMIL 7.0%	100.45							
Settled	07-30-2029 CUSIP : 12803AAD3 /PVTPL1 BANCO SANTANDER S.A. NEW YORK CAJA DE NT 144A 7.0% 30/07/2029 PRICE: 100.45 NET BROKER: BANCO SANTANDER S.A. NEW YORK								
Total Chile - USD			-450,089.00	0.00	0.00	450,089.00	0.00	0.00	0.00

Colombia - USD

09 Jul 24	ARIS MINING CORP 6.875% SNR	375,000.000	-355,312.50	-10,813.80	0.00	355,312.50	0.00	0.00	0.00
10 Jul 24	09/08/2026 USD	94.75							
Settled	SEDOL : BP8Z119 / CANACCORD ADAMS, INC. ARIS MINING CORP 6.875% SNR 09/08/2026 USD PRICE: 94.75 NET BROKER: CANACCORD ADAMS, INC.								
Total Colombia - USD			-355,312.50	-10,813.80	0.00	355,312.50	0.00	0.00	0.00

Germany - USD

07 Aug 24	PVTPL VOLKSWAGEN GROUP	3,710,000.000	-3,709,295.10	0.00	0.00	3,709,295.10	0.00	0.00	0.00
15 Aug 24	AMERICA 4.85% 08-15-2027	99.981							
Settled	SEDOL : BP812W5 /PVTPL1 GOLDMAN, SACHS AND CO. VOLKSWAGEN GROUP 4.85% 15/08/2027 PRICE: 99.981 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Germany - USD			-3,709,295.10	0.00	0.00	3,709,295.10	0.00	0.00	0.00

India - 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

Corporate bonds

India - USD

24 Jul 24	PVTPL SAEL LTD GROUP ISSUERS	250,000.000	-250,000.00	0.00	0.00	250,000.00	0.00	0.00	0.00
31 Jul 24	7.8% 01-31-2025	100.00							
Settled	CUSIP : 78637MAA6 /PVTPL1 HSBC SECURITIES (USA) INC. SAEL LTD./SUNFREE 7.8% SNR SEC 31/07/2031 PRICE: 100.0 NET BROKER: HSBC SECURITIES (USA) INC.								
25 Jul 24	PVTPL SAEL LTD GROUP ISSUERS	200,000.000	-200,980.00	0.00	0.00	200,980.00	0.00	0.00	0.00
31 Jul 24	7.8% 01-31-2025	100.49							
Settled	CUSIP : 78637MAA6 /PVTPL1 HSBC SECURITIES (USA) INC. SAEL LTD./SUNFREE 7.8% SNR SEC 31/07/2031 PRICE: 100.49 NET BROKER: HSBC SECURITIES (USA) INC.								
Total India - USD			-450,980.00	0.00	0.00	450,980.00	0.00	0.00	0.00

Indonesia - USD

29 Jul 24	PVTPL SORIK MARAPI GEOTHERMAL	450,000.000	-450,000.00	0.00	0.00	450,000.00	0.00	0.00	0.00
05 Aug 24	PWR PT 7.75% 08-05-2031	100.00							
Settled	CUSIP : 74390TAA7 /PVTPL1 DEUTSCHE BANK AG SORIK MA GEO PW 7.75% SNR SEC 05/08/31 USD PRICE: 100.0 NET BROKER: DEUTSCHE BANK AG								
Total Indonesia - USD			-450,000.00	0.00	0.00	450,000.00	0.00	0.00	0.00

Jamaica - USD

25 Sep 24	PVTPL KINGSTON AIRPORT	350,000.000	-349,891.50	0.00	0.00	349,891.50	0.00	0.00	0.00
02 Oct 24	REVENUE FIN 6.75%12-15-2036	99.969							
Pending	CUSIP : 49647QAA6 /PVTPL1 CITIGROUP GLOBAL MARKETS INC. KINGSTON ARPT REV 144A 6.75% 15/12/2036 PRICE: 99.969 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								

Purchases

Fixed Income

Corporate bonds

Jamaica - USD

25 Sep 24	PVTPL KINGSTON AIRPORT	450,000.000	-449,860.50	0.00	0.00	449,860.50	0.00	0.00	0.00
02 Oct 24	REVENUE FIN 6.75%12-15-2036	99.969							
Pending	CUSIP : 49647QAA6 /PVTPL1 CITIGROUP GLOBAL MARKETS INC. KINGSTON ARPT REV 144A 6.75% 15/12/2036 PRICE: 99.969 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Jamaica - USD			-799,752.00	0.00	0.00	799,752.00	0.00	0.00	0.00

Mexico - MXN

24 Sep 24	PETROLEOS MEXICANO 7.47% GTD	32,700.000	-156,203.75	-4,653.89	0.00	156,203.75	0.00	0.00	0.00
26 Sep 24	SNR 12/11/26 MXN	92.2860626							
Settled	SEDOL : BV9GKM7 / BBVA SECURITIES INC. PETROLEOS MEXICANO 7.47% GTD SNR 12/11/26 M PRICE: 92.2860626 BROKER: BBVA SECURITIES INC.								
Total Mexico - MXN			-156,203.75	-4,653.89	0.00	156,203.75	0.00	0.00	0.00

Mexico - USD

19 Aug 24	GRUPO AEROMEXICO SAB 8.5%	450,000.000	-453,082.50	-6,693.75	0.00	453,082.50	0.00	0.00	0.00
20 Aug 24	DUE 03-17-2027 BEO	100.685							
Settled	CUSIP : P4955JAA6 / BANQUE PARIBAS PARIS GRUPO AEROMEXICO 8.5% 17/03/2027 PRICE: 100.685 NET BROKER: BANQUE PARIBAS PARIS								
06 Aug 24	PETROLEOS MEXICANO 7.69% GTD	600,000.000	-433,800.00	-1,794.33	0.00	433,800.00	0.00	0.00	0.00
07 Aug 24	SNR 23/01/50 USD	72.30							
Settled	CUSIP : 71654QDD1 / GOLDMAN, SACHS AND CO. PETROLEOS MEXICANO 7.69% GTD SNR 23/01/50 U PRICE: 72.3 NET BROKER: GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Corporate bonds

Mexico - USD

08 Aug 24	PETROLEOS MEXICANO 7.69% GTD	300,000.000	-216,120.00	-1,025.33	0.00	216,120.00	0.00	0.00	0.00
09 Aug 24	SNR 23/01/50 USD	72.04							
Settled	CUSIP : 71654QDD1 / BANCO SANTANDER S.A. NEW YORK PETROLEOS MEXICANO 7.69% GTD SNR 23/01/50 U PRICE: 72.04 NET BROKER: BANCO SANTANDER S.A. NEW YORK								
Total Mexico - USD			-1,103,002.50	-9,513.41	0.00	1,103,002.50	0.00	0.00	0.00

Peru - USD

07 Aug 24	MINAS BUENAVENTURA 5.5% SNR	450,000.000	-439,875.00	-1,031.25	0.00	439,875.00	0.00	0.00	0.00
08 Aug 24	23/07/26 USD200000	97.75							
Settled	SEDOL : BMCLXV6 / PERSHING LLC MINAS BUENAVENTURA 5.5% SNR 23/07/26 USD200000 PRICE: 97.75 NET BROKER: PERSHING LLC								
Total Peru - USD			-439,875.00	-1,031.25	0.00	439,875.00	0.00	0.00	0.00

South Africa - USD

07 Aug 24	STILLWATER MINING CO 4%	480,000.000	-443,952.00	-4,373.33	0.00	443,952.00	0.00	0.00	0.00
08 Aug 24	11-16-2026	92.49							
Settled	SEDOL : BMQ80P6 / J.P. MORGAN SECURITIES PLC STILLWATER MINING 4% GTD SNR 16/11/2026 USD PRICE: 92.49 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total South Africa - USD			-443,952.00	-4,373.33	0.00	443,952.00	0.00	0.00	0.00

Turkey - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Corporate bonds									
Turkey - USD									
18 Jul 24	LIMAK CIMENTO SANAYI VE TICARE	450,000.000	-450,000.00	0.00	0.00	450,000.00	0.00	0.00	0.00
25 Jul 24	A S 9.75%07-25-2029	100.00							
Settled	CUSIP : 53263AAA6 / MERRILL LYNCH INTERNATIONAL LIMITED LIMAK CIMENTO 9.75% 25/07/2029 PRICE: 100.0 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
Total Turkey - USD			-450,000.00	0.00	0.00	450,000.00	0.00	0.00	0.00
United Arab Emirates - USD									
17 Jul 24	FIVE HOL (BVI) LTD 9.375% GTD	450,000.000	-453,937.50	-12,421.88	0.00	453,937.50	0.00	0.00	0.00
19 Jul 24	03/10/2028USD	100.875							
Settled	SEDOL : BRJRS51 / J.P. MORGAN SECURITIES PLC FIVE HOL (BVI) LTD 9.375% GTD 03/10/2028USD PRICE: 100.875 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total United Arab Emirates - USD			-453,937.50	-12,421.88	0.00	453,937.50	0.00	0.00	0.00
United Kingdom - USD									
12 Aug 24	NATWEST GROUP PLC SR NT FLTG	4,955,000.000	-4,955,000.00	0.00	0.00	4,955,000.00	0.00	0.00	0.00
15 Aug 24	5.898242% 11-15-2028	100.00							
Settled	SEDOL : BQXJPB1 / RBS SECURITIES INC. NATWEST GROUP PLC 6.675782695% 15/11/2028 PRICE: 100.0 NET BROKER: RBS SECURITIES INC.								
26 Sep 24	PVTPL CONNECT FINCO	2,820,000.000	-2,770,650.00	-1,410.00	0.00	2,770,650.00	0.00	0.00	0.00
27 Sep 24	SARL/CONNECT US 9.0%09-15-2029	98.25							
Settled	CUSIP : 20752TAB0 /PVTPL1 GOLDMAN, SACHS AND CO. CONNECT FINCO SARL 9% SNR SEC 15/09/2029USD PRICE: 98.25 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
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Purchases

Fixed Income

Corporate bonds

United Kingdom - USD

26 Sep 24	PVTPL CONNECT FINCO	1,825,000.000	-1,788,500.00	-912.50	0.00	1,788,500.00	0.00	0.00	0.00
27 Sep 24	SARL/CONNECT US 9.0%09-15-2029	98.00							
Pending	CUSIP : 20752TAB0 /PVTPL1 BARCLAYS BANK PLC CONNECT FINCO SARL 9% SNR SEC 15/09/2029USD PRICE: 98.0 NET BROKER: BARCLAYS BANK PLC								
27 Sep 24	PVTPL CONNECT FINCO	615,000.000	-599,625.00	-768.75	0.00	599,625.00	0.00	0.00	0.00
30 Sep 24	SARL/CONNECT US 9.0%09-15-2029	97.50							
Settled	CUSIP : 20752TAB0 /PVTPL1 MITSUBISHI UFJ SECURITIES (USA),INC CONNECT FINCO SARL 9% SNR SEC 15/09/2029USD PRICE: 97.5 NET BROKER: MITSUBISHI UFJ SECURITIES (USA),INC								
27 Sep 24	PVTPL CONNECT FINCO	305,000.000	-295,636.50	-381.25	0.00	295,636.50	0.00	0.00	0.00
30 Sep 24	SARL/CONNECT US 9.0%09-15-2029	96.93							
Settled	CUSIP : 20752TAB0 /PVTPL1 J.P. MORGAN SECURITIES LLC CONNECT FINCO SARL 9% SNR SEC 15/09/2029USD PRICE: 96.93 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total United Kingdom - USD			-10,409,411.50	-3,472.50	0.00	10,409,411.50	0.00	0.00	0.00

United States - USD

25 Sep 24	AMERICAN NATIONAL GROUP 5.75%	2,475,000.000	-2,473,836.75	0.00	0.00	2,473,836.75	0.00	0.00	0.00
02 Oct 24	10-01-2029	99.953							
Pending	SEDOL : BL56CZ8 / WELLS FARGO BANK, N.A. AMERN NATL GROUP 5.75% 01/10/2029 PRICE: 99.953 NET BROKER: WELLS FARGO BANK, 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>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>								

Purchases

Fixed Income

Corporate bonds

United States - USD

26 Sep 24	CION INVESTMENT CORPORATION	192,000.000	-4,800,000.00	0.00	0.00	4,800,000.00	0.00	0.00	0.00
03 Oct 24	7.5% 12-30-2029	25.00							
Pending	SEDOL : BPSRTX3 / STIFEL NICOLAUS & CO, INCORPORATED CION INVESTMENT CORPORATION 7.5% 30/12 PRICE: 25.0 NET BROKER: STIFEL NICOLAUS & CO, INCORPORATED								
06 Aug 24	ENSTAR FIN LLC 5.75% DUE	1,340,000.000	-1,294,775.00	-33,388.33	0.00	1,294,775.00	0.00	0.00	0.00
07 Aug 24	09-01-2040/09-01-2025 REG	96.625							
Settled	SEDOL : BMW4BX3 / MIZUHO SECURITIES USA INC. ENSTAR FINANCE LLC 5.75%-FRN GTD 01/09/40 U PRICE: 96.625 NET BROKER: MIZUHO SECURITIES USA INC.								
25 Jul 24	FLORIDA PWR & LT CO 1ST MTG BD	26,485,000.000	-26,474,670.85	0.00	0.00	26,474,670.85	0.00	0.00	0.00
30 Jul 24	5% 08-01-2034	99.961							
Settled	SEDOL : BSWVDJ6 / PERSHING LLC FLORIDA POWER & LIGHT CO 5.0% 01/08/2034 PRICE: 99.961 NET BROKER: PERSHING LLC								
15 Jul 24	JPMORGAN CHASE & CO 4.979%	3,645,000.000	-3,645,000.00	0.00	0.00	3,645,000.00	0.00	0.00	0.00
22 Jul 24	07-22-2028	100.00							
Settled	SEDOL : BSWW106 / J.P. MORGAN SECURITIES LLC JPMORGAN CHASE & 5.27% 22/07/2028 PRICE: 100.0 NET BROKER: J.P. MORGAN SECURITIES LLC								
08 Jul 24	PVTPL ATHENE GLOBAL FDG 5.526%	4,055,000.000	-4,055,000.00	0.00	0.00	4,055,000.00	0.00	0.00	0.00
11 Jul 24	07-11-2031	100.00							
Settled	SEDOL : BS6VK91 /PVTPL1 MORGAN STANLEY AND CO., LLC ATHENE GLOBAL FDG 5.526% 144 PRICE: 100.0 NET BROKER: MORGAN STANLEY AND CO., LLC								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Corporate bonds

United States - USD

10 Sep 24 13 Sep 24 Settled	PVTPL AVIS BUDGET CAR RENT LLC/INC 8.25%01-15-2030 SEDOL : BRBTN6 /PVTPL1 MORGAN STANLEY AND CO., LLC AVIS BUDGET CAR 8.25% 15/01/2030 PRICE: 100.5 NET BROKER: MORGAN STANLEY AND CO., LLC	1,325,000.000 100.50	-1,331,625.00	0.00	0.00	1,331,625.00	0.00	0.00	0.00
10 Sep 24 13 Sep 24 Settled	PVTPL AVIS BUDGET CAR RENT LLC/INC 8.25%01-15-2030 SEDOL : BRBTN6 /PVTPL1 MORGAN STANLEY AND CO., LLC AVIS BUDGET CAR 8.25% 15/01/2030 PRICE: 100.0 NET BROKER: MORGAN STANLEY AND CO., LLC	665,000.000 100.00	-665,000.00	0.00	0.00	665,000.00	0.00	0.00	0.00
11 Sep 24 13 Sep 24 Settled	PVTPL AVIS BUDGET CAR RENT LLC/INC 8.25%01-15-2030 SEDOL : BRBTN6 /PVTPL1 MORGAN STANLEY AND CO., LLC AVIS BUDGET CAR 8.25% 15/01/2030 PRICE: 100.25 NET BROKER: MORGAN STANLEY AND CO., LLC	660,000.000 100.25	-661,650.00	0.00	0.00	661,650.00	0.00	0.00	0.00
11 Sep 24 13 Sep 24 Settled	PVTPL AVIS BUDGET CAR RENT LLC/INC 8.25%01-15-2030 SEDOL : BRBTN6 /PVTPL1 MORGAN STANLEY AND CO., LLC AVIS BUDGET CAR 8.25% 15/01/2030 PRICE: 100.125 NET BROKER: MORGAN STANLEY AND CO., LLC	665,000.000 100.125	-665,831.25	0.00	0.00	665,831.25	0.00	0.00	0.00
01 Aug 24 02 Aug 24 Settled	PVTPL HAWAIIAN BRAND INTELLECTUAL 11.0% 04-15-2029 SEDOL : BP2VWR6 /PVTPL1 PERSHING LLC HAWAIIAN BRAND IN 11% GTD 15/04/2029 USD PRICE: 95.125 NET BROKER: PERSHING LLC	460,000.000 95.125	-437,575.00	-843.33	0.00	437,575.00	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

United States - USD

07 Aug 24	PVTPL HAWAIIAN BRAND	740,000.000	-703,925.00	-2,713.33	0.00	703,925.00	0.00	0.00	0.00
08 Aug 24	INTELLECTUAL 11.0% 04-15-2029	95.125							
Settled	SEDOL : BP2VWR6 /PVTPL1 SMBC NIKKO SECURITIES AMERICA INC. HAWAIIAN BRAND IN 11% GTD 15/04/2029 USD PRICE: 95.125 NET BROKER: SMBC NIKKO SECURITIES AMERICA INC.								
15 Jul 24	PVTPL MACY'S RETAIL HLDGS LLC	255,000.000	-244,162.50	-5,035.36	0.00	244,162.50	0.00	0.00	0.00
16 Jul 24	5.875% DUE 03-15-2030 BEO	95.75							
Settled	SEDOL : BP7MKZ8 /PVTPL1 BANK OF AMERICA MERRILL LYNCH-BAML MACY'S RETAIL HLDG 5.875% SNR 15/03/30 USD1000 PRICE: 95.75 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
08 Aug 24	SOUTHERN CALIF GAS CO 5.05%	2,740,000.000	-2,726,683.60	0.00	0.00	2,726,683.60	0.00	0.00	0.00
14 Aug 24	09-01-2034	99.514							
Settled	SEDOL : BP813F5 / MITSUBISHI UFJ SECURITIES (USA),INC SOUTH CAL GAS CO 1ST MTG BD 5.05% 01/09/2034 PRICE: 99.514 NET BROKER: MITSUBISHI UFJ SECURITIES (USA),INC								
12 Aug 24	SOUTHERN CALIF GAS CO 5.05%	830,000.000	-833,137.40	0.00	0.00	833,137.40	0.00	0.00	0.00
14 Aug 24	09-01-2034	100.378							
Settled	SEDOL : BP813F5 / CITIGROUP GLOBAL MARKETS INC. SOUTH CAL GAS CO 1ST MTG BD 5.05% 01/09/2034 PRICE: 100.378 NET BROKER: CITIGROUP GLOBAL MARKETS 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>

Purchases

Fixed Income

Corporate bonds

United States - USD

12 Aug 24	SOUTHERN CALIF GAS CO 5.05%	185,000.000	-185,297.85	0.00	0.00	185,297.85	0.00	0.00	0.00
14 Aug 24	09-01-2034	100.161							
Settled	SEDOL : BP813F5 / CITADEL SECURITIES INSTITUTIONAL LL SOUTHN CAL GAS CO 1ST MTG BD 5.05% 01/09/2034 PRICE: 100.161 NET BROKER: CITADEL SECURITIES INSTITUTIONAL LL								
13 Aug 24	SOUTHERN CALIF GAS CO 5.05%	705,000.000	-709,504.95	0.00	0.00	709,504.95	0.00	0.00	0.00
14 Aug 24	09-01-2034	100.639							
Settled	SEDOL : BP813F5 / RBC CAPITAL MARKETS, LLC SOUTHN CAL GAS CO 1ST MTG BD 5.05% 01/09/2034 PRICE: 100.639 NET BROKER: RBC CAPITAL MARKETS, LLC								
Total United States - USD			-51,907,675.15	-41,980.35	0.00	51,907,675.15	0.00	0.00	0.00
Total corporate bonds			-72,576,936.00	-88,260.41	0.00	72,576,936.00	0.00	0.00	0.00

Corporate convertible bonds

Mexico - USD

20 Sep 24	BBVA MEXICO SA INS 5.125%-FRN	450,000.000	-428,062.50	-4,228.13	0.00	428,062.50	0.00	0.00	0.00
23 Sep 24	LT2 18/01/33 USD	95.125							
Settled	SEDOL : BYVW206 / HSBC SECURITIES (USA) INC. BBVA MEXICO SA INS 5.125%-FRN LT2 18/01/33 U PRICE: 95.125 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Mexico - USD			-428,062.50	-4,228.13	0.00	428,062.50	0.00	0.00	0.00
Total corporate convertible bonds			-428,062.50	-4,228.13	0.00	428,062.50	0.00	0.00	0.00

Bank loans

Canada - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Bank loans									
Canada - USD									
13 Sep 24	ROCKPOINT GAS STORAGE	8,500,000.000	-8,415,012.22	0.00	0.00	8,415,012.22	0.00	0.00	0.00
03 Oct 24	PARTNERS LP TLB SENIOR	99.00							
Pending	SECURED 09-12-2031 CUSIP : LX2445554 / WELLS FARGO BANK N.A ROCKPOINT GAS STORAGE PARTNERS LP TLB SENIOR SEC PRICE: 99.00014 NET BROKER: WELLS FARGO BANK N.A								
Total Canada - USD			-8,415,012.22	0.00	0.00	8,415,012.22	0.00	0.00	0.00
United States - USD									
21 Jun 24	REVERSAL: EASTERN PWR, LLC	-3,600,000.000	3,492,000.00	0.00	0.00	-3,492,000.00	0.00	0.00	0.00
23 Dec 24	(EASTERN COVERT MIDCO, LLC)	97.00							
NA	(AKA TPF II LC, LLC) TRM LN 10-2-25 CUSIP : 87264NAB3 / MORGAN STANLEY BANK, N A EASTN POWER, LLC TERM LOAN 02/10/2025 PRICE: 97.0 NET BROKER: MORGAN STANLEY BANK, N A								
26 Jul 24	IRIDIUM COMMUNICATIONS INC TLB	1,130,000.000	-1,118,718.33	0.00	0.00	1,118,718.33	0.00	0.00	0.00
01 Aug 24	SENIOR SECURED 09-20-2030	99.00							
Settled	CUSIP : 46269KAT1 / DEUTSCHE BANK AG IRIDIUM COMMUNICATIONS INC TLB SENIOR SECURED 20/0 PRICE: 99.00162 NET BROKER: DEUTSCHE BANK AG								
27 Sep 24	LENDINGTREE, INC. TLB 09-15-2028	1,436,326.530	-1,434,531.12	0.00	0.00	1,434,531.12	0.00	0.00	0.00
31 Mar 25	CUSIP : LX1970321 /	99.875							
Pending	CHICAGO BKL TEAM LENDINGTREE, INC TLB 15/09/2028 PRICE: 99.87499 NET BROKER: CHICAGO BKL TEAM								
13 Aug 24	MIDCONTINENT COMMUNICATIONS	5,615,000.000	-5,558,861.00	0.00	0.00	5,558,861.00	0.00	0.00	0.00
27 Aug 24	TLB 08-13-2031	99.00							
Settled	CUSIP : LX2399561 / CHICAGO BKL TEAM								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Bank loans

United States - USD

MIDCONTINENT COMMUNICATIONS TLB 13/08/
PRICE: 99.00019 NET BROKER: CHICAGO BKL TEAM

31 May 24	REVERSAL: PROPULSION (BC)	-847,848.100	847,848.10	0.00	0.00	-847,848.10	0.00	0.00	0.00
02 Dec 24	NEWCO LLC INITIAL TERM LN	100.00							
NA	SR SECD TERM LN 09-14-2029 CUSIP : 74347UAC4 / ROYAL BANK OF CANADA PROPULSION (BC) NEWCO LLC INITIAL TERM LN SR PRICE: 100.0 NET BROKER: ROYAL BANK OF CANADA								
31 May 24	PROPULSION (BC) NEWCO LLC	847,848.100	-847,863.81	0.00	0.00	847,863.81	0.00	0.00	0.00
18 Jul 24	INITIAL TERM LN SR SECD	100.00							
Settled	TERM LN 09-14-2029 CUSIP : 74347UAC4 / ROYAL BANK OF CANADA PROPULSION (BC) NEWCO LLC INITIAL TERM LN SR PRICE: 100.00185 NET BROKER: ROYAL BANK OF CANADA								
02 Jul 24	SOTERA HEALTH HOLDINGS LLC	1,395,000.000	-1,395,018.33	0.00	0.00	1,395,018.33	0.00	0.00	0.00
12 Aug 24	TERM B LOAN SENIOR SECURED	100.00							
Settled	TERM LOAN 05-23-2031 CUSIP : LX2336753 / JPMORGAN CHASE BANK, N.A. SOTERA HLTH HOLDINGS LLC TERM B LN SENIOR SEC PRICE: 100.00131 NET BROKER: JPMORGAN CHASE BANK, N.A.								
24 Jul 24	SOTERA HEALTH HOLDINGS LLC	1,390,000.000	-1,390,018.33	0.00	0.00	1,390,018.33	0.00	0.00	0.00
27 Aug 24	TERM B LOAN SENIOR SECURED	100.00							
Settled	TERM LOAN 05-23-2031 CUSIP : LX2336753 / JPMORGAN CHASE BANK, N.A. SOTERA HLTH HOLDINGS LLC TERM B LN SENIOR SEC PRICE: 100.00131 NET BROKER: JPMORGAN CHASE BANK, N.A.								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Bank loans

United States - USD

01 Aug 24	SOTERA HEALTH HOLDINGS LLC	390,000.000	-390,018.33	0.00	0.00	390,018.33	0.00	0.00	0.00
18 Sep 24	TERM B LOAN SENIOR SECURED	100.00							
Settled	TERM LOAN 05-23-2031 CUSIP : LX2336753 / JPMORGAN CHASE BANK, N.A. SOTERA HLTH HOLDINGS LLC TERM B LN SENIOR SEC PRICE: 100.0047 NET BROKER: JPMORGAN CHASE BANK, N.A.								
18 Jul 24	VIZIENT INC TERM LOAN B	4,370,000.000	-4,359,094.00	0.00	0.00	4,359,094.00	0.00	0.00	0.00
07 Aug 24	07-18-2031	99.75							
Settled	CUSIP : 92855LAR7 / GOLDMAN SACHS BANK USA. VIZIENT INC TERM LOAN B 18/07/2031 PRICE: 99.75043 NET BROKER: GOLDMAN SACHS BANK USA.								
13 Jun 24	WHIRLPOOL CORP (3-YEAR) TERM	9,495,000.000	-9,495,015.71	0.00	0.00	9,495,015.71	0.00	0.00	0.00
24 Jul 24	LOAN SENIORSECURED 09-23-2025	100.00							
Settled	CUSIP : LX2085111 / CHICAGO BKL TEAM WHIRLPOOL CORP (3-YEAR) TERM LOAN SENIOR SEC PRICE: 100.00016 NET BROKER: CHICAGO BKL TEAM								
Total United States - USD			-21,649,290.86	0.00	0.00	21,649,290.86	0.00	0.00	0.00
Total bank loans			-30,064,303.08	0.00	0.00	30,064,303.08	0.00	0.00	0.00

Government mortgage backed securities

United States - USD

05 Jul 24	FNMA POOL #MA4783 4% 10-01-2052	1,031,459.920	-949,265.45	-802.24	0.00	949,265.45	0.00	0.00	0.00
08 Jul 24	BEO	92.03125							
Settled	CUSIP : 31418EJ50 /FNMA GREAT PACIFIC SECURITIES								

◆ Investment Transaction Detail

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

Purchases

Fixed Income

Government mortgage backed securities

United States - USD

FED NATL MORT ASSC 4% MBS 01/10/2052 USD
 PRICE: 92.03124 NET BROKER: GREAT PACIFIC
 SECURITIES

Total United States - USD		-949,265.45	-802.24	0.00	949,265.45	0.00	0.00	0.00
Total government mortgage backed securities		-949,265.45	-802.24	0.00	949,265.45	0.00	0.00	0.00

Asset backed securities

United States - USD

16 Jul 24	PVTPL HERTZ VEH FING III LLC SER	8,130,000.000	-8,127,798.40	0.00	0.00	8,127,798.40	0.00	0.00
26 Jul 24	24-2A CL A5.48% 01-27-2031	99.97292						
Settled	CUSIP : 42806MCL1 /SPCL1 RBC CAPITAL MARKETS, LLC HERTZ VEH FING III HERTZ 2024-2A A 5.48%5.48% 27/0 PRICE: 99.97292 NET BROKER: RBC CAPITAL MARKETS, LLC							
16 Jul 24	REP FIN ISSUANCE 5.91% DUE	7,750,000.000	-7,749,029.70	0.00	0.00	7,749,029.70	0.00	0.00
24 Jul 24	08-20-2032	99.98748						
Settled	CUSIP : 76041RAA9 /SPCL1 WELLS FARGO BANK, N.A. REPUBLIC FINANCE I 0% A/BKD 20/08/2032 USD 144 PRICE: 99.98748 NET BROKER: WELLS FARGO BANK, N.A.							

Total United States - USD		-15,876,828.10	0.00	0.00	15,876,828.10	0.00	0.00	0.00
Total asset backed securities		-15,876,828.10	0.00	0.00	15,876,828.10	0.00	0.00	0.00
Total fixed income		-231,469,353.72	-934,786.42	0.00	231,469,353.72	0.00	0.00	0.00

Real Estate

Real estate

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

Real Estate

Real estate

United States - USD

25 Sep 24	JADIAN REAL ESTATE FUND II, LP	2,515,494.000	-2,515,494.00	0.00	0.00	2,515,494.00	0.00	0.00	0.00
25 Sep 24	CUSIP : 995GTZ996 /	1.00							
Settled	CAPITAL CONTRIBUTION Jadian Real Estate Fund II, LP PRICE: 1.0 NET BROKER: CAPITAL CONTRIBUTION								
Total United States - USD			-2,515,494.00	0.00	0.00	2,515,494.00	0.00	0.00	0.00
Total real estate			-2,515,494.00	0.00	0.00	2,515,494.00	0.00	0.00	0.00
Total real estate			-2,515,494.00	0.00	0.00	2,515,494.00	0.00	0.00	0.00

Sukuk

Sukuk

Saudi Arabia - USD

08 Aug 24	DAR AL-ARKAN SUKUK 6.875%	450,000.000	-450,000.00	-14,265.63	0.00	450,000.00	0.00	0.00	0.00
12 Aug 24	26/02/2027	100.00							
Settled	SEDOL : 4A9CERU / CITIGROUP GLOBAL MARKETS INC. DAR AL-ARKAN SUKUK 6.875% 26/02/2027 PRICE: 100.0 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
08 Jul 24	RIYAD SUKUK LTD 3.174%-FRN SUK	450,000.000	-442,080.00	-5,356.13	0.00	442,080.00	0.00	0.00	0.00
10 Jul 24	25/02/30 USD	98.24							
Settled	SEDOL : BKMGCBO / UBS AG LONDON BRANCH RIYAD SUKUK LTD 3.174%-FRN SUK 25/02/30 USD PRICE: 98.24 NET BROKER: UBS AG LONDON BRANCH								
Total Saudi Arabia - USD			-892,080.00	-19,621.76	0.00	892,080.00	0.00	0.00	0.00
Total sukuk			-892,080.00	-19,621.76	0.00	892,080.00	0.00	0.00	0.00
Total sukuk			-892,080.00	-19,621.76	0.00	892,080.00	0.00	0.00	0.00

Venture Capital and Partnerships

◆ Investment Transaction Detail

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

Purchases

Venture Capital and Partnerships

Partnerships

United States - USD

23 Jul 24	ANCHORAGE CREDIT	6,000,000.000	-6,000,000.00	0.00	0.00	6,000,000.00	0.00	0.00	0.00
23 Jul 24	OPPORTUNITIES ONSHORE FUND	1.00							
Settled	IX, LP CUSIP : 995EYD994 / CAPITAL CONTRIBUTION ANCHORAGE CREDIT OPPORTUNITIES ONSHORE FUND IX, L PRICE: 1.0 NET BROKER: CAPITAL CONTRIBUTION								
03 Sep 24	SANDTON CAPITAL SOLUTIONS	2,434,439.100	-2,434,439.10	0.00	0.00	2,434,439.10	0.00	0.00	0.00
03 Sep 24	ONSHORE FUND VI, LP	1.00							
Settled	CUSIP : 995FS7991 / CAPITAL CONTRIBUTION SANDTON CAPITAL SOLUTIONS ONSHORE FUND VI, LP PRICE: 1.0 NET BROKER: CAPITAL CONTRIBUTION								
26 Sep 24	SANDTON CAPITAL SOLUTIONS	2,243,305.400	-2,243,305.40	0.00	0.00	2,243,305.40	0.00	0.00	0.00
26 Sep 24	ONSHORE FUND VI, LP	1.00							
Settled	CUSIP : 995FS7991 / CAPITAL CONTRIBUTION SANDTON CAPITAL SOLUTIONS ONSHORE FUND VI, LP PRICE: 1.0 NET BROKER: CAPITAL CONTRIBUTION								
25 Sep 24	WCP NEWCOLD III, L.P.	33,000,000.000	-33,000,000.00	0.00	0.00	33,000,000.00	0.00	0.00	0.00
25 Sep 24	CUSIP : 995GVV992 /	1.00							
Settled	CAPITAL CONTRIBUTION WCP NewCold III, L.P. PRICE: 1.0 NET BROKER: CAPITAL CONTRIBUTION								
Total United States - USD			-43,677,744.50	0.00	0.00	43,677,744.50	0.00	0.00	0.00
Total partnerships			-43,677,744.50	0.00	0.00	43,677,744.50	0.00	0.00	0.00
Total venture capital and partnerships			-43,677,744.50	0.00	0.00	43,677,744.50	0.00	0.00	0.00

Other Assets

◆ Investment Transaction Detail

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

Purchases

Other Assets

Exchange cleared swaps - other assets

Turkey - USD

23 Sep 24	ICE_CDS GOLDUS33 12/20/2029 BUY	400,000.000	-31,324.41	0.00	0.00	31,324.41	0.00	0.00	0.00
24 Sep 24	REPUBLIC OF TURKIYE 11	0.078311							
Settled	206719790 SEDOL : 9MXXBTU / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/12/2029 BUY REPUBLIC OF TURKIY PRICE: 0.078311 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Turkey - USD			-31,324.41	0.00	0.00	31,324.41	0.00	0.00	0.00

United States - USD

05 Sep 24	LCH_OIS GOLDUS33 03/20/2027 USD	3,718,000.000	-78,580.00	0.00	0.00	78,580.00	0.00	0.00	0.00
06 Sep 24	P 1DSOFR / R 4.5% 198819227	0.021135							
Settled	SEDOL : 9M82Z6U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2027 USD P 1DSOFR / R 4.5% PRICE: 0.021135 NET BROKER: GOLDMAN, SACHS AND CO.								
30 Jul 24	LCH_OIS GOLDUS33 03/20/2029 USD	1,489,000.000	-21,737.00	0.00	0.00	21,737.00	0.00	0.00	0.00
31 Jul 24	P 1DSOFR / R 4.25% 198819230	0.0145983							
Settled	SEDOL : 9M8203U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2029 USD P 1DSOFR / R 4.25% PRICE: 0.0145983 NET BROKER: GOLDMAN, SACHS AND CO.								
22 Aug 24	LCH_OIS GOLDUS33 03/20/2029 USD	3,025,000.000	-85,635.00	0.00	0.00	85,635.00	0.00	0.00	0.00
23 Aug 24	P 1DSOFR / R 4.25% 198819230	0.028309							
Settled	SEDOL : 9M8203U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2029 USD P 1DSOFR / R 4.25% PRICE: 0.028309 NET BROKER: GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

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

Purchases

Other Assets

Exchange cleared swaps - other assets

United States - USD

12 Aug 24 13 Aug 24 Settled	LCH_OIS GOLDUS33 03/20/2031 USD P 1DSOFR / R 4.25% 198819233 SEDOL : 9M8205U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% PRICE: 0.0418541 NET BROKER: GOLDMAN, SACHS AND CO.	1,063,000.000 0.0418541	-44,491.00	0.00	0.00	44,491.00	0.00	0.00	0.00
06 Sep 24 09 Sep 24 Settled	LCH_OIS GOLDUS33 03/20/2031 USD P 1DSOFR / R 4.25% 198819233 SEDOL : 9M8205U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% PRICE: 0.0523592 NET BROKER: GOLDMAN, SACHS AND CO.	1,080,000.000 0.0523592	-56,548.00	0.00	0.00	56,548.00	0.00	0.00	0.00
30 Jul 24 31 Jul 24 Settled	LCH_OIS GOLDUS33 03/20/2044 USD P 1DSOFR / R 4% 198819242 SEDOL : 9M8207U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2044 USD P 1DSOFR / R 4% 19 PRICE: 0.0253407 NET BROKER: GOLDMAN, SACHS AND CO.	452,000.000 0.0253407	-11,454.00	0.00	0.00	11,454.00	0.00	0.00	0.00
12 Aug 24 13 Aug 24 Settled	LCH_OIS GOLDUS33 03/20/2044 USD P 1DSOFR / R 4% 198819242 SEDOL : 9M8207U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2044 USD P 1DSOFR / R 4% 19 PRICE: 0.059558 NET BROKER: GOLDMAN, SACHS AND CO.	439,000.000 0.059558	-26,146.00	0.00	0.00	26,146.00	0.00	0.00	0.00
05 Sep 24 06 Sep 24 Settled	LCH_OIS GOLDUS33 03/20/2044 USD P 1DSOFR / R 4% 198819242 SEDOL : 9M8207U / GOLDMAN, SACHS AND CO.	873,000.000 0.0808648	-70,595.00	0.00	0.00	70,595.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Other Assets

Exchange cleared swaps - other assets

United States - USD

LCH_OIS GOLDUS33 20/03/2044 USD P 1DSOFR / R
4% 19 PRICE: 0.0808648 NET BROKER: GOLDMAN,
SACHS AND CO.

Total United States - USD			-395,186.00	0.00	0.00	395,186.00	0.00	0.00	0.00
Total exchange cleared swaps - other assets			-426,510.41	0.00	0.00	426,510.41	0.00	0.00	0.00
Total other assets			-426,510.41	0.00	0.00	426,510.41	0.00	0.00	0.00

Liabilities

Exchange cleared swap liabilities

China - USD

07 Aug 24	ICE_CDS GOLDUS33 06/20/2029 BUY	1,200,000.000	-20,100.60	0.00	0.00	21,776.71	1,676.11	0.00	1,676.11
08 Aug 24	CHINA GOVT INTL BOND 7	0.0167505							
Settled	200977339 SEDOL : 9M8BSQL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY CHINA GOVT INTL BO PRICE: 0.0167505 NET BROKER: GOLDMAN, SACHS AND CO.								
Total China - USD			-20,100.60	0.00	0.00	21,776.71	1,676.11	0.00	1,676.11

Turkey - USD

23 Sep 24	ICE_CDS GOLDUS33 06/20/2029 BUY	400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Sep 24	REPUBLIC OF TURKIYE 11	0.00							
Settled	195892028 SEDOL : 9M83UXL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY REPUBLIC OF TURKIY BROKER: GOLDMAN, SACHS AND CO.								
Total Turkey - USD			0.00	0.00	0.00	0.00	0.00	0.00	0.00

United States - USD

◆ Investment Transaction Detail

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

Purchases

Liabilities

Exchange cleared swap liabilities

United States - USD

07 Aug 24	LCH_OIS GOLDUS33 03/20/2029 USD	2,934,000.000	0.00	0.00	0.00	15,814.37	15,814.37	0.00	15,814.37
08 Aug 24	P 1DSOFR / R 4.25% 198819230	0.00							
Settled	SEDOL : 9M8203L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2029 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.								
05 Aug 24	LCH_OIS GOLDUS33 03/20/2034 USD	1,517,000.000	0.00	0.00	0.00	22,301.77	22,301.77	0.00	22,301.77
06 Aug 24	P 1DSOFR / R 4% 198819215	0.00							
Settled	SEDOL : 9M8200L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2034 USD P 1DSOFR / R 4% 19 BROKER: GOLDMAN, SACHS AND CO.								
30 Jul 24	LCH_OIS GOLDUS33 06/21/2048 USD	402,000.000	-1,202.00	0.00	0.00	0.00	-1,202.00	0.00	-1,202.00
31 Jul 24	P 3.75% / R 1DSOFR 184051527	0.00299							
Settled	SEDOL : 9M82Z9L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 21/06/2048 USD P 3.75% / R 1DSOFR PRICE: 0.00299 NET BROKER: GOLDMAN, SACHS AND CO.								
13 Aug 24	LCH_OIS GOLDUS33 06/21/2048 USD	387,000.000	-18,068.00	0.00	0.00	0.00	-18,068.00	0.00	-18,068.00
14 Aug 24	P 3.75% / R 1DSOFR 184051527	0.0466873							
Settled	SEDOL : 9M82Z9L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 21/06/2048 USD P 3.75% / R 1DSOFR PRICE: 0.0466873 NET BROKER: GOLDMAN, SACHS AND CO.								
05 Sep 24	LCH_OIS GOLDUS33 06/21/2048 USD	768,000.000	-53,421.00	0.00	0.00	0.00	-53,421.00	0.00	-53,421.00
06 Sep 24	P 3.75% / R 1DSOFR 184051527	0.0695585							
Settled	SEDOL : 9M82Z9L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 21/06/2048 USD P 3.75% / R 1DSOFR PRICE: 0.0695585 NET BROKER: GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

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

Purchases

Liabilities

Exchange cleared swap liabilities

Total United States - USD			-72,691.00	0.00	0.00	38,116.14	-34,574.86	0.00	-34,574.86
Total exchange cleared swap liabilities			-92,791.60	0.00	0.00	59,892.85	-32,898.75	0.00	-32,898.75
Total liabilities			-92,791.60	0.00	0.00	59,892.85	-32,898.75	0.00	-32,898.75

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Jul 24	NT COLLECTIVE GOVT SHORT TERM	316,910.630	-316,910.63	0.00	0.00	316,910.63	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	855,186.780	-855,186.78	0.00	0.00	855,186.78	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	184,976.920	-184,976.92	0.00	0.00	184,976.92	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	297,845.560	-297,845.56	0.00	0.00	297,845.56	0.00	0.00	0.00
01 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Jul 24	NT COLLECTIVE GOVT SHORT TERM	175,000.000	-175,000.00	0.00	0.00	175,000.00	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	959,149.550	-959,149.55	0.00	0.00	959,149.55	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	21,910.360	-21,910.36	0.00	0.00	21,910.36	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	25,100.280	-25,100.28	0.00	0.00	25,100.28	0.00	0.00	0.00
02 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

02 Jul 24	NT COLLECTIVE GOVT SHORT TERM	485,827.580	-485,827.58	0.00	0.00	485,827.58	0.00	0.00	0.00
02 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	70,428.380	-70,428.38	0.00	0.00	70,428.38	0.00	0.00	0.00
02 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	637,646.440	-637,646.44	0.00	0.00	637,646.44	0.00	0.00	0.00
02 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	7,598,142.970	-7,598,142.97	0.00	0.00	7,598,142.97	0.00	0.00	0.00
02 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	12,879.460	-12,879.46	0.00	0.00	12,879.46	0.00	0.00	0.00
02 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

02 Jul 24	NT COLLECTIVE GOVT SHORT TERM	30,636.480	-30,636.48	0.00	0.00	30,636.48	0.00	0.00	0.00
02 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	70.110	-70.11	0.00	0.00	70.11	0.00	0.00	0.00
02 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	76,717.250	-76,717.25	0.00	0.00	76,717.25	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	2.240	-2.24	0.00	0.00	2.24	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	8.220	-8.22	0.00	0.00	8.22	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	144.570	-144.57	0.00	0.00	144.57	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	11.600	-11.60	0.00	0.00	11.60	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	8.880	-8.88	0.00	0.00	8.88	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	4.880	-4.88	0.00	0.00	4.88	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	100.350	-100.35	0.00	0.00	100.35	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	105.820	-105.82	0.00	0.00	105.82	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	91.360	-91.36	0.00	0.00	91.36	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	130.810	-130.81	0.00	0.00	130.81	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.340	-3.34	0.00	0.00	3.34	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.040	-3.04	0.00	0.00	3.04	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,149.460	-1,149.46	0.00	0.00	1,149.46	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	97.510	-97.51	0.00	0.00	97.51	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	46.130	-46.13	0.00	0.00	46.13	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,960.750	-1,960.75	0.00	0.00	1,960.75	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.090	-3.09	0.00	0.00	3.09	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	33.780	-33.78	0.00	0.00	33.78	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	75.700	-75.70	0.00	0.00	75.70	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	249,233.370	-249,233.37	0.00	0.00	249,233.37	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	59.230	-59.23	0.00	0.00	59.23	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	47.670	-47.67	0.00	0.00	47.67	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	8.490	-8.49	0.00	0.00	8.49	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	89.960	-89.96	0.00	0.00	89.96	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	12.350	-12.35	0.00	0.00	12.35	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	521.790	-521.79	0.00	0.00	521.79	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	96.410	-96.41	0.00	0.00	96.41	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1.780	-1.78	0.00	0.00	1.78	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	419.020	-419.02	0.00	0.00	419.02	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	72.010	-72.01	0.00	0.00	72.01	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	101.360	-101.36	0.00	0.00	101.36	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	23.720	-23.72	0.00	0.00	23.72	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	10.790	-10.79	0.00	0.00	10.79	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	144.070	-144.07	0.00	0.00	144.07	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	21.030	-21.03	0.00	0.00	21.03	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	17.840	-17.84	0.00	0.00	17.84	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	52.330	-52.33	0.00	0.00	52.33	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.550	-0.55	0.00	0.00	0.55	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	8.420	-8.42	0.00	0.00	8.42	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	1.820	-1.82	0.00	0.00	1.82	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1.960	-1.96	0.00	0.00	1.96	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	481,055.300	-481,055.30	0.00	0.00	481,055.30	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.770	-0.77	0.00	0.00	0.77	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	21.810	-21.81	0.00	0.00	21.81	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	6.310	-6.31	0.00	0.00	6.31	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	73.240	-73.24	0.00	0.00	73.24	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.280	-3.28	0.00	0.00	3.28	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	57.630	-57.63	0.00	0.00	57.63	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM		1,253,120.380	-1,253,120.38	0.00	0.00	1,253,120.38	0.00	0.00	0.00
03 Jul 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		149.480	-149.48	0.00	0.00	149.48	0.00	0.00	0.00
03 Jul 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		1,035.560	-1,035.56	0.00	0.00	1,035.56	0.00	0.00	0.00
03 Jul 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		111.970	-111.97	0.00	0.00	111.97	0.00	0.00	0.00
03 Jul 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	13,585.980	-13,585.98	0.00	0.00	13,585.98	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	211,495.610	-211,495.61	0.00	0.00	211,495.61	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	155.140	-155.14	0.00	0.00	155.14	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	15.180	-15.18	0.00	0.00	15.18	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	0.640	-0.64	0.00	0.00	0.64	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	166.760	-166.76	0.00	0.00	166.76	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	17.650	-17.65	0.00	0.00	17.65	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	5.620	-5.62	0.00	0.00	5.62	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	4.840	-4.84	0.00	0.00	4.84	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	67.160	-67.16	0.00	0.00	67.16	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1.750	-1.75	0.00	0.00	1.75	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	582.980	-582.98	0.00	0.00	582.98	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	106.740	-106.74	0.00	0.00	106.74	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	2.200	-2.20	0.00	0.00	2.20	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	554.940	-554.94	0.00	0.00	554.94	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	133.640	-133.64	0.00	0.00	133.64	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	95.760	-95.76	0.00	0.00	95.76	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.260	-0.26	0.00	0.00	0.26	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	7.060	-7.06	0.00	0.00	7.06	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	298.570	-298.57	0.00	0.00	298.57	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	42.250	-42.25	0.00	0.00	42.25	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	18.490	-18.49	0.00	0.00	18.49	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	367.110	-367.11	0.00	0.00	367.11	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	317.060	-317.06	0.00	0.00	317.06	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	5.860	-5.86	0.00	0.00	5.86	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	7.360	-7.36	0.00	0.00	7.36	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	41.030	-41.03	0.00	0.00	41.03	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	102.600	-102.60	0.00	0.00	102.60	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	80.370	-80.37	0.00	0.00	80.37	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	289.770	-289.77	0.00	0.00	289.77	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	186.240	-186.24	0.00	0.00	186.24	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	5.090	-5.09	0.00	0.00	5.09	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	24.410	-24.41	0.00	0.00	24.41	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	4,170.570	-4,170.57	0.00	0.00	4,170.57	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	2.420	-2.42	0.00	0.00	2.42	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	492.610	-492.61	0.00	0.00	492.61	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	24.640	-24.64	0.00	0.00	24.64	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	246.400	-246.40	0.00	0.00	246.40	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.100	-0.10	0.00	0.00	0.10	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.230	-3.23	0.00	0.00	3.23	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	9.190	-9.19	0.00	0.00	9.19	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	53.460	-53.46	0.00	0.00	53.46	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	99.290	-99.29	0.00	0.00	99.29	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	31.070	-31.07	0.00	0.00	31.07	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	2.940	-2.94	0.00	0.00	2.94	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	2.600	-2.60	0.00	0.00	2.60	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	730.710	-730.71	0.00	0.00	730.71	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	29.150	-29.15	0.00	0.00	29.15	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	42.480	-42.48	0.00	0.00	42.48	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	98,151.550	-98,151.55	0.00	0.00	98,151.55	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	2.840	-2.84	0.00	0.00	2.84	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	6.280	-6.28	0.00	0.00	6.28	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	36.690	-36.69	0.00	0.00	36.69	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	109.090	-109.09	0.00	0.00	109.09	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	28.850	-28.85	0.00	0.00	28.85	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.070	-0.07	0.00	0.00	0.07	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	65,778.950	-65,778.95	0.00	0.00	65,778.95	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	64.600	-64.60	0.00	0.00	64.60	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	13.450	-13.45	0.00	0.00	13.45	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	270,424.880	-270,424.88	0.00	0.00	270,424.88	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	121.840	-121.84	0.00	0.00	121.84	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.790	-0.79	0.00	0.00	0.79	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	161.160	-161.16	0.00	0.00	161.16	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	4.520	-4.52	0.00	0.00	4.52	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	87.530	-87.53	0.00	0.00	87.53	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	9.860	-9.86	0.00	0.00	9.86	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	16.270	-16.27	0.00	0.00	16.27	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	5.430	-5.43	0.00	0.00	5.43	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	47.890	-47.89	0.00	0.00	47.89	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	32.600	-32.60	0.00	0.00	32.60	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1.840	-1.84	0.00	0.00	1.84	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	13.400	-13.40	0.00	0.00	13.40	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	92.040	-92.04	0.00	0.00	92.04	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.140	-0.14	0.00	0.00	0.14	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	2.440	-2.44	0.00	0.00	2.44	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	72.250	-72.25	0.00	0.00	72.25	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	94.280	-94.28	0.00	0.00	94.28	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	188.360	-188.36	0.00	0.00	188.36	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	8.190	-8.19	0.00	0.00	8.19	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	10,672.800	-10,672.80	0.00	0.00	10,672.80	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	42.980	-42.98	0.00	0.00	42.98	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	22,777.440	-22,777.44	0.00	0.00	22,777.44	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	18.670	-18.67	0.00	0.00	18.67	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	4.500	-4.50	0.00	0.00	4.50	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	676.010	-676.01	0.00	0.00	676.01	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	309.620	-309.62	0.00	0.00	309.62	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	11.720	-11.72	0.00	0.00	11.72	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	21.020	-21.02	0.00	0.00	21.02	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	235.950	-235.95	0.00	0.00	235.95	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	132.360	-132.36	0.00	0.00	132.36	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	7.380	-7.38	0.00	0.00	7.38	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	6.330	-6.33	0.00	0.00	6.33	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	58.940	-58.94	0.00	0.00	58.94	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.930	-3.93	0.00	0.00	3.93	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	58.840	-58.84	0.00	0.00	58.84	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	74.330	-74.33	0.00	0.00	74.33	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	17.480	-17.48	0.00	0.00	17.48	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

03 Jul 24	NT COLLECTIVE GOVT SHORT TERM	66.880	-66.88	0.00	0.00	66.88	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.340	-3.34	0.00	0.00	3.34	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	15.020	-15.02	0.00	0.00	15.02	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	20.470	-20.47	0.00	0.00	20.47	0.00	0.00	0.00
03 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	50,795.570	-50,795.57	0.00	0.00	50,795.57	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	159,588.340	-159,588.34	0.00	0.00	159,588.34	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	179,729.510	-179,729.51	0.00	0.00	179,729.51	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	213,500.560	-213,500.56	0.00	0.00	213,500.56	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	22,571.640	-22,571.64	0.00	0.00	22,571.64	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	68,501.510	-68,501.51	0.00	0.00	68,501.51	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	14,198.360	-14,198.36	0.00	0.00	14,198.36	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	586,439.210	-586,439.21	0.00	0.00	586,439.21	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	8,720,248.390	-8,720,248.39	0.00	0.00	8,720,248.39	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	375,807.890	-375,807.89	0.00	0.00	375,807.89	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	5,331,790.380	-5,331,790.38	0.00	0.00	5,331,790.38	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	311,968.730	-311,968.73	0.00	0.00	311,968.73	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	22,121.600	-22,121.60	0.00	0.00	22,121.60	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	440,606.700	-440,606.70	0.00	0.00	440,606.70	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	106,094.680	-106,094.68	0.00	0.00	106,094.68	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	46,688.240	-46,688.24	0.00	0.00	46,688.24	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	104,290.860	-104,290.86	0.00	0.00	104,290.86	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	31,745.460	-31,745.46	0.00	0.00	31,745.46	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	12,623.670	-12,623.67	0.00	0.00	12,623.67	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	32,853.710	-32,853.71	0.00	0.00	32,853.71	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	74,532.500	-74,532.50	0.00	0.00	74,532.50	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	172,421.810	-172,421.81	0.00	0.00	172,421.81	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	22,442.750	-22,442.75	0.00	0.00	22,442.75	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM		10,168.640	-10,168.64	0.00	0.00	10,168.64	0.00	0.00	0.00
05 Jul 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		27,726.140	-27,726.14	0.00	0.00	27,726.14	0.00	0.00	0.00
05 Jul 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		29,087.640	-29,087.64	0.00	0.00	29,087.64	0.00	0.00	0.00
05 Jul 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		91,162.100	-91,162.10	0.00	0.00	91,162.10	0.00	0.00	0.00
05 Jul 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	30,083.470	-30,083.47	0.00	0.00	30,083.47	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	4,924,507.390	-4,924,507.39	0.00	0.00	4,924,507.39	0.00	0.00	0.00
05 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	1,292,110.000	-1,292,110.00	0.00	0.00	1,292,110.00	0.00	0.00	0.00
08 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	242,785.080	-242,785.08	0.00	0.00	242,785.08	0.00	0.00	0.00
08 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	92,290.450	-92,290.45	0.00	0.00	92,290.45	0.00	0.00	0.00
08 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Jul 24	NT COLLECTIVE GOVT SHORT TERM	23,373.000	-23,373.00	0.00	0.00	23,373.00	0.00	0.00	0.00
08 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	5,438.550	-5,438.55	0.00	0.00	5,438.55	0.00	0.00	0.00
08 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	1,845,781.630	-1,845,781.63	0.00	0.00	1,845,781.63	0.00	0.00	0.00
08 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	530,302.060	-530,302.06	0.00	0.00	530,302.06	0.00	0.00	0.00
08 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	101,000.000	-101,000.00	0.00	0.00	101,000.00	0.00	0.00	0.00
09 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	19,546.320	-19,546.32	0.00	0.00	19,546.32	0.00	0.00	0.00
09 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	24,302.000	-24,302.00	0.00	0.00	24,302.00	0.00	0.00	0.00
09 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	171,560.020	-171,560.02	0.00	0.00	171,560.02	0.00	0.00	0.00
09 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	140,000.000	-140,000.00	0.00	0.00	140,000.00	0.00	0.00	0.00
09 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 Jul 24	NT COLLECTIVE GOVT SHORT TERM	4,202,082.080	-4,202,082.08	0.00	0.00	4,202,082.08	0.00	0.00	0.00
09 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	23,756.300	-23,756.30	0.00	0.00	23,756.30	0.00	0.00	0.00
09 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	11,715.160	-11,715.16	0.00	0.00	11,715.16	0.00	0.00	0.00
10 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	4,550.000	-4,550.00	0.00	0.00	4,550.00	0.00	0.00	0.00
10 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

10 Jul 24	NT COLLECTIVE GOVT SHORT TERM	39,349.780	-39,349.78	0.00	0.00	39,349.78	0.00	0.00	0.00
10 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	565,838.190	-565,838.19	0.00	0.00	565,838.19	0.00	0.00	0.00
10 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	15,582.140	-15,582.14	0.00	0.00	15,582.14	0.00	0.00	0.00
10 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	471,656.970	-471,656.97	0.00	0.00	471,656.97	0.00	0.00	0.00
10 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,173,909.130	-2,173,909.13	0.00	0.00	2,173,909.13	0.00	0.00	0.00
10 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

10 Jul 24	NT COLLECTIVE GOVT SHORT TERM	122,956.840	-122,956.84	0.00	0.00	122,956.84	0.00	0.00	0.00
10 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	268,168.930	-268,168.93	0.00	0.00	268,168.93	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	46,125.000	-46,125.00	0.00	0.00	46,125.00	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	45,036.190	-45,036.19	0.00	0.00	45,036.19	0.00	0.00	0.00
11 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	11,330.180	-11,330.18	0.00	0.00	11,330.18	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	265,434.130	-265,434.13	0.00	0.00	265,434.13	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,099,600.000	-1,099,600.00	0.00	0.00	1,099,600.00	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	49,536.400	-49,536.40	0.00	0.00	49,536.40	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	601,861.080	-601,861.08	0.00	0.00	601,861.08	0.00	0.00	0.00
11 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Jul 24	NT COLLECTIVE GOVT SHORT TERM	428,300.000	-428,300.00	0.00	0.00	428,300.00	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	436,408.570	-436,408.57	0.00	0.00	436,408.57	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	85,049.610	-85,049.61	0.00	0.00	85,049.61	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	30,621.520	-30,621.52	0.00	0.00	30,621.52	0.00	0.00	0.00
11 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	56,451.070	-56,451.07	0.00	0.00	56,451.07	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	62,153.320	-62,153.32	0.00	0.00	62,153.32	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	5,281.780	-5,281.78	0.00	0.00	5,281.78	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	52,230.210	-52,230.21	0.00	0.00	52,230.21	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	292,400.000	-292,400.00	0.00	0.00	292,400.00	0.00	0.00	0.00
11 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Jul 24	NT COLLECTIVE GOVT SHORT TERM	825,951.630	-825,951.63	0.00	0.00	825,951.63	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	198,723.950	-198,723.95	0.00	0.00	198,723.95	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	11,688.090	-11,688.09	0.00	0.00	11,688.09	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	3,333.550	-3,333.55	0.00	0.00	3,333.55	0.00	0.00	0.00
11 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	157,000.000	-157,000.00	0.00	0.00	157,000.00	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	220,600.000	-220,600.00	0.00	0.00	220,600.00	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	304,686.060	-304,686.06	0.00	0.00	304,686.06	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	294,465.620	-294,465.62	0.00	0.00	294,465.62	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,243,402.220	-1,243,402.22	0.00	0.00	1,243,402.22	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	18,180.800	-18,180.80	0.00	0.00	18,180.80	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,750,000.000	-2,750,000.00	0.00	0.00	2,750,000.00	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	121,978.370	-121,978.37	0.00	0.00	121,978.37	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,274,505.290	-2,274,505.29	0.00	0.00	2,274,505.29	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	154,214.280	-154,214.28	0.00	0.00	154,214.28	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	55,441.680	-55,441.68	0.00	0.00	55,441.68	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	483.220	-483.22	0.00	0.00	483.22	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	15,282.440	-15,282.44	0.00	0.00	15,282.44	0.00	0.00	0.00
12 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	56,965.580	-56,965.58	0.00	0.00	56,965.58	0.00	0.00	0.00
15 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 Jul 24	NT COLLECTIVE GOVT SHORT TERM	77,500.000	-77,500.00	0.00	0.00	77,500.00	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	186,643.130	-186,643.13	0.00	0.00	186,643.13	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	38,618.940	-38,618.94	0.00	0.00	38,618.94	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	2,611,970.630	-2,611,970.63	0.00	0.00	2,611,970.63	0.00	0.00	0.00
15 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

15 Jul 24	NT COLLECTIVE GOVT SHORT TERM	379,892.300	-379,892.30	0.00	0.00	379,892.30	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	114,078.640	-114,078.64	0.00	0.00	114,078.64	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	56,982.600	-56,982.60	0.00	0.00	56,982.60	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	69,131.760	-69,131.76	0.00	0.00	69,131.76	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	154,814.230	-154,814.23	0.00	0.00	154,814.23	0.00	0.00	0.00
15 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 Jul 24	NT COLLECTIVE GOVT SHORT TERM	44,228.160	-44,228.16	0.00	0.00	44,228.16	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	2,405,948.080	-2,405,948.08	0.00	0.00	2,405,948.08	0.00	0.00	0.00
16 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	120,000.000	-120,000.00	0.00	0.00	120,000.00	0.00	0.00	0.00
16 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	13,986.460	-13,986.46	0.00	0.00	13,986.46	0.00	0.00	0.00
16 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

16 Jul 24	NT COLLECTIVE GOVT SHORT TERM	3,392,129.000	-3,392,129.00	0.00	0.00	3,392,129.00	0.00	0.00	0.00
16 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	588.230	-588.23	0.00	0.00	588.23	0.00	0.00	0.00
16 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	393,915.540	-393,915.54	0.00	0.00	393,915.54	0.00	0.00	0.00
16 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	83,525.000	-83,525.00	0.00	0.00	83,525.00	0.00	0.00	0.00
16 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	21,225.740	-21,225.74	0.00	0.00	21,225.74	0.00	0.00	0.00
17 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

17 Jul 24	NT COLLECTIVE GOVT SHORT TERM	634,229.170	-634,229.17	0.00	0.00	634,229.17	0.00	0.00	0.00
17 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	9,406.270	-9,406.27	0.00	0.00	9,406.27	0.00	0.00	0.00
17 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	27,861.680	-27,861.68	0.00	0.00	27,861.68	0.00	0.00	0.00
17 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	8,000,000.000	-8,000,000.00	0.00	0.00	8,000,000.00	0.00	0.00	0.00
17 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	14,259,995.390	-14,259,995.39	0.00	0.00	14,259,995.39	0.00	0.00	0.00
17 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,230.180	-1,230.18	0.00	0.00	1,230.18	0.00	0.00	0.00
17 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	23,216.200	-23,216.20	0.00	0.00	23,216.20	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	27,221.280	-27,221.28	0.00	0.00	27,221.28	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	14,823.000	-14,823.00	0.00	0.00	14,823.00	0.00	0.00	0.00
18 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Jul 24	NT COLLECTIVE GOVT SHORT TERM	87,040.640	-87,040.64	0.00	0.00	87,040.64	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	679,777.840	-679,777.84	0.00	0.00	679,777.84	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	69,254.340	-69,254.34	0.00	0.00	69,254.34	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	4,747.940	-4,747.94	0.00	0.00	4,747.94	0.00	0.00	0.00
18 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	19,145.220	-19,145.22	0.00	0.00	19,145.22	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	11,100.330	-11,100.33	0.00	0.00	11,100.33	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	33,676.780	-33,676.78	0.00	0.00	33,676.78	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	133,183.960	-133,183.96	0.00	0.00	133,183.96	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	464,181.270	-464,181.27	0.00	0.00	464,181.27	0.00	0.00	0.00
18 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Jul 24	NT COLLECTIVE GOVT SHORT TERM	120,000.000	-120,000.00	0.00	0.00	120,000.00	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,481.120	-1,481.12	0.00	0.00	1,481.12	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	200,000.000	-200,000.00	0.00	0.00	200,000.00	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	29,510.050	-29,510.05	0.00	0.00	29,510.05	0.00	0.00	0.00
19 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

19 Jul 24	NT COLLECTIVE GOVT SHORT TERM	15,360.180	-15,360.18	0.00	0.00	15,360.18	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	32,918.640	-32,918.64	0.00	0.00	32,918.64	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	16,017,396.660	-16,017,396.66	0.00	0.00	16,017,396.66	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	6,000,000.000	-6,000,000.00	0.00	0.00	6,000,000.00	0.00	0.00	0.00
19 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	54,859.150	-54,859.15	0.00	0.00	54,859.15	0.00	0.00	0.00
22 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 Jul 24	NT COLLECTIVE GOVT SHORT TERM	34,363.700	-34,363.70	0.00	0.00	34,363.70	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	59,425.760	-59,425.76	0.00	0.00	59,425.76	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	5.600	-5.60	0.00	0.00	5.60	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	4,829.250	-4,829.25	0.00	0.00	4,829.25	0.00	0.00	0.00
22 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 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

22 Jul 24	NT COLLECTIVE GOVT SHORT TERM	25,240.230	-25,240.23	0.00	0.00	25,240.23	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	50,518.000	-50,518.00	0.00	0.00	50,518.00	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	21,200.000	-21,200.00	0.00	0.00	21,200.00	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	54,043.090	-54,043.09	0.00	0.00	54,043.09	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	374,703.750	-374,703.75	0.00	0.00	374,703.75	0.00	0.00	0.00
22 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

23 Jul 24	NT COLLECTIVE GOVT SHORT TERM		1,005,000.000	-1,005,000.00	0.00	0.00	1,005,000.00	0.00	0.00	0.00
23 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		15,486.600	-15,486.60	0.00	0.00	15,486.60	0.00	0.00	0.00
23 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		4,290.000	-4,290.00	0.00	0.00	4,290.00	0.00	0.00	0.00
23 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		5,216.280	-5,216.28	0.00	0.00	5,216.28	0.00	0.00	0.00
23 Jul 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

23 Jul 24	NT COLLECTIVE GOVT SHORT TERM	122,574.000	-122,574.00	0.00	0.00	122,574.00	0.00	0.00	0.00
23 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	7,646.240	-7,646.24	0.00	0.00	7,646.24	0.00	0.00	0.00
23 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	13,646.320	-13,646.32	0.00	0.00	13,646.32	0.00	0.00	0.00
24 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,000,000.000	-2,000,000.00	0.00	0.00	2,000,000.00	0.00	0.00	0.00
24 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	541.800	-541.80	0.00	0.00	541.80	0.00	0.00	0.00
24 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

24 Jul 24	NT COLLECTIVE GOVT SHORT TERM	13,147.050	-13,147.05	0.00	0.00	13,147.05	0.00	0.00	0.00
24 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	170,595.760	-170,595.76	0.00	0.00	170,595.76	0.00	0.00	0.00
24 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	12,514.650	-12,514.65	0.00	0.00	12,514.65	0.00	0.00	0.00
24 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	446,523.610	-446,523.61	0.00	0.00	446,523.61	0.00	0.00	0.00
24 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	45,000.000	-45,000.00	0.00	0.00	45,000.00	0.00	0.00	0.00
24 Jul 24	INVT 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 24	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 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	129,081.930	-129,081.93	0.00	0.00	129,081.93	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	119,820.160	-119,820.16	0.00	0.00	119,820.16	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	58,027.710	-58,027.71	0.00	0.00	58,027.71	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM	11,754.940	-11,754.94	0.00	0.00	11,754.94	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	23,800.000	-23,800.00	0.00	0.00	23,800.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	10,300.000	-10,300.00	0.00	0.00	10,300.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	258,181.310	-258,181.31	0.00	0.00	258,181.31	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	20,037.710	-20,037.71	0.00	0.00	20,037.71	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	244,800.000	-244,800.00	0.00	0.00	244,800.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	81,785.000	-81,785.00	0.00	0.00	81,785.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	16,100.000	-16,100.00	0.00	0.00	16,100.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	13,700.000	-13,700.00	0.00	0.00	13,700.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM	480,700.000	-480,700.00	0.00	0.00	480,700.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	18,393.500	-18,393.50	0.00	0.00	18,393.50	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	38,600.000	-38,600.00	0.00	0.00	38,600.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	369,300.000	-369,300.00	0.00	0.00	369,300.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	121,884.750	-121,884.75	0.00	0.00	121,884.75	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	11,964.560	-11,964.56	0.00	0.00	11,964.56	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	53,900.000	-53,900.00	0.00	0.00	53,900.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	40,400.000	-40,400.00	0.00	0.00	40,400.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	30,600.000	-30,600.00	0.00	0.00	30,600.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM	26,700.000	-26,700.00	0.00	0.00	26,700.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	24,100.000	-24,100.00	0.00	0.00	24,100.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	44,500.000	-44,500.00	0.00	0.00	44,500.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	137,700.000	-137,700.00	0.00	0.00	137,700.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	175,600.000	-175,600.00	0.00	0.00	175,600.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	81,000.000	-81,000.00	0.00	0.00	81,000.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	22,300.000	-22,300.00	0.00	0.00	22,300.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	449,100.000	-449,100.00	0.00	0.00	449,100.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	5,800.000	-5,800.00	0.00	0.00	5,800.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM	68,100.000	-68,100.00	0.00	0.00	68,100.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	88,300.000	-88,300.00	0.00	0.00	88,300.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	36,900.000	-36,900.00	0.00	0.00	36,900.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	169,700.000	-169,700.00	0.00	0.00	169,700.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	322,800.000	-322,800.00	0.00	0.00	322,800.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	14,600.000	-14,600.00	0.00	0.00	14,600.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	242,329.620	-242,329.62	0.00	0.00	242,329.62	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	148,250.620	-148,250.62	0.00	0.00	148,250.62	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	345,100.000	-345,100.00	0.00	0.00	345,100.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	35,500.000	-35,500.00	0.00	0.00	35,500.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	51,800.000	-51,800.00	0.00	0.00	51,800.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	89,000.000	-89,000.00	0.00	0.00	89,000.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	128,756.920	-128,756.92	0.00	0.00	128,756.92	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	5,602,163.290	-5,602,163.29	0.00	0.00	5,602,163.29	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	56,200.000	-56,200.00	0.00	0.00	56,200.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	5,943.250	-5,943.25	0.00	0.00	5,943.25	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	22,100.000	-22,100.00	0.00	0.00	22,100.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM	15,800.000	-15,800.00	0.00	0.00	15,800.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	59,600.000	-59,600.00	0.00	0.00	59,600.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,600.000	-17,600.00	0.00	0.00	17,600.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	226,300.000	-226,300.00	0.00	0.00	226,300.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	13,000.000	-13,000.00	0.00	0.00	13,000.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	67,800.000	-67,800.00	0.00	0.00	67,800.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	244,400.000	-244,400.00	0.00	0.00	244,400.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	15,600.000	-15,600.00	0.00	0.00	15,600.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	10,800.000	-10,800.00	0.00	0.00	10,800.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM	445,000.000	-445,000.00	0.00	0.00	445,000.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	39,400.000	-39,400.00	0.00	0.00	39,400.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	56,856.240	-56,856.24	0.00	0.00	56,856.24	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	533,900.000	-533,900.00	0.00	0.00	533,900.00	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	36,800.000	-36,800.00	0.00	0.00	36,800.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,100.000	-17,100.00	0.00	0.00	17,100.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	34,000.000	-34,000.00	0.00	0.00	34,000.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	84,329.730	-84,329.73	0.00	0.00	84,329.73	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	155,796.800	-155,796.80	0.00	0.00	155,796.80	0.00	0.00	0.00
25 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM	314,400.000	-314,400.00	0.00	0.00	314,400.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	18,400.000	-18,400.00	0.00	0.00	18,400.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	137,310.320	-137,310.32	0.00	0.00	137,310.32	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	400,000.000	-400,000.00	0.00	0.00	400,000.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	59,242.990	-59,242.99	0.00	0.00	59,242.99	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	44,565.060	-44,565.06	0.00	0.00	44,565.06	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	483.220	-483.22	0.00	0.00	483.22	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	124,280.370	-124,280.37	0.00	0.00	124,280.37	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	150,000.000	-150,000.00	0.00	0.00	150,000.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	16,765,100.210	-16,765,100.21	0.00	0.00	16,765,100.21	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,462.420	-17,462.42	0.00	0.00	17,462.42	0.00	0.00	0.00
26 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	552,178.500	-552,178.50	0.00	0.00	552,178.50	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	21,102.320	-21,102.32	0.00	0.00	21,102.32	0.00	0.00	0.00
29 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	20,400.000	-20,400.00	0.00	0.00	20,400.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	906,000.000	-906,000.00	0.00	0.00	906,000.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	48,287.000	-48,287.00	0.00	0.00	48,287.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	11,100.000	-11,100.00	0.00	0.00	11,100.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	23,076,631.590	-23,076,631.59	0.00	0.00	23,076,631.59	0.00	0.00	0.00
29 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Jul 24	NT COLLECTIVE GOVT SHORT TERM		4,130.000	-4,130.00	0.00	0.00	4,130.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		19,800.000	-19,800.00	0.00	0.00	19,800.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		1,600,542.580	-1,600,542.58	0.00	0.00	1,600,542.58	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		148,927.500	-148,927.50	0.00	0.00	148,927.50	0.00	0.00	0.00
29 Jul 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	113,880.000	-113,880.00	0.00	0.00	113,880.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	433,500.000	-433,500.00	0.00	0.00	433,500.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	20,500.000	-20,500.00	0.00	0.00	20,500.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	3,500.000	-3,500.00	0.00	0.00	3,500.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	695,000.000	-695,000.00	0.00	0.00	695,000.00	0.00	0.00	0.00
29 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Jul 24	NT COLLECTIVE GOVT SHORT TERM	130,200.000	-130,200.00	0.00	0.00	130,200.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	350,300.000	-350,300.00	0.00	0.00	350,300.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	16,200.000	-16,200.00	0.00	0.00	16,200.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	1,710,300.000	-1,710,300.00	0.00	0.00	1,710,300.00	0.00	0.00	0.00
29 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Jul 24	NT COLLECTIVE GOVT SHORT TERM	11,536.170	-11,536.17	0.00	0.00	11,536.17	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	68,600.000	-68,600.00	0.00	0.00	68,600.00	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	97,183.950	-97,183.95	0.00	0.00	97,183.95	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	58,641.460	-58,641.46	0.00	0.00	58,641.46	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	3,949.300	-3,949.30	0.00	0.00	3,949.30	0.00	0.00	0.00
30 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Jul 24	NT COLLECTIVE GOVT SHORT TERM	123,543.720	-123,543.72	0.00	0.00	123,543.72	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	101,535.210	-101,535.21	0.00	0.00	101,535.21	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	579,166.420	-579,166.42	0.00	0.00	579,166.42	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	47,803.840	-47,803.84	0.00	0.00	47,803.84	0.00	0.00	0.00
30 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Jul 24	NT COLLECTIVE GOVT SHORT TERM	904,400.000	-904,400.00	0.00	0.00	904,400.00	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	103,541.960	-103,541.96	0.00	0.00	103,541.96	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	39,300.000	-39,300.00	0.00	0.00	39,300.00	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	1,400.000	-1,400.00	0.00	0.00	1,400.00	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	122,900.000	-122,900.00	0.00	0.00	122,900.00	0.00	0.00	0.00
30 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Jul 24	NT COLLECTIVE GOVT SHORT TERM	82,389.430	-82,389.43	0.00	0.00	82,389.43	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	89,400.000	-89,400.00	0.00	0.00	89,400.00	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	56,800.000	-56,800.00	0.00	0.00	56,800.00	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	46,700.000	-46,700.00	0.00	0.00	46,700.00	0.00	0.00	0.00
30 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Jul 24	NT COLLECTIVE GOVT SHORT TERM	825.250	-825.25	0.00	0.00	825.25	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	157,600.000	-157,600.00	0.00	0.00	157,600.00	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	58,500.000	-58,500.00	0.00	0.00	58,500.00	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	130,398.090	-130,398.09	0.00	0.00	130,398.09	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	72,490.160	-72,490.16	0.00	0.00	72,490.16	0.00	0.00	0.00
30 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	148,900.000	-148,900.00	0.00	0.00	148,900.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	182,000.000	-182,000.00	0.00	0.00	182,000.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	67,800.000	-67,800.00	0.00	0.00	67,800.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	10,713,514.460	-10,713,514.46	0.00	0.00	10,713,514.46	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	60,478.430	-60,478.43	0.00	0.00	60,478.43	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	252,056.050	-252,056.05	0.00	0.00	252,056.05	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	83,200.000	-83,200.00	0.00	0.00	83,200.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	123,390.690	-123,390.69	0.00	0.00	123,390.69	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	83,256.590	-83,256.59	0.00	0.00	83,256.59	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	735,911.500	-735,911.50	0.00	0.00	735,911.50	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	790,942.560	-790,942.56	0.00	0.00	790,942.56	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	196,004.930	-196,004.93	0.00	0.00	196,004.93	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,050,000.000	-1,050,000.00	0.00	0.00	1,050,000.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	199,600.000	-199,600.00	0.00	0.00	199,600.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	46,800.000	-46,800.00	0.00	0.00	46,800.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	143,800.000	-143,800.00	0.00	0.00	143,800.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,165,101.070	-1,165,101.07	0.00	0.00	1,165,101.07	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	176,000.000	-176,000.00	0.00	0.00	176,000.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	104,684.280	-104,684.28	0.00	0.00	104,684.28	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	182,328.380	-182,328.38	0.00	0.00	182,328.38	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	426,134.870	-426,134.87	0.00	0.00	426,134.87	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	261,106.130	-261,106.13	0.00	0.00	261,106.13	0.00	0.00	0.00
01 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,307.520	-1,307.52	0.00	0.00	1,307.52	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	263,509.620	-263,509.62	0.00	0.00	263,509.62	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	3,092,916.610	-3,092,916.61	0.00	0.00	3,092,916.61	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	75,523.180	-75,523.18	0.00	0.00	75,523.18	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	27,300.000	-27,300.00	0.00	0.00	27,300.00	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM		9,416.290	-9,416.29	0.00	0.00	9,416.29	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		232,500.000	-232,500.00	0.00	0.00	232,500.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		112,152.000	-112,152.00	0.00	0.00	112,152.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		255,380.710	-255,380.71	0.00	0.00	255,380.71	0.00	0.00	0.00
02 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM	277,888.520	-277,888.52	0.00	0.00	277,888.52	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	25,683.830	-25,683.83	0.00	0.00	25,683.83	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	207,840.050	-207,840.05	0.00	0.00	207,840.05	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	129,794.910	-129,794.91	0.00	0.00	129,794.91	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	254,200.000	-254,200.00	0.00	0.00	254,200.00	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM	507,800.000	-507,800.00	0.00	0.00	507,800.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	33,601.330	-33,601.33	0.00	0.00	33,601.33	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	46,875.310	-46,875.31	0.00	0.00	46,875.31	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	82,400.000	-82,400.00	0.00	0.00	82,400.00	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM	411,098.250	-411,098.25	0.00	0.00	411,098.25	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	478,000.000	-478,000.00	0.00	0.00	478,000.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	30,000.000	-30,000.00	0.00	0.00	30,000.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	736,500.000	-736,500.00	0.00	0.00	736,500.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	431,800.000	-431,800.00	0.00	0.00	431,800.00	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM		107,410.310	-107,410.31	0.00	0.00	107,410.31	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		123,500.000	-123,500.00	0.00	0.00	123,500.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		145,721.420	-145,721.42	0.00	0.00	145,721.42	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		402,242.850	-402,242.85	0.00	0.00	402,242.85	0.00	0.00	0.00
02 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM	241,756.440	-241,756.44	0.00	0.00	241,756.44	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	4,238.200	-4,238.20	0.00	0.00	4,238.20	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	67,261.590	-67,261.59	0.00	0.00	67,261.59	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,974,200.000	-1,974,200.00	0.00	0.00	1,974,200.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	5,000.000	-5,000.00	0.00	0.00	5,000.00	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM	341,100.000	-341,100.00	0.00	0.00	341,100.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	178,700.000	-178,700.00	0.00	0.00	178,700.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	175,000.000	-175,000.00	0.00	0.00	175,000.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,200,000.000	-1,200,000.00	0.00	0.00	1,200,000.00	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	65,372.070	-65,372.07	0.00	0.00	65,372.07	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	180,500.000	-180,500.00	0.00	0.00	180,500.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	7,342.190	-7,342.19	0.00	0.00	7,342.19	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	51,900.210	-51,900.21	0.00	0.00	51,900.21	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	74,700.000	-74,700.00	0.00	0.00	74,700.00	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM	84,934.280	-84,934.28	0.00	0.00	84,934.28	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	146,300.000	-146,300.00	0.00	0.00	146,300.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,430,334.870	-2,430,334.87	0.00	0.00	2,430,334.87	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	19,737.050	-19,737.05	0.00	0.00	19,737.05	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

02 Aug 24	NT COLLECTIVE GOVT SHORT TERM	25,579.750	-25,579.75	0.00	0.00	25,579.75	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	6,646.080	-6,646.08	0.00	0.00	6,646.08	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	12,600.000	-12,600.00	0.00	0.00	12,600.00	0.00	0.00	0.00
02 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	463,275.520	-463,275.52	0.00	0.00	463,275.52	0.00	0.00	0.00
02 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	125.860	-125.86	0.00	0.00	125.86	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1.990	-1.99	0.00	0.00	1.99	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	86,595.150	-86,595.15	0.00	0.00	86,595.15	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4.700	-4.70	0.00	0.00	4.70	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	62.030	-62.03	0.00	0.00	62.03	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	69.880	-69.88	0.00	0.00	69.88	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	76.120	-76.12	0.00	0.00	76.12	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	594.580	-594.58	0.00	0.00	594.58	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	171.640	-171.64	0.00	0.00	171.64	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	5.690	-5.69	0.00	0.00	5.69	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	757.480	-757.48	0.00	0.00	757.48	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4.450	-4.45	0.00	0.00	4.45	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	139.160	-139.16	0.00	0.00	139.16	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	7.560	-7.56	0.00	0.00	7.56	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	50.200	-50.20	0.00	0.00	50.20	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	80.320	-80.32	0.00	0.00	80.32	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	22.880	-22.88	0.00	0.00	22.88	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	391.060	-391.06	0.00	0.00	391.06	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,046.920	-1,046.92	0.00	0.00	1,046.92	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	2.780	-2.78	0.00	0.00	2.78	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	71.890	-71.89	0.00	0.00	71.89	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	13.300	-13.30	0.00	0.00	13.30	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV 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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1.020	-1.02	0.00	0.00	1.02	0.00	0.00	0.00	
05 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	52.220	-52.22	0.00	0.00	52.22	0.00	0.00	0.00	
05 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4.660	-4.66	0.00	0.00	4.66	0.00	0.00	0.00	
05 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,420.830	-1,420.83	0.00	0.00	1,420.83	0.00	0.00	0.00	
05 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	35.230	-35.23	0.00	0.00	35.23	0.00	0.00	0.00	
05 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	2,320.960	-2,320.96	0.00	0.00	2,320.96	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4,607,071.680	-4,607,071.68	0.00	0.00	4,607,071.68	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	6.490	-6.49	0.00	0.00	6.49	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	64.700	-64.70	0.00	0.00	64.70	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.100	-0.10	0.00	0.00	0.10	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	167.760	-167.76	0.00	0.00	167.76	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	49.850	-49.85	0.00	0.00	49.85	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	53.710	-53.71	0.00	0.00	53.71	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	136.560	-136.56	0.00	0.00	136.56	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		1,192.350	-1,192.35	0.00	0.00	1,192.35	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		5,651.250	-5,651.25	0.00	0.00	5,651.25	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		1,206,205.730	-1,206,205.73	0.00	0.00	1,206,205.73	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	101.440	-101.44	0.00	0.00	101.44	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	44.470	-44.47	0.00	0.00	44.47	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	119.540	-119.54	0.00	0.00	119.54	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	20.250	-20.25	0.00	0.00	20.25	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	5.160	-5.16	0.00	0.00	5.16	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	8.170	-8.17	0.00	0.00	8.17	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	119.010	-119.01	0.00	0.00	119.01	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	14.420	-14.42	0.00	0.00	14.42	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	50.290	-50.29	0.00	0.00	50.29	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	51.500	-51.50	0.00	0.00	51.50	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	496.440	-496.44	0.00	0.00	496.44	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	12.840	-12.84	0.00	0.00	12.84	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	34.620	-34.62	0.00	0.00	34.62	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1.890	-1.89	0.00	0.00	1.89	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	12.960	-12.96	0.00	0.00	12.96	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	12.400	-12.40	0.00	0.00	12.40	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	17.420	-17.42	0.00	0.00	17.42	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	12.620	-12.62	0.00	0.00	12.62	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	8.310	-8.31	0.00	0.00	8.31	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	17.920	-17.92	0.00	0.00	17.92	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	45.710	-45.71	0.00	0.00	45.71	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	16.690	-16.69	0.00	0.00	16.69	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.160	-0.16	0.00	0.00	0.16	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4.050	-4.05	0.00	0.00	4.05	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	37.800	-37.80	0.00	0.00	37.80	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	22.750	-22.75	0.00	0.00	22.75	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	48.550	-48.55	0.00	0.00	48.55	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	6.840	-6.84	0.00	0.00	6.84	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	6,129.690	-6,129.69	0.00	0.00	6,129.69	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	85.300	-85.30	0.00	0.00	85.30	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	0.040 1.00	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	37.800 1.00	-37.80	0.00	0.00	37.80	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	263.090 1.00	-263.09	0.00	0.00	263.09	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	24.690 1.00	-24.69	0.00	0.00	24.69	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	12,897.670	-12,897.67	0.00	0.00	12,897.67	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.100	-0.10	0.00	0.00	0.10	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	12.080	-12.08	0.00	0.00	12.08	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	3,301.000	-3,301.00	0.00	0.00	3,301.00	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	107.630	-107.63	0.00	0.00	107.63	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		2.310	-2.31	0.00	0.00	2.31	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		4.950	-4.95	0.00	0.00	4.95	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		1.570	-1.57	0.00	0.00	1.57	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		201.790	-201.79	0.00	0.00	201.79	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	35.610	-35.61	0.00	0.00	35.61	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	84.390	-84.39	0.00	0.00	84.39	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	20.020	-20.02	0.00	0.00	20.02	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	87.110	-87.11	0.00	0.00	87.11	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	182.250	-182.25	0.00	0.00	182.25	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	11.770	-11.77	0.00	0.00	11.77	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	444.690	-444.69	0.00	0.00	444.69	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	21.560	-21.56	0.00	0.00	21.56	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	10.510	-10.51	0.00	0.00	10.51	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	34.320	-34.32	0.00	0.00	34.32	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	290.500	-290.50	0.00	0.00	290.50	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	30.610	-30.61	0.00	0.00	30.61	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	165.090	-165.09	0.00	0.00	165.09	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4,197.290	-4,197.29	0.00	0.00	4,197.29	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	65.300	-65.30	0.00	0.00	65.30	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	36.840	-36.84	0.00	0.00	36.84	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4,991.700	-4,991.70	0.00	0.00	4,991.70	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1.320	-1.32	0.00	0.00	1.32	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	35.420	-35.42	0.00	0.00	35.42	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	600.170	-600.17	0.00	0.00	600.17	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	17.820	-17.82	0.00	0.00	17.82	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	48.320 1.00	-48.32	0.00	0.00	48.32	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	25.550 1.00	-25.55	0.00	0.00	25.55	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	83.120 1.00	-83.12	0.00	0.00	83.12	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	108.900 1.00	-108.90	0.00	0.00	108.90	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	26.410	-26.41	0.00	0.00	26.41	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	20.880	-20.88	0.00	0.00	20.88	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	23.910	-23.91	0.00	0.00	23.91	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	29.820	-29.82	0.00	0.00	29.82	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	15.010	-15.01	0.00	0.00	15.01	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	37.320	-37.32	0.00	0.00	37.32	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1.760	-1.76	0.00	0.00	1.76	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	43.950	-43.95	0.00	0.00	43.95	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	69.520	-69.52	0.00	0.00	69.52	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	35.560	-35.56	0.00	0.00	35.56	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	204.320	-204.32	0.00	0.00	204.32	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	46.930	-46.93	0.00	0.00	46.93	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	3.510	-3.51	0.00	0.00	3.51	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	131.330	-131.33	0.00	0.00	131.33	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.200	-0.20	0.00	0.00	0.20	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	152.390	-152.39	0.00	0.00	152.39	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	2.860	-2.86	0.00	0.00	2.86	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	75.620	-75.62	0.00	0.00	75.62	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1.200	-1.20	0.00	0.00	1.20	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.840	-0.84	0.00	0.00	0.84	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,476.060	-1,476.06	0.00	0.00	1,476.06	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	122.600	-122.60	0.00	0.00	122.60	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	60.900	-60.90	0.00	0.00	60.90	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	24.850 1.00	-24.85	0.00	0.00	24.85	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	105.960 1.00	-105.96	0.00	0.00	105.96	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	36.290 1.00	-36.29	0.00	0.00	36.29	0.00	0.00	0.00
05 Aug 24 05 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	17.720 1.00	-17.72	0.00	0.00	17.72	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	112.040	-112.04	0.00	0.00	112.04	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	177.840	-177.84	0.00	0.00	177.84	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	39.790	-39.79	0.00	0.00	39.79	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	8.430	-8.43	0.00	0.00	8.43	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	124.240	-124.24	0.00	0.00	124.24	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	36.790	-36.79	0.00	0.00	36.79	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	8.990	-8.99	0.00	0.00	8.99	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	233.770	-233.77	0.00	0.00	233.77	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	5.490	-5.49	0.00	0.00	5.49	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	34.890	-34.89	0.00	0.00	34.89	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	8.240	-8.24	0.00	0.00	8.24	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.770	-0.77	0.00	0.00	0.77	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	3.240	-3.24	0.00	0.00	3.24	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	114.790	-114.79	0.00	0.00	114.79	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1.690	-1.69	0.00	0.00	1.69	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	325.150	-325.15	0.00	0.00	325.15	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	111.500	-111.50	0.00	0.00	111.50	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	3.880	-3.88	0.00	0.00	3.88	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	2.910	-2.91	0.00	0.00	2.91	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	44.140	-44.14	0.00	0.00	44.14	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,377,891.490	-1,377,891.49	0.00	0.00	1,377,891.49	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	32.910	-32.91	0.00	0.00	32.91	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	34.550	-34.55	0.00	0.00	34.55	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	9.840	-9.84	0.00	0.00	9.84	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	101.710	-101.71	0.00	0.00	101.71	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	69.910	-69.91	0.00	0.00	69.91	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	5.620	-5.62	0.00	0.00	5.62	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	14.790	-14.79	0.00	0.00	14.79	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,019.730	-1,019.73	0.00	0.00	1,019.73	0.00	0.00	0.00
06 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Aug 24	NT COLLECTIVE GOVT SHORT TERM	769.000	-769.00	0.00	0.00	769.00	0.00	0.00	0.00
06 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Aug 24	NT COLLECTIVE GOVT SHORT TERM	953,662.540	-953,662.54	0.00	0.00	953,662.54	0.00	0.00	0.00
06 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Aug 24	NT COLLECTIVE GOVT SHORT TERM		561,049.720	-561,049.72	0.00	0.00	561,049.72	0.00	0.00	0.00
06 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
06 Aug 24	NT COLLECTIVE GOVT SHORT TERM		9,000,000.000	-9,000,000.00	0.00	0.00	9,000,000.00	0.00	0.00	0.00
06 Aug 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		5,390.000	-5,390.00	0.00	0.00	5,390.00	0.00	0.00	0.00
07 Aug 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		24,519,542.850	-24,519,542.85	0.00	0.00	24,519,542.85	0.00	0.00	0.00
07 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,500,000.000	-1,500,000.00	0.00	0.00	1,500,000.00	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	8,107.650	-8,107.65	0.00	0.00	8,107.65	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	330,975.000	-330,975.00	0.00	0.00	330,975.00	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	9,468.200	-9,468.20	0.00	0.00	9,468.20	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	39,715.250	-39,715.25	0.00	0.00	39,715.25	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Aug 24	NT COLLECTIVE GOVT SHORT TERM	128,080.140	-128,080.14	0.00	0.00	128,080.14	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	153,100.000	-153,100.00	0.00	0.00	153,100.00	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	32,443.300	-32,443.30	0.00	0.00	32,443.30	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	127,767.270	-127,767.27	0.00	0.00	127,767.27	0.00	0.00	0.00
08 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	86,877.590	-86,877.59	0.00	0.00	86,877.59	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	109,469.460	-109,469.46	0.00	0.00	109,469.46	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	90,667.110	-90,667.11	0.00	0.00	90,667.11	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	22,144.800	-22,144.80	0.00	0.00	22,144.80	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	520,000.000	-520,000.00	0.00	0.00	520,000.00	0.00	0.00	0.00
08 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Aug 24	NT COLLECTIVE GOVT SHORT TERM	28,382.460	-28,382.46	0.00	0.00	28,382.46	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	101,076.440	-101,076.44	0.00	0.00	101,076.44	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	104,221.150	-104,221.15	0.00	0.00	104,221.15	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	23,139.270	-23,139.27	0.00	0.00	23,139.27	0.00	0.00	0.00
08 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

08 Aug 24	NT COLLECTIVE GOVT SHORT TERM	363,545.320	-363,545.32	0.00	0.00	363,545.32	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	28,165.000	-28,165.00	0.00	0.00	28,165.00	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,150,000.000	-1,150,000.00	0.00	0.00	1,150,000.00	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	30,000.000	-30,000.00	0.00	0.00	30,000.00	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	68,445.110	-68,445.11	0.00	0.00	68,445.11	0.00	0.00	0.00
08 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Aug 24	NT COLLECTIVE GOVT SHORT TERM		218,480.110	-218,480.11	0.00	0.00	218,480.11	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		167,754.080	-167,754.08	0.00	0.00	167,754.08	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		20,728.420	-20,728.42	0.00	0.00	20,728.42	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		803,370.850	-803,370.85	0.00	0.00	803,370.85	0.00	0.00	0.00
08 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	153,381.240	-153,381.24	0.00	0.00	153,381.24	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	185,684.590	-185,684.59	0.00	0.00	185,684.59	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	226,388.550	-226,388.55	0.00	0.00	226,388.55	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	370,214.210	-370,214.21	0.00	0.00	370,214.21	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	156,000.000	-156,000.00	0.00	0.00	156,000.00	0.00	0.00	0.00
08 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Aug 24	NT COLLECTIVE GOVT SHORT TERM	113,602.500	-113,602.50	0.00	0.00	113,602.50	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,300.000	-17,300.00	0.00	0.00	17,300.00	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	86,000.080	-86,000.08	0.00	0.00	86,000.08	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	325,655.640	-325,655.64	0.00	0.00	325,655.64	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	180,468.920	-180,468.92	0.00	0.00	180,468.92	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	160,998.290	-160,998.29	0.00	0.00	160,998.29	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	69,425.130	-69,425.13	0.00	0.00	69,425.13	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	71,065.580	-71,065.58	0.00	0.00	71,065.58	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	216,000.000	-216,000.00	0.00	0.00	216,000.00	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 Aug 24	NT COLLECTIVE GOVT SHORT TERM	397,000.000	-397,000.00	0.00	0.00	397,000.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,208,000.000	-1,208,000.00	0.00	0.00	1,208,000.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	288,600.000	-288,600.00	0.00	0.00	288,600.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	34,100.000	-34,100.00	0.00	0.00	34,100.00	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	94,600.000	-94,600.00	0.00	0.00	94,600.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	71,317.460	-71,317.46	0.00	0.00	71,317.46	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	258,200.000	-258,200.00	0.00	0.00	258,200.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	29,482.650	-29,482.65	0.00	0.00	29,482.65	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	299,967.320	-299,967.32	0.00	0.00	299,967.32	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 Aug 24	NT COLLECTIVE GOVT SHORT TERM	236,985.650	-236,985.65	0.00	0.00	236,985.65	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	21,423.820	-21,423.82	0.00	0.00	21,423.82	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	99,400.500	-99,400.50	0.00	0.00	99,400.50	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	89,000.000	-89,000.00	0.00	0.00	89,000.00	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

09 Aug 24	NT COLLECTIVE GOVT SHORT TERM	110,423.880	-110,423.88	0.00	0.00	110,423.88	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	177,587.500	-177,587.50	0.00	0.00	177,587.50	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	113,300.000	-113,300.00	0.00	0.00	113,300.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	905,000.000	-905,000.00	0.00	0.00	905,000.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	183,200.000	-183,200.00	0.00	0.00	183,200.00	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 Aug 24	NT COLLECTIVE GOVT SHORT TERM	234,100.000	-234,100.00	0.00	0.00	234,100.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	623,100.000	-623,100.00	0.00	0.00	623,100.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	829,922.580	-829,922.58	0.00	0.00	829,922.58	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,730.000	-2,730.00	0.00	0.00	2,730.00	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	171,716.260	-171,716.26	0.00	0.00	171,716.26	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	475,000.000	-475,000.00	0.00	0.00	475,000.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	567,826.290	-567,826.29	0.00	0.00	567,826.29	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	144,000.000	-144,000.00	0.00	0.00	144,000.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	70,628.840	-70,628.84	0.00	0.00	70,628.84	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 Aug 24	NT COLLECTIVE GOVT SHORT TERM	85,890.680	-85,890.68	0.00	0.00	85,890.68	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	30,053.550	-30,053.55	0.00	0.00	30,053.55	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	206,521.200	-206,521.20	0.00	0.00	206,521.20	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	56,765.500	-56,765.50	0.00	0.00	56,765.50	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	298,292.800	-298,292.80	0.00	0.00	298,292.80	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	375,500.000	-375,500.00	0.00	0.00	375,500.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	241,724.700	-241,724.70	0.00	0.00	241,724.70	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	157,800.000	-157,800.00	0.00	0.00	157,800.00	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	40,991.780	-40,991.78	0.00	0.00	40,991.78	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 Aug 24	NT COLLECTIVE GOVT SHORT TERM	111,273.020	-111,273.02	0.00	0.00	111,273.02	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	92,619.820	-92,619.82	0.00	0.00	92,619.82	0.00	0.00	0.00
09 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	67,056.440	-67,056.44	0.00	0.00	67,056.44	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	25,707.500	-25,707.50	0.00	0.00	25,707.50	0.00	0.00	0.00
12 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

12 Aug 24	NT COLLECTIVE GOVT SHORT TERM	23,691.450	-23,691.45	0.00	0.00	23,691.45	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	5,534.900	-5,534.90	0.00	0.00	5,534.90	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	122,655.140	-122,655.14	0.00	0.00	122,655.14	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,190.000	-1,190.00	0.00	0.00	1,190.00	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	110,357.760	-110,357.76	0.00	0.00	110,357.76	0.00	0.00	0.00
12 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Aug 24	NT COLLECTIVE GOVT SHORT TERM		4,409.790	-4,409.79	0.00	0.00	4,409.79	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM		496,717.390	-496,717.39	0.00	0.00	496,717.39	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM		631,800.000	-631,800.00	0.00	0.00	631,800.00	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM		687,786.000	-687,786.00	0.00	0.00	687,786.00	0.00	0.00	0.00
12 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Aug 24	NT COLLECTIVE GOVT SHORT TERM	3,766.660	-3,766.66	0.00	0.00	3,766.66	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	163,966.680	-163,966.68	0.00	0.00	163,966.68	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	113,464.180	-113,464.18	0.00	0.00	113,464.18	0.00	0.00	0.00
12 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	719,062.500	-719,062.50	0.00	0.00	719,062.50	0.00	0.00	0.00
13 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	483.220	-483.22	0.00	0.00	483.22	0.00	0.00	0.00
13 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 Aug 24 13 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	71,497.400 1.00	-71,497.40	0.00	0.00	71,497.40	0.00	0.00	0.00
13 Aug 24 13 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	2,064.170 1.00	-2,064.17	0.00	0.00	2,064.17	0.00	0.00	0.00
13 Aug 24 13 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	5,598.960 1.00	-5,598.96	0.00	0.00	5,598.96	0.00	0.00	0.00
13 Aug 24 13 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	14,015.000 1.00	-14,015.00	0.00	0.00	14,015.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

13 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,250,000.000	-1,250,000.00	0.00	0.00	1,250,000.00	0.00	0.00	0.00
13 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	241,000.000	-241,000.00	0.00	0.00	241,000.00	0.00	0.00	0.00
13 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	9,062.650	-9,062.65	0.00	0.00	9,062.65	0.00	0.00	0.00
13 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	52,337.000	-52,337.00	0.00	0.00	52,337.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	63,689.690	-63,689.69	0.00	0.00	63,689.69	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	600,000.000	-600,000.00	0.00	0.00	600,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	5,478.600	-5,478.60	0.00	0.00	5,478.60	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	6,613.130	-6,613.13	0.00	0.00	6,613.13	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	95,227.550	-95,227.55	0.00	0.00	95,227.55	0.00	0.00	0.00
15 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	185,172.520	-185,172.52	0.00	0.00	185,172.52	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	30,058.170	-30,058.17	0.00	0.00	30,058.17	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	139,053.880	-139,053.88	0.00	0.00	139,053.88	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	176,298.360	-176,298.36	0.00	0.00	176,298.36	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	300,000.000	-300,000.00	0.00	0.00	300,000.00	0.00	0.00	0.00
15 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 Aug 24	NT COLLECTIVE GOVT SHORT TERM		106,782.200	-106,782.20	0.00	0.00	106,782.20	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		472,244.380	-472,244.38	0.00	0.00	472,244.38	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		756,313.480	-756,313.48	0.00	0.00	756,313.48	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		20,907.190	-20,907.19	0.00	0.00	20,907.19	0.00	0.00	0.00
15 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

15 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4,614,206.250	-4,614,206.25	0.00	0.00	4,614,206.25	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,001,098.960	-1,001,098.96	0.00	0.00	1,001,098.96	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	197,921.960	-197,921.96	0.00	0.00	197,921.96	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	60,641.970	-60,641.97	0.00	0.00	60,641.97	0.00	0.00	0.00
15 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,159,554.740	-1,159,554.74	0.00	0.00	1,159,554.74	0.00	0.00	0.00
16 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

16 Aug 24	NT COLLECTIVE GOVT SHORT TERM	96,488.720	-96,488.72	0.00	0.00	96,488.72	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	123,000.000	-123,000.00	0.00	0.00	123,000.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	52,605.050	-52,605.05	0.00	0.00	52,605.05	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,400,000.000	-1,400,000.00	0.00	0.00	1,400,000.00	0.00	0.00	0.00
16 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	73,323.250	-73,323.25	0.00	0.00	73,323.25	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	275,000.000	-275,000.00	0.00	0.00	275,000.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	242,025.670	-242,025.67	0.00	0.00	242,025.67	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	111,166.100	-111,166.10	0.00	0.00	111,166.10	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	207,500.000	-207,500.00	0.00	0.00	207,500.00	0.00	0.00	0.00
16 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

16 Aug 24	NT COLLECTIVE GOVT SHORT TERM	124,000.000	-124,000.00	0.00	0.00	124,000.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	578,000.000	-578,000.00	0.00	0.00	578,000.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	102,650.400	-102,650.40	0.00	0.00	102,650.40	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	40,933.120	-40,933.12	0.00	0.00	40,933.12	0.00	0.00	0.00
16 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

16 Aug 24	NT COLLECTIVE GOVT SHORT TERM	295,000.000	-295,000.00	0.00	0.00	295,000.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	53,713.040	-53,713.04	0.00	0.00	53,713.04	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	263,300.000	-263,300.00	0.00	0.00	263,300.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	75,000.000	-75,000.00	0.00	0.00	75,000.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	155,937.660	-155,937.66	0.00	0.00	155,937.66	0.00	0.00	0.00
16 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

16 Aug 24	NT COLLECTIVE GOVT SHORT TERM	166,100.000	-166,100.00	0.00	0.00	166,100.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	34,547.900	-34,547.90	0.00	0.00	34,547.90	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	275,800.000	-275,800.00	0.00	0.00	275,800.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	89,306.850	-89,306.85	0.00	0.00	89,306.85	0.00	0.00	0.00
16 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade 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

16 Aug 24	NT COLLECTIVE GOVT SHORT TERM	13,420.830	-13,420.83	0.00	0.00	13,420.83	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	59,103.910	-59,103.91	0.00	0.00	59,103.91	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	397,470.400	-397,470.40	0.00	0.00	397,470.40	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	109,665.830	-109,665.83	0.00	0.00	109,665.83	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	8,361.490	-8,361.49	0.00	0.00	8,361.49	0.00	0.00	0.00
16 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

16 Aug 24	NT COLLECTIVE GOVT SHORT TERM	76,438.880	-76,438.88	0.00	0.00	76,438.88	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	607,600.000	-607,600.00	0.00	0.00	607,600.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	72,700.000	-72,700.00	0.00	0.00	72,700.00	0.00	0.00	0.00
16 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	50,855.040	-50,855.04	0.00	0.00	50,855.04	0.00	0.00	0.00
16 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

16 Aug 24	NT COLLECTIVE GOVT SHORT TERM	151,380.160	-151,380.16	0.00	0.00	151,380.16	0.00	0.00	0.00
16 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	762,452.270	-762,452.27	0.00	0.00	762,452.27	0.00	0.00	0.00
19 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	8,904.060	-8,904.06	0.00	0.00	8,904.06	0.00	0.00	0.00
19 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	22,989.000	-22,989.00	0.00	0.00	22,989.00	0.00	0.00	0.00
19 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	19,612.100	-19,612.10	0.00	0.00	19,612.10	0.00	0.00	0.00
19 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Aug 24	NT COLLECTIVE GOVT SHORT TERM	82,890.000	-82,890.00	0.00	0.00	82,890.00	0.00	0.00	0.00
19 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4,937.020	-4,937.02	0.00	0.00	4,937.02	0.00	0.00	0.00
19 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	30,375.000	-30,375.00	0.00	0.00	30,375.00	0.00	0.00	0.00
20 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	5,743.150	-5,743.15	0.00	0.00	5,743.15	0.00	0.00	0.00
20 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

20 Aug 24	NT COLLECTIVE GOVT SHORT TERM	15,771.870	-15,771.87	0.00	0.00	15,771.87	0.00	0.00	0.00
20 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	16,576.010	-16,576.01	0.00	0.00	16,576.01	0.00	0.00	0.00
20 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	31,662.170	-31,662.17	0.00	0.00	31,662.17	0.00	0.00	0.00
20 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4,480,246.330	-4,480,246.33	0.00	0.00	4,480,246.33	0.00	0.00	0.00
20 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4.760	-4.76	0.00	0.00	4.76	0.00	0.00	0.00
20 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

20 Aug 24	NT COLLECTIVE GOVT SHORT TERM	3,101.910	-3,101.91	0.00	0.00	3,101.91	0.00	0.00	0.00
20 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	7,513,940.650	-7,513,940.65	0.00	0.00	7,513,940.65	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,201,582.360	-1,201,582.36	0.00	0.00	1,201,582.36	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	175,614.860	-175,614.86	0.00	0.00	175,614.86	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Aug 24	NT COLLECTIVE GOVT SHORT TERM	23,910.960	-23,910.96	0.00	0.00	23,910.96	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	68,249.450	-68,249.45	0.00	0.00	68,249.45	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,069.000	-1,069.00	0.00	0.00	1,069.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	126,481.640	-126,481.64	0.00	0.00	126,481.64	0.00	0.00	0.00
22 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	808,060.360	-808,060.36	0.00	0.00	808,060.36	0.00	0.00	0.00
22 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 Aug 24	NT COLLECTIVE GOVT SHORT TERM		675,932.830	-675,932.83	0.00	0.00	675,932.83	0.00	0.00	0.00
22 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		11,545.500	-11,545.50	0.00	0.00	11,545.50	0.00	0.00	0.00
22 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		49,555.520	-49,555.52	0.00	0.00	49,555.52	0.00	0.00	0.00
22 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		980.000	-980.00	0.00	0.00	980.00	0.00	0.00	0.00
22 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

22 Aug 24	NT COLLECTIVE GOVT SHORT TERM	8,355.900	-8,355.90	0.00	0.00	8,355.90	0.00	0.00	0.00
22 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	63,887.350	-63,887.35	0.00	0.00	63,887.35	0.00	0.00	0.00
22 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	295,436.020	-295,436.02	0.00	0.00	295,436.02	0.00	0.00	0.00
23 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,207.060	-17,207.06	0.00	0.00	17,207.06	0.00	0.00	0.00
23 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,282,846.840	-1,282,846.84	0.00	0.00	1,282,846.84	0.00	0.00	0.00
23 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

23 Aug 24	NT COLLECTIVE GOVT SHORT TERM	12,838.230	-12,838.23	0.00	0.00	12,838.23	0.00	0.00	0.00
23 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	133,405.940	-133,405.94	0.00	0.00	133,405.94	0.00	0.00	0.00
23 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	231,554.920	-231,554.92	0.00	0.00	231,554.92	0.00	0.00	0.00
23 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	30,705.280	-30,705.28	0.00	0.00	30,705.28	0.00	0.00	0.00
23 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	15,032.390	-15,032.39	0.00	0.00	15,032.39	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	3,117.000	-3,117.00	0.00	0.00	3,117.00	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	5,187,885.440	-5,187,885.44	0.00	0.00	5,187,885.44	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	62,223.420	-62,223.42	0.00	0.00	62,223.42	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,598.600	-1,598.60	0.00	0.00	1,598.60	0.00	0.00	0.00
26 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Aug 24	NT COLLECTIVE GOVT SHORT TERM	23,321.140	-23,321.14	0.00	0.00	23,321.14	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	123,555.130	-123,555.13	0.00	0.00	123,555.13	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	2,021,270.220	-2,021,270.22	0.00	0.00	2,021,270.22	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	70,983.180	-70,983.18	0.00	0.00	70,983.18	0.00	0.00	0.00
26 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Aug 24	NT COLLECTIVE GOVT SHORT TERM	150,963.100	-150,963.10	0.00	0.00	150,963.10	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	57,004.710	-57,004.71	0.00	0.00	57,004.71	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	48,291.310	-48,291.31	0.00	0.00	48,291.31	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	21,865.740	-21,865.74	0.00	0.00	21,865.74	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	434,248.000	-434,248.00	0.00	0.00	434,248.00	0.00	0.00	0.00
26 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Aug 24 27 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	43,633.510 1.00	-43,633.51	0.00	0.00	43,633.51	0.00	0.00	0.00
27 Aug 24 27 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	30,615.760 1.00	-30,615.76	0.00	0.00	30,615.76	0.00	0.00	0.00
27 Aug 24 27 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	15,537.680 1.00	-15,537.68	0.00	0.00	15,537.68	0.00	0.00	0.00
27 Aug 24 27 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	100,000.000 1.00	-100,000.00	0.00	0.00	100,000.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Aug 24	NT COLLECTIVE GOVT SHORT TERM	94,000.000	-94,000.00	0.00	0.00	94,000.00	0.00	0.00	0.00
27 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	9,048.170	-9,048.17	0.00	0.00	9,048.17	0.00	0.00	0.00
27 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	3,816.700	-3,816.70	0.00	0.00	3,816.70	0.00	0.00	0.00
27 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	7,107.800	-7,107.80	0.00	0.00	7,107.80	0.00	0.00	0.00
27 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	18,982.030	-18,982.03	0.00	0.00	18,982.03	0.00	0.00	0.00
27 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Aug 24	NT COLLECTIVE GOVT SHORT TERM	4,918.590	-4,918.59	0.00	0.00	4,918.59	0.00	0.00	0.00
27 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	614,731.250	-614,731.25	0.00	0.00	614,731.25	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	19,928.300	-19,928.30	0.00	0.00	19,928.30	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	165,407.810	-165,407.81	0.00	0.00	165,407.81	0.00	0.00	0.00
28 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	483.220	-483.22	0.00	0.00	483.22	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3,249,369.170	-3,249,369.17	0.00	0.00	3,249,369.17	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,053.600	-1,053.60	0.00	0.00	1,053.60	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	64,184.320	-64,184.32	0.00	0.00	64,184.32	0.00	0.00	0.00
28 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	111,300.000	-111,300.00	0.00	0.00	111,300.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	275,000.000	-275,000.00	0.00	0.00	275,000.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	124,415.650	-124,415.65	0.00	0.00	124,415.65	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	108,978.770	-108,978.77	0.00	0.00	108,978.77	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	98,500.000	-98,500.00	0.00	0.00	98,500.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	15,400.000	-15,400.00	0.00	0.00	15,400.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	110,965.040	-110,965.04	0.00	0.00	110,965.04	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	230,511.650	-230,511.65	0.00	0.00	230,511.65	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	132,900.000	-132,900.00	0.00	0.00	132,900.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	119,400.000	-119,400.00	0.00	0.00	119,400.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	34,300.000	-34,300.00	0.00	0.00	34,300.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	89,382.680	-89,382.68	0.00	0.00	89,382.68	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	944,455.750	-944,455.75	0.00	0.00	944,455.75	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	947,800.000	-947,800.00	0.00	0.00	947,800.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,092,600.000	-1,092,600.00	0.00	0.00	1,092,600.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	85,877.820	-85,877.82	0.00	0.00	85,877.82	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,900.000	-2,900.00	0.00	0.00	2,900.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	26,800.000	-26,800.00	0.00	0.00	26,800.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	41,000.000	-41,000.00	0.00	0.00	41,000.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	36,500.000	-36,500.00	0.00	0.00	36,500.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	23,700.000	-23,700.00	0.00	0.00	23,700.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,051,681.980	-1,051,681.98	0.00	0.00	1,051,681.98	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	272,384.870	-272,384.87	0.00	0.00	272,384.87	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	23,000.000	-23,000.00	0.00	0.00	23,000.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	33,400.000	-33,400.00	0.00	0.00	33,400.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	706,768.620	-706,768.62	0.00	0.00	706,768.62	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	148,300.000	-148,300.00	0.00	0.00	148,300.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	290,200.000	-290,200.00	0.00	0.00	290,200.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	22,500.000	-22,500.00	0.00	0.00	22,500.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	375,800.000	-375,800.00	0.00	0.00	375,800.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	131,003.380	-131,003.38	0.00	0.00	131,003.38	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	86,724.800	-86,724.80	0.00	0.00	86,724.80	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	84,800.000	-84,800.00	0.00	0.00	84,800.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	76,700.000	-76,700.00	0.00	0.00	76,700.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	22,400.000	-22,400.00	0.00	0.00	22,400.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	550,000.000	-550,000.00	0.00	0.00	550,000.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	20,300.000	-20,300.00	0.00	0.00	20,300.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	20,700.000	-20,700.00	0.00	0.00	20,700.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	30,700.000	-30,700.00	0.00	0.00	30,700.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	52,600.000	-52,600.00	0.00	0.00	52,600.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	23,000.000	-23,000.00	0.00	0.00	23,000.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	170,673.370	-170,673.37	0.00	0.00	170,673.37	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	61,447.500	-61,447.50	0.00	0.00	61,447.50	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	90,833.690	-90,833.69	0.00	0.00	90,833.69	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	24,300.000	-24,300.00	0.00	0.00	24,300.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	122,300.000	-122,300.00	0.00	0.00	122,300.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	1,263,100.000	-1,263,100.00	0.00	0.00	1,263,100.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	45,338.650	-45,338.65	0.00	0.00	45,338.65	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	54,931.500	-54,931.50	0.00	0.00	54,931.50	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	6,636.070	-6,636.07	0.00	0.00	6,636.07	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	104,800.000	-104,800.00	0.00	0.00	104,800.00	0.00	0.00	0.00	
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	206,700.000	-206,700.00	0.00	0.00	206,700.00	0.00	0.00	0.00	
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	105,199.580	-105,199.58	0.00	0.00	105,199.58	0.00	0.00	0.00	
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	10,000.000	-10,000.00	0.00	0.00	10,000.00	0.00	0.00	0.00	
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	50,000.000	-50,000.00	0.00	0.00	50,000.00	0.00	0.00	0.00	
29 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	145,000.000	-145,000.00	0.00	0.00	145,000.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	80,350.080	-80,350.08	0.00	0.00	80,350.08	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	55,400.660	-55,400.66	0.00	0.00	55,400.66	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	229,100.000	-229,100.00	0.00	0.00	229,100.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	11,600.000	-11,600.00	0.00	0.00	11,600.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	216,338.350	-216,338.35	0.00	0.00	216,338.35	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	50,051.770	-50,051.77	0.00	0.00	50,051.77	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	66,300.000	-66,300.00	0.00	0.00	66,300.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	35,600.000	-35,600.00	0.00	0.00	35,600.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	97,455.010	-97,455.01	0.00	0.00	97,455.01	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	54,000.000	-54,000.00	0.00	0.00	54,000.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	390,593.870	-390,593.87	0.00	0.00	390,593.87	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	166,300.000	-166,300.00	0.00	0.00	166,300.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	306,200.000	-306,200.00	0.00	0.00	306,200.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	302,300.000	-302,300.00	0.00	0.00	302,300.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	20,100.000	-20,100.00	0.00	0.00	20,100.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	134,800.000	-134,800.00	0.00	0.00	134,800.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	27,627.910	-27,627.91	0.00	0.00	27,627.91	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	91,365.540	-91,365.54	0.00	0.00	91,365.54	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	61,500.000	-61,500.00	0.00	0.00	61,500.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	47,000.000	-47,000.00	0.00	0.00	47,000.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	59,562.810	-59,562.81	0.00	0.00	59,562.81	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	58,935.870	-58,935.87	0.00	0.00	58,935.87	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	11,300.000	-11,300.00	0.00	0.00	11,300.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	301,400.000	-301,400.00	0.00	0.00	301,400.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	35,659.470	-35,659.47	0.00	0.00	35,659.47	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM		56,100.000	-56,100.00	0.00	0.00	56,100.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		70,800.000	-70,800.00	0.00	0.00	70,800.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		15,000.000	-15,000.00	0.00	0.00	15,000.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		8,600.000	-8,600.00	0.00	0.00	8,600.00	0.00	0.00	0.00
29 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	8,700.000	-8,700.00	0.00	0.00	8,700.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	216,336.490	-216,336.49	0.00	0.00	216,336.49	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	146,600.000	-146,600.00	0.00	0.00	146,600.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	46,100.000	-46,100.00	0.00	0.00	46,100.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	15,400.000	-15,400.00	0.00	0.00	15,400.00	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

29 Aug 24	NT COLLECTIVE GOVT SHORT TERM	37,900.000	-37,900.00	0.00	0.00	37,900.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	62,900.000	-62,900.00	0.00	0.00	62,900.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	21,228.680	-21,228.68	0.00	0.00	21,228.68	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	236,476.150	-236,476.15	0.00	0.00	236,476.15	0.00	0.00	0.00
29 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	187,289.670	-187,289.67	0.00	0.00	187,289.67	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	16,362,909.520	-16,362,909.52	0.00	0.00	16,362,909.52	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	4,306,489.550	-4,306,489.55	0.00	0.00	4,306,489.55	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	49,532.660	-49,532.66	0.00	0.00	49,532.66	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	53,504.980	-53,504.98	0.00	0.00	53,504.98	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	83,720.620	-83,720.62	0.00	0.00	83,720.62	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	385,877.210	-385,877.21	0.00	0.00	385,877.21	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	16,479.700	-16,479.70	0.00	0.00	16,479.70	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	2,581.090	-2,581.09	0.00	0.00	2,581.09	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	17,284.860	-17,284.86	0.00	0.00	17,284.86	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	567,388.150	-567,388.15	0.00	0.00	567,388.15	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	23,363.000	-23,363.00	0.00	0.00	23,363.00	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	167,388.100	-167,388.10	0.00	0.00	167,388.10	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	10,034.970	-10,034.97	0.00	0.00	10,034.97	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	199,815.200	-199,815.20	0.00	0.00	199,815.20	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	11,915.860	-11,915.86	0.00	0.00	11,915.86	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	597,830.830	-597,830.83	0.00	0.00	597,830.83	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	1,912,547.860	-1,912,547.86	0.00	0.00	1,912,547.86	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	33,911.100	-33,911.10	0.00	0.00	33,911.10	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	8,183.750	-8,183.75	0.00	0.00	8,183.75	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	290,501.130	-290,501.13	0.00	0.00	290,501.13	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	1,727.520	-1,727.52	0.00	0.00	1,727.52	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	15,281.070	-15,281.07	0.00	0.00	15,281.07	0.00	0.00	0.00
04 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM		927.370	-927.37	0.00	0.00	927.37	0.00	0.00	0.00
05 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		474,641.770	-474,641.77	0.00	0.00	474,641.77	0.00	0.00	0.00
05 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		940.630	-940.63	0.00	0.00	940.63	0.00	0.00	0.00
05 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	363.770	-363.77	0.00	0.00	363.77	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	482.780	-482.78	0.00	0.00	482.78	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	222.280	-222.28	0.00	0.00	222.28	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	8.140	-8.14	0.00	0.00	8.14	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	451.060	-451.06	0.00	0.00	451.06	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	1,428.010	-1,428.01	0.00	0.00	1,428.01	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.550	-0.55	0.00	0.00	0.55	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	874.470	-874.47	0.00	0.00	874.47	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	24.070	-24.07	0.00	0.00	24.07	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,879.480	-1,879.48	0.00	0.00	1,879.48	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	523.970	-523.97	0.00	0.00	523.97	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	5.930	-5.93	0.00	0.00	5.93	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	274.680	-274.68	0.00	0.00	274.68	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	202.450	-202.45	0.00	0.00	202.45	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	42.750	-42.75	0.00	0.00	42.75	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,667,947.060	-1,667,947.06	0.00	0.00	1,667,947.06	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	7.620	-7.62	0.00	0.00	7.62	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	6.850	-6.85	0.00	0.00	6.85	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	59,168.940	-59,168.94	0.00	0.00	59,168.94	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	2,323.970	-2,323.97	0.00	0.00	2,323.97	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	20,828.720	-20,828.72	0.00	0.00	20,828.72	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	19.940	-19.94	0.00	0.00	19.94	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	5,374.050	-5,374.05	0.00	0.00	5,374.05	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	26.910	-26.91	0.00	0.00	26.91	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	166.140	-166.14	0.00	0.00	166.14	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV 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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	0.300	-0.30	0.00	0.00	0.30	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	4.000	-4.00	0.00	0.00	4.00	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.350	-0.35	0.00	0.00	0.35	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,975,501.480	-1,975,501.48	0.00	0.00	1,975,501.48	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	109.380	-109.38	0.00	0.00	109.38	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	4,760.970	-4,760.97	0.00	0.00	4,760.97	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	189.240	-189.24	0.00	0.00	189.24	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	26.990	-26.99	0.00	0.00	26.99	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	128,630.920	-128,630.92	0.00	0.00	128,630.92	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	39.800	-39.80	0.00	0.00	39.80	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1.660	-1.66	0.00	0.00	1.66	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,519.790	-1,519.79	0.00	0.00	1,519.79	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	8.930	-8.93	0.00	0.00	8.93	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	5.410	-5.41	0.00	0.00	5.41	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM		573.230	-573.23	0.00	0.00	573.23	0.00	0.00	0.00
05 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		13.260	-13.26	0.00	0.00	13.26	0.00	0.00	0.00
05 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		1,787.640	-1,787.64	0.00	0.00	1,787.64	0.00	0.00	0.00
05 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		34.960	-34.96	0.00	0.00	34.96	0.00	0.00	0.00
05 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	137.660	-137.66	0.00	0.00	137.66	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	441.130	-441.13	0.00	0.00	441.13	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,300.950	-1,300.95	0.00	0.00	1,300.95	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	19.530	-19.53	0.00	0.00	19.53	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	217,996.660	-217,996.66	0.00	0.00	217,996.66	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	55.230	-55.23	0.00	0.00	55.23	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	435.090	-435.09	0.00	0.00	435.09	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	897.580	-897.58	0.00	0.00	897.58	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	152.250	-152.25	0.00	0.00	152.25	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	603.990	-603.99	0.00	0.00	603.99	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	756.220	-756.22	0.00	0.00	756.22	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	607.150	-607.15	0.00	0.00	607.15	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	13.680	-13.68	0.00	0.00	13.68	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	14.510	-14.51	0.00	0.00	14.51	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	19.240	-19.24	0.00	0.00	19.24	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	75.970	-75.97	0.00	0.00	75.97	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1.780	-1.78	0.00	0.00	1.78	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	211.160	-211.16	0.00	0.00	211.16	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	38.080	-38.08	0.00	0.00	38.08	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	658.450	-658.45	0.00	0.00	658.45	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	8.640	-8.64	0.00	0.00	8.64	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	5,000.000	-5,000.00	0.00	0.00	5,000.00	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	9.700	-9.70	0.00	0.00	9.70	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	52.510	-52.51	0.00	0.00	52.51	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	7.260	-7.26	0.00	0.00	7.26	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	46.250	-46.25	0.00	0.00	46.25	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	23.960	-23.96	0.00	0.00	23.96	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	88.870	-88.87	0.00	0.00	88.87	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	201.250	-201.25	0.00	0.00	201.25	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	3.090	-3.09	0.00	0.00	3.09	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	107.490	-107.49	0.00	0.00	107.49	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	135.500	-135.50	0.00	0.00	135.50	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	22.710	-22.71	0.00	0.00	22.71	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	111,582.970	-111,582.97	0.00	0.00	111,582.97	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	11.320	-11.32	0.00	0.00	11.32	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	6.750	-6.75	0.00	0.00	6.75	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	429.540	-429.54	0.00	0.00	429.54	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	136.700	-136.70	0.00	0.00	136.70	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	240.940	-240.94	0.00	0.00	240.94	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1.080	-1.08	0.00	0.00	1.08	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	298.310	-298.31	0.00	0.00	298.31	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	35.600	-35.60	0.00	0.00	35.60	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	17.700	-17.70	0.00	0.00	17.70	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.660	-0.66	0.00	0.00	0.66	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	150.360	-150.36	0.00	0.00	150.36	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	38.810	-38.81	0.00	0.00	38.81	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	1.440	-1.44	0.00	0.00	1.44	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	31.330	-31.33	0.00	0.00	31.33	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1.260	-1.26	0.00	0.00	1.26	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	13.190	-13.19	0.00	0.00	13.19	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	6.670	-6.67	0.00	0.00	6.67	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	4.650	-4.65	0.00	0.00	4.65	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	20.310	-20.31	0.00	0.00	20.31	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.330	-3.33	0.00	0.00	3.33	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	998.850	-998.85	0.00	0.00	998.85	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	987.960	-987.96	0.00	0.00	987.96	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	161,052.970	-161,052.97	0.00	0.00	161,052.97	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	548.160	-548.16	0.00	0.00	548.16	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	180,748.920	-180,748.92	0.00	0.00	180,748.92	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	181.340	-181.34	0.00	0.00	181.34	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.180	-0.18	0.00	0.00	0.18	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	6.600	-6.60	0.00	0.00	6.60	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	282.450	-282.45	0.00	0.00	282.45	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	585,814.660	-585,814.66	0.00	0.00	585,814.66	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.880	-3.88	0.00	0.00	3.88	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	114.250	-114.25	0.00	0.00	114.25	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	79,596.420	-79,596.42	0.00	0.00	79,596.42	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	126.630	-126.63	0.00	0.00	126.63	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	680.560	-680.56	0.00	0.00	680.56	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	541.960	-541.96	0.00	0.00	541.96	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	36.780	-36.78	0.00	0.00	36.78	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	21.470	-21.47	0.00	0.00	21.47	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	1,089.600	-1,089.60	0.00	0.00	1,089.60	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	18.750	-18.75	0.00	0.00	18.75	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	72.740	-72.74	0.00	0.00	72.74	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	190.180	-190.18	0.00	0.00	190.18	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	80.330	-80.33	0.00	0.00	80.33	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	79.600	-79.60	0.00	0.00	79.60	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	109.690	-109.69	0.00	0.00	109.69	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	259.190	-259.19	0.00	0.00	259.19	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	110.950	-110.95	0.00	0.00	110.95	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	63.450	-63.45	0.00	0.00	63.45	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	189.500	-189.50	0.00	0.00	189.50	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	2.230	-2.23	0.00	0.00	2.23	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	215.000	-215.00	0.00	0.00	215.00	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	7.950	-7.95	0.00	0.00	7.95	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	155.720	-155.72	0.00	0.00	155.72	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	17.280	-17.28	0.00	0.00	17.28	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	3.520	-3.52	0.00	0.00	3.52	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	9.170	-9.17	0.00	0.00	9.17	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	41.140	-41.14	0.00	0.00	41.14	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	9.980	-9.98	0.00	0.00	9.98	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	5.490	-5.49	0.00	0.00	5.49	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	198.680	-198.68	0.00	0.00	198.68	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	132.650	-132.65	0.00	0.00	132.65	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	2.910	-2.91	0.00	0.00	2.91	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	7.810	-7.81	0.00	0.00	7.81	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	17.980	-17.98	0.00	0.00	17.98	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	54.350	-54.35	0.00	0.00	54.35	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	84.230	-84.23	0.00	0.00	84.23	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	103.340	-103.34	0.00	0.00	103.34	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	457.800	-457.80	0.00	0.00	457.80	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	17.360	-17.36	0.00	0.00	17.36	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	180.890	-180.89	0.00	0.00	180.89	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	12.270	-12.27	0.00	0.00	12.27	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	2.280	-2.28	0.00	0.00	2.28	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	952.210	-952.21	0.00	0.00	952.21	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	173.430	-173.43	0.00	0.00	173.43	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	451.630	-451.63	0.00	0.00	451.63	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	137.180	-137.18	0.00	0.00	137.18	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	177.310	-177.31	0.00	0.00	177.31	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	4.440	-4.44	0.00	0.00	4.44	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	554.790	-554.79	0.00	0.00	554.79	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	62.070	-62.07	0.00	0.00	62.07	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	9.100	-9.10	0.00	0.00	9.10	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.210	-0.21	0.00	0.00	0.21	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	17,016.610	-17,016.61	0.00	0.00	17,016.61	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Sep 24	NT COLLECTIVE GOVT SHORT TERM	341.260	-341.26	0.00	0.00	341.26	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	0.420	-0.42	0.00	0.00	0.42	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	9.620	-9.62	0.00	0.00	9.62	0.00	0.00	0.00
05 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	17,349.360	-17,349.36	0.00	0.00	17,349.36	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	18,638,984.440	-18,638,984.44	0.00	0.00	18,638,984.44	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	279,465.200	-279,465.20	0.00	0.00	279,465.20	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	188,009.400	-188,009.40	0.00	0.00	188,009.40	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	31,415.440	-31,415.44	0.00	0.00	31,415.44	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	996,488.390	-996,488.39	0.00	0.00	996,488.39	0.00	0.00	0.00
06 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	213,541.310	-213,541.31	0.00	0.00	213,541.31	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	207,000.000	-207,000.00	0.00	0.00	207,000.00	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	16,886.890	-16,886.89	0.00	0.00	16,886.89	0.00	0.00	0.00
09 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

09 Sep 24	NT COLLECTIVE GOVT SHORT TERM	42,568.170	-42,568.17	0.00	0.00	42,568.17	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	177,826.360	-177,826.36	0.00	0.00	177,826.36	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	10,118.160	-10,118.16	0.00	0.00	10,118.16	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	84,760.060	-84,760.06	0.00	0.00	84,760.06	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	801,912.990	-801,912.99	0.00	0.00	801,912.99	0.00	0.00	0.00
09 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

09 Sep 24	NT COLLECTIVE GOVT SHORT TERM		18,000,000.000	-18,000,000.00	0.00	0.00	18,000,000.00	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		925,331.120	-925,331.12	0.00	0.00	925,331.12	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		13,183,900.000	-13,183,900.00	0.00	0.00	13,183,900.00	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		58,284.490	-58,284.49	0.00	0.00	58,284.49	0.00	0.00	0.00
09 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

09 Sep 24	NT COLLECTIVE GOVT SHORT TERM	6,077.840	-6,077.84	0.00	0.00	6,077.84	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	700,000.000	-700,000.00	0.00	0.00	700,000.00	0.00	0.00	0.00
09 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	11,521.000	-11,521.00	0.00	0.00	11,521.00	0.00	0.00	0.00
10 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	438,826.030	-438,826.03	0.00	0.00	438,826.03	0.00	0.00	0.00
10 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	195,108.150	-195,108.15	0.00	0.00	195,108.15	0.00	0.00	0.00
10 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

10 Sep 24	NT COLLECTIVE GOVT SHORT TERM	697,000.000	-697,000.00	0.00	0.00	697,000.00	0.00	0.00	0.00
10 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	80,000.000	-80,000.00	0.00	0.00	80,000.00	0.00	0.00	0.00
10 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	19,236.720	-19,236.72	0.00	0.00	19,236.72	0.00	0.00	0.00
10 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	101,000.000	-101,000.00	0.00	0.00	101,000.00	0.00	0.00	0.00
10 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	882,020.150	-882,020.15	0.00	0.00	882,020.15	0.00	0.00	0.00
10 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	59,752.540	-59,752.54	0.00	0.00	59,752.54	0.00	0.00	0.00
10 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	468,630.660	-468,630.66	0.00	0.00	468,630.66	0.00	0.00	0.00
10 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	9,756.000	-9,756.00	0.00	0.00	9,756.00	0.00	0.00	0.00
11 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	4,130.000	-4,130.00	0.00	0.00	4,130.00	0.00	0.00	0.00
11 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

11 Sep 24	NT COLLECTIVE GOVT SHORT TERM	1,641,119.660	-1,641,119.66	0.00	0.00	1,641,119.66	0.00	0.00	0.00
11 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	342,848.080	-342,848.08	0.00	0.00	342,848.08	0.00	0.00	0.00
11 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,215.900	-17,215.90	0.00	0.00	17,215.90	0.00	0.00	0.00
11 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	257,288.890	-257,288.89	0.00	0.00	257,288.89	0.00	0.00	0.00
11 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	32,581.840	-32,581.84	0.00	0.00	32,581.84	0.00	0.00	0.00
11 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	158,031.390	-158,031.39	0.00	0.00	158,031.39	0.00	0.00	0.00
11 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	3,275,083.830	-3,275,083.83	0.00	0.00	3,275,083.83	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	18,303.210	-18,303.21	0.00	0.00	18,303.21	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	530,100.000	-530,100.00	0.00	0.00	530,100.00	0.00	0.00	0.00
12 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Sep 24	NT COLLECTIVE GOVT SHORT TERM	101,619.720	-101,619.72	0.00	0.00	101,619.72	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	518,841.790	-518,841.79	0.00	0.00	518,841.79	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	312,626.150	-312,626.15	0.00	0.00	312,626.15	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	123,112.440	-123,112.44	0.00	0.00	123,112.44	0.00	0.00	0.00
12 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Sep 24	NT COLLECTIVE GOVT SHORT TERM	446,100.870	-446,100.87	0.00	0.00	446,100.87	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	442,314.680	-442,314.68	0.00	0.00	442,314.68	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,465,308.140	-1,465,308.14	0.00	0.00	1,465,308.14	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	144,918.750	-144,918.75	0.00	0.00	144,918.75	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	66,632.000	-66,632.00	0.00	0.00	66,632.00	0.00	0.00	0.00
12 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Sep 24	NT COLLECTIVE GOVT SHORT TERM		534,444.800	-534,444.80	0.00	0.00	534,444.80	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		240,150.530	-240,150.53	0.00	0.00	240,150.53	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		75,106.780	-75,106.78	0.00	0.00	75,106.78	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		1,213,900.000	-1,213,900.00	0.00	0.00	1,213,900.00	0.00	0.00	0.00
12 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	22,416.820	-22,416.82	0.00	0.00	22,416.82	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	483.220	-483.22	0.00	0.00	483.22	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	45,392.940	-45,392.94	0.00	0.00	45,392.94	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	9,089.880	-9,089.88	0.00	0.00	9,089.88	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,625.000	-17,625.00	0.00	0.00	17,625.00	0.00	0.00	0.00
13 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	600,000.000	-600,000.00	0.00	0.00	600,000.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	18,644.410	-18,644.41	0.00	0.00	18,644.41	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	188,019.380	-188,019.38	0.00	0.00	188,019.38	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,148,215.000	-1,148,215.00	0.00	0.00	1,148,215.00	0.00	0.00	0.00
13 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	26,715.650	-26,715.65	0.00	0.00	26,715.65	0.00	0.00	0.00
13 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	48,362.500	-48,362.50	0.00	0.00	48,362.50	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	5,274,727.180	-5,274,727.18	0.00	0.00	5,274,727.18	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	360,000.000	-360,000.00	0.00	0.00	360,000.00	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	29,475.950	-29,475.95	0.00	0.00	29,475.95	0.00	0.00	0.00
16 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

16 Sep 24	NT COLLECTIVE GOVT SHORT TERM	22,534.000	-22,534.00	0.00	0.00	22,534.00	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	252,434.100	-252,434.10	0.00	0.00	252,434.10	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	110,794.160	-110,794.16	0.00	0.00	110,794.16	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	315,468.750	-315,468.75	0.00	0.00	315,468.75	0.00	0.00	0.00
16 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

16 Sep 24	NT COLLECTIVE GOVT SHORT TERM	72,904.130		-72,904.13	0.00	0.00	72,904.13	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	2,653.000		-2,653.00	0.00	0.00	2,653.00	0.00	0.00	0.00
17 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	79,838.000		-79,838.00	0.00	0.00	79,838.00	0.00	0.00	0.00
17 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	16,713.200		-16,713.20	0.00	0.00	16,713.20	0.00	0.00	0.00
17 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	44,933.100		-44,933.10	0.00	0.00	44,933.10	0.00	0.00	0.00
17 Sep 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

17 Sep 24	NT COLLECTIVE GOVT SHORT TERM	100,251.420	-100,251.42	0.00	0.00	100,251.42	0.00	0.00	0.00
17 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	751.800	-751.80	0.00	0.00	751.80	0.00	0.00	0.00
17 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	117,584.220	-117,584.22	0.00	0.00	117,584.22	0.00	0.00	0.00
17 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	13,929.300	-13,929.30	0.00	0.00	13,929.30	0.00	0.00	0.00
18 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	31,724.070	-31,724.07	0.00	0.00	31,724.07	0.00	0.00	0.00
18 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	777,000.000	-777,000.00	0.00	0.00	777,000.00	0.00	0.00	0.00
18 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,376,000.000	-2,376,000.00	0.00	0.00	2,376,000.00	0.00	0.00	0.00
18 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	673,310.840	-673,310.84	0.00	0.00	673,310.84	0.00	0.00	0.00
18 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	61,192.220	-61,192.22	0.00	0.00	61,192.22	0.00	0.00	0.00
18 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

18 Sep 24	NT COLLECTIVE GOVT SHORT TERM		6,123.270	-6,123.27	0.00	0.00	6,123.27	0.00	0.00	0.00
18 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		82,056.300	-82,056.30	0.00	0.00	82,056.30	0.00	0.00	0.00
18 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		35,695.780	-35,695.78	0.00	0.00	35,695.78	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		188,011.650	-188,011.65	0.00	0.00	188,011.65	0.00	0.00	0.00
19 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

19 Sep 24	NT COLLECTIVE GOVT SHORT TERM	85,225.480	-85,225.48	0.00	0.00	85,225.48	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	108,937.520	-108,937.52	0.00	0.00	108,937.52	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	31,784.080	-31,784.08	0.00	0.00	31,784.08	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	750,859.250	-750,859.25	0.00	0.00	750,859.25	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,031,611.490	-1,031,611.49	0.00	0.00	1,031,611.49	0.00	0.00	0.00
19 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Sep 24	NT COLLECTIVE GOVT SHORT TERM		262,181.160	-262,181.16	0.00	0.00	262,181.16	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		320,040.890	-320,040.89	0.00	0.00	320,040.89	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		229,476.360	-229,476.36	0.00	0.00	229,476.36	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		601,706.350	-601,706.35	0.00	0.00	601,706.35	0.00	0.00	0.00
19 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

19 Sep 24	NT COLLECTIVE GOVT SHORT TERM	628,163.440	-628,163.44	0.00	0.00	628,163.44	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	964,712.890	-964,712.89	0.00	0.00	964,712.89	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	10,800.230	-10,800.23	0.00	0.00	10,800.23	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	27,099.650	-27,099.65	0.00	0.00	27,099.65	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	61,196.850	-61,196.85	0.00	0.00	61,196.85	0.00	0.00	0.00
19 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Sep 24	NT COLLECTIVE GOVT SHORT TERM	904,058.820	-904,058.82	0.00	0.00	904,058.82	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	767,008.690	-767,008.69	0.00	0.00	767,008.69	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	25,318.940	-25,318.94	0.00	0.00	25,318.94	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	710,021.030	-710,021.03	0.00	0.00	710,021.03	0.00	0.00	0.00
19 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

19 Sep 24	NT COLLECTIVE GOVT SHORT TERM	170,776.520	-170,776.52	0.00	0.00	170,776.52	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	481,455.110	-481,455.11	0.00	0.00	481,455.11	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	636,824.530	-636,824.53	0.00	0.00	636,824.53	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	110,590.270	-110,590.27	0.00	0.00	110,590.27	0.00	0.00	0.00
19 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	453,117.500	-453,117.50	0.00	0.00	453,117.50	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	12,008.340	-12,008.34	0.00	0.00	12,008.34	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	4.370	-4.37	0.00	0.00	4.37	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	33,730.110	-33,730.11	0.00	0.00	33,730.11	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,095.380	-2,095.38	0.00	0.00	2,095.38	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	50,996.580	-50,996.58	0.00	0.00	50,996.58	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	13,563,867.570	-13,563,867.57	0.00	0.00	13,563,867.57	0.00	0.00	0.00
20 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	25,179.000	-25,179.00	0.00	0.00	25,179.00	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	421,703.750	-421,703.75	0.00	0.00	421,703.75	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	3,367,794.510	-3,367,794.51	0.00	0.00	3,367,794.51	0.00	0.00	0.00
23 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

23 Sep 24	NT COLLECTIVE GOVT SHORT TERM	411,628.960	-411,628.96	0.00	0.00	411,628.96	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	85,433.040	-85,433.04	0.00	0.00	85,433.04	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	19,180.150	-19,180.15	0.00	0.00	19,180.15	0.00	0.00	0.00
24 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	116,783.100	-116,783.10	0.00	0.00	116,783.10	0.00	0.00	0.00
24 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
24 Sep 24	INVT 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 Sep 24	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
24 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	1,000,000.000	-1,000,000.00	0.00	0.00	1,000,000.00	0.00	0.00	0.00
24 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	456,997.600	-456,997.60	0.00	0.00	456,997.60	0.00	0.00	0.00
24 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	6,875.760	-6,875.76	0.00	0.00	6,875.76	0.00	0.00	0.00
24 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Sep 24	NT COLLECTIVE GOVT SHORT TERM		12,010.810	-12,010.81	0.00	0.00	12,010.81	0.00	0.00	0.00
25 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		62,249.160	-62,249.16	0.00	0.00	62,249.16	0.00	0.00	0.00
25 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		716,380.560	-716,380.56	0.00	0.00	716,380.56	0.00	0.00	0.00
25 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		5,348,645.620	-5,348,645.62	0.00	0.00	5,348,645.62	0.00	0.00	0.00
25 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 24	NT COLLECTIVE GOVT SHORT TERM	33,271.380	-33,271.38	0.00	0.00	33,271.38	0.00	0.00	0.00
25 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	10,000.000	-10,000.00	0.00	0.00	10,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	34,600.000	-34,600.00	0.00	0.00	34,600.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	18,700.000	-18,700.00	0.00	0.00	18,700.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	16,800.000	-16,800.00	0.00	0.00	16,800.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	32,700.000	-32,700.00	0.00	0.00	32,700.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	16,900.000	-16,900.00	0.00	0.00	16,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	246,400.000	-246,400.00	0.00	0.00	246,400.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,752,272.250	-1,752,272.25	0.00	0.00	1,752,272.25	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	24,300.000	-24,300.00	0.00	0.00	24,300.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	53,100.000	-53,100.00	0.00	0.00	53,100.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	73,832.040	-73,832.04	0.00	0.00	73,832.04	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	15,500.000	-15,500.00	0.00	0.00	15,500.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	40,500.000	-40,500.00	0.00	0.00	40,500.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM		9,300.000	-9,300.00	0.00	0.00	9,300.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		9,200.000	-9,200.00	0.00	0.00	9,200.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		22,000.000	-22,000.00	0.00	0.00	22,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		67,600.000	-67,600.00	0.00	0.00	67,600.00	0.00	0.00	0.00
26 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	5,300.000	-5,300.00	0.00	0.00	5,300.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	123,602.600	-123,602.60	0.00	0.00	123,602.60	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	7,019.350	-7,019.35	0.00	0.00	7,019.35	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	44,900.000	-44,900.00	0.00	0.00	44,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	27,000.000	-27,000.00	0.00	0.00	27,000.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	231,800.000	-231,800.00	0.00	0.00	231,800.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	467,700.000	-467,700.00	0.00	0.00	467,700.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	90,000.000	-90,000.00	0.00	0.00	90,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	22,400.000	-22,400.00	0.00	0.00	22,400.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	5,600,000.000	-5,600,000.00	0.00	0.00	5,600,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	853,300.000	-853,300.00	0.00	0.00	853,300.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,366,700.000	-1,366,700.00	0.00	0.00	1,366,700.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	19,400.000	-19,400.00	0.00	0.00	19,400.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	527,800.000	-527,800.00	0.00	0.00	527,800.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	18,000.000	-18,000.00	0.00	0.00	18,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	12,600.000	-12,600.00	0.00	0.00	12,600.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	38,600.000	-38,600.00	0.00	0.00	38,600.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	137,300.000	-137,300.00	0.00	0.00	137,300.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	66,900.000	-66,900.00	0.00	0.00	66,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	55,100.000	-55,100.00	0.00	0.00	55,100.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	35,400.000	-35,400.00	0.00	0.00	35,400.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	654,235.520	-654,235.52	0.00	0.00	654,235.52	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	405,200.000	-405,200.00	0.00	0.00	405,200.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	71,800.000	-71,800.00	0.00	0.00	71,800.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	18,000.000	-18,000.00	0.00	0.00	18,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,900.000	-17,900.00	0.00	0.00	17,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	692,100.000	-692,100.00	0.00	0.00	692,100.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	16,200.000	-16,200.00	0.00	0.00	16,200.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,200,000.000	-1,200,000.00	0.00	0.00	1,200,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	163,900.000	-163,900.00	0.00	0.00	163,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	831,700.000	-831,700.00	0.00	0.00	831,700.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	71,100.000	-71,100.00	0.00	0.00	71,100.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	18,900.000	-18,900.00	0.00	0.00	18,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	714,100.000	-714,100.00	0.00	0.00	714,100.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	68,300.000	-68,300.00	0.00	0.00	68,300.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	278,400.000	-278,400.00	0.00	0.00	278,400.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	82,100.000	-82,100.00	0.00	0.00	82,100.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	31,900.000	-31,900.00	0.00	0.00	31,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	27,400.000	-27,400.00	0.00	0.00	27,400.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	10,200.000	-10,200.00	0.00	0.00	10,200.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	10,800.000	-10,800.00	0.00	0.00	10,800.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	208,000.000	-208,000.00	0.00	0.00	208,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	545,700.000	-545,700.00	0.00	0.00	545,700.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	1,220,000.000	-1,220,000.00	0.00	0.00	1,220,000.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	762,800.000	-762,800.00	0.00	0.00	762,800.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	47,700.000	-47,700.00	0.00	0.00	47,700.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	34,462.350	-34,462.35	0.00	0.00	34,462.35	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	731,000.000	-731,000.00	0.00	0.00	731,000.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	21,400.000	-21,400.00	0.00	0.00	21,400.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	1,169,496.900	-1,169,496.90	0.00	0.00	1,169,496.90	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	350,700.000	-350,700.00	0.00	0.00	350,700.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	138,600.000	-138,600.00	0.00	0.00	138,600.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	639,400.000	-639,400.00	0.00	0.00	639,400.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	133,427.730	-133,427.73	0.00	0.00	133,427.73	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	71,900.000	-71,900.00	0.00	0.00	71,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	15,800.000	-15,800.00	0.00	0.00	15,800.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	814,900.000	-814,900.00	0.00	0.00	814,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	5,500.000	-5,500.00	0.00	0.00	5,500.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	143,400.000	-143,400.00	0.00	0.00	143,400.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	2,337,400.000	-2,337,400.00	0.00	0.00	2,337,400.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	12,600.000	-12,600.00	0.00	0.00	12,600.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	121,600.000	-121,600.00	0.00	0.00	121,600.00	0.00	0.00	0.00
26 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Sep 24	NT COLLECTIVE GOVT SHORT TERM	126,900.000	-126,900.00	0.00	0.00	126,900.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	19,500.000	-19,500.00	0.00	0.00	19,500.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	21,400.000	-21,400.00	0.00	0.00	21,400.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,800.000	-17,800.00	0.00	0.00	17,800.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	69,600.000	-69,600.00	0.00	0.00	69,600.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	71,800.000	-71,800.00	0.00	0.00	71,800.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	483.220	-483.22	0.00	0.00	483.22	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	454,000.000	-454,000.00	0.00	0.00	454,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	123,373.700	-123,373.70	0.00	0.00	123,373.70	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	132,000.000	-132,000.00	0.00	0.00	132,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	270,584.610	-270,584.61	0.00	0.00	270,584.61	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	353,200.000	-353,200.00	0.00	0.00	353,200.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	75,000.000	-75,000.00	0.00	0.00	75,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	250,000.000	-250,000.00	0.00	0.00	250,000.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM		27,500.000	-27,500.00	0.00	0.00	27,500.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		39,900.000	-39,900.00	0.00	0.00	39,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		33,590.400	-33,590.40	0.00	0.00	33,590.40	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		302,089.280	-302,089.28	0.00	0.00	302,089.28	0.00	0.00	0.00
27 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	617,300.000	-617,300.00	0.00	0.00	617,300.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	759,500.000	-759,500.00	0.00	0.00	759,500.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	74,750.000	-74,750.00	0.00	0.00	74,750.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	17,456.810	-17,456.81	0.00	0.00	17,456.81	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	16,575.240	-16,575.24	0.00	0.00	16,575.24	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	8,543.890	-8,543.89	0.00	0.00	8,543.89	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	14,700.000	-14,700.00	0.00	0.00	14,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	394,700.000	-394,700.00	0.00	0.00	394,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	13,338.380	-13,338.38	0.00	0.00	13,338.38	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	27,002,083.090	-27,002,083.09	0.00	0.00	27,002,083.09	0.00	0.00	0.00
27 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	396,263.610	-396,263.61	0.00	0.00	396,263.61	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	4,550.000	-4,550.00	0.00	0.00	4,550.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	239,958.020	-239,958.02	0.00	0.00	239,958.02	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	5,104,673.340	-5,104,673.34	0.00	0.00	5,104,673.34	0.00	0.00	0.00
30 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Sep 24	NT COLLECTIVE GOVT SHORT TERM		51,105.000	-51,105.00	0.00	0.00	51,105.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		30,885.830	-30,885.83	0.00	0.00	30,885.83	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		521,051.410	-521,051.41	0.00	0.00	521,051.41	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		438,461.310	-438,461.31	0.00	0.00	438,461.31	0.00	0.00	0.00
30 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Sep 24	NT COLLECTIVE GOVT SHORT TERM	2,104,213.030	-2,104,213.03	0.00	0.00	2,104,213.03	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	4,736,193.110	-4,736,193.11	0.00	0.00	4,736,193.11	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	58,750.000	-58,750.00	0.00	0.00	58,750.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	147,802.000	-147,802.00	0.00	0.00	147,802.00	0.00	0.00	0.00
30 Sep 24	INVT 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			-570,726,118.01	0.00	0.00	570,726,118.01	0.00	0.00	0.00
Total funds - short term investment			-570,726,118.01	0.00	0.00	570,726,118.01	0.00	0.00	0.00

Short term bills and notes

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

Short term bills and notes

United States - USD

17 Sep 24 18 Sep 24 Settled	UNITED STATES OF AMER TREAS BILLS 0% T-BILL 12-26-2024 SEDOL : BRT4MJ4 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 26/12/24 USD1000 PRICE: 98.7143 NET BROKER: BANK OF MONTREAL	807,000.000 4.67525	-796,624.45	0.00	0.00	796,624.45	0.00	0.00	0.00
23 Aug 24 26 Aug 24 Settled	UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-13-2025 SEDOL : BT3NGD3 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 13/02/25 USD1000 PRICE: 97.76441 NET BROKER: BANK OF MONTREAL	700,000.000 4.7065	-684,350.89	0.00	0.00	684,350.89	0.00	0.00	0.00
24 Jul 24 25 Jul 24 Settled	UNITED STATES OF AMER TREAS BILLS 0% T-BILL 01-23-2025 SEDOL : BPJM971 / MORGAN STANLEY AND CO., LLC USA TREASURY BILLS 0% T-BILL 23/01/25 USD1000 PRICE: 97.49674 NET BROKER: MORGAN STANLEY AND CO., LLC	4,300,000.000 97.496742	-4,192,359.89	0.00	0.00	4,192,359.89	0.00	0.00	0.00
22 Jul 24 23 Jul 24 Settled	UNITED STATES OF AMER TREAS BILLS 0% TBILL 11-05-2024 SEDOL : BSMNYR7 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 05/11/24 USD1000 PRICE: 98.5001 NET BROKER: BANK OF MONTREAL	645,000.000 5.1425	-635,325.67	0.00	0.00	635,325.67	0.00	0.00	0.00
16 Aug 24 19 Aug 24 Settled	UNITED STATES OF AMER TREAS BILLS 0% TBILL 11-05-2024 SEDOL : BSMNYR7 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 05/11/24 USD1000 PRICE: 98.89927 NET BROKER: BANK OF MONTREAL	655,000.000 5.08025	-647,790.28	0.00	0.00	647,790.28	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Purchases

Cash and Cash Equivalents

Short term bills and notes

United States - USD

23 Aug 24	UNITED STS TREAS BILLS 0% T-BILL	900,000.000	-895,961.48	0.00	0.00	895,961.48	0.00	0.00	0.00
26 Aug 24	09-26-2024	5.211							
Settled	SEDOL : BQV12N0 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 26/09/24 USD1000 PRICE: 99.55127 NET BROKER: BANK OF MONTREAL								
Total United States - USD			-7,852,412.66	0.00	0.00	7,852,412.66	0.00	0.00	0.00
Total short term bills and notes			-7,852,412.66	0.00	0.00	7,852,412.66	0.00	0.00	0.00
Total cash and cash equivalents			-578,578,530.67	0.00	0.00	578,578,530.67	0.00	0.00	0.00
Total purchases		3,804,347,683.18	-892,408,787.37	-954,408.18	0.00	892,375,888.62	-32,898.75	0.00	-32,898.75

Sales

Equities

Common stock

Canada - CAD

07 May 24	REVERSAL: BROOKFIELD ASSET.M	4,060.000	-161,444.60	0.00	0.00	109,533.06	-52,075.09	163.55	-51,911.54
09 May 24	CLASS A LTD VOTING SHS	54.613963							
NA	SEDOL : BPCPYH2 /BAMW LOOP CAPITAL MARKETS LLC / -60.90 BROOKFIELD ASSET.M CLASS A LTD VOTING SHS PRICE: 54.613963 BROKER COMMISSION: 60.90 OTHER CHARGES: 1.29 BROKER: LOOP CAPITAL MARKETS LLC								
Total Canada - CAD			-161,444.60	0.00	0.00	109,533.06	-52,075.09	163.55	-51,911.54

Canada - USD

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

Canada - USD

07 May 24	BROOKFIELD ASSET MGMT LTD CL A	-4,060.000	161,444.60	0.00	0.00	-109,717.50	51,727.10	0.00	51,727.10
09 May 24	LTD VTG SHS	39.78							
Settled	SEDOL : BP95GD5 /BAM LOOP CAPITAL MARKETS LLC / 60.90 BROOKFIELD ASSET.M CLASS A LTD VOTING SHS PRICE: 39.78 BROKER COMMISSION: 60.90 OTHER CHARGES: 1.30 BROKER: LOOP CAPITAL MARKETS LLC								
Total Canada - USD			161,444.60	0.00	0.00	-109,717.50	51,727.10	0.00	51,727.10

Finland - USD

20 Sep 24	AMER SPORTS INC COM	-4,462.000	67,530.49	0.00	0.00	-56,094.93	11,435.56	0.00	11,435.56
23 Sep 24	EUR0.030058	15.14							
Settled	SEDOL : BN6TZY0 /AS PENSERRASECURITIES / 22.31 AMER SPORTS INC COM EUR0.030058 PRICE: 15.14 BROKER COMMISSION: 22.31 OTHER CHARGES: 1.88 BROKER: PENSERRASECURITIES								
Total Finland - USD			67,530.49	0.00	0.00	-56,094.93	11,435.56	0.00	11,435.56

United States - USD

30 Sep 24	#REORG/CHUYS MERGER	-74.000	2,767.15	0.00	0.00	-2,045.26	721.89	0.00	721.89
01 Oct 24	10-11-2024	37.40							
Pending	SEDOL : B88WY1 /CHUY CABRERA CAPITAL MARKETS LLC / 0.37 CHUYS HOLDINGS INC COM USD0.01 PRICE: 37.4 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	#REORG/ENVESTNET MERGER	-195.000	12,232.97	0.00	0.00	-7,703.47	4,529.50	0.00	4,529.50
23 Sep 24	11-25-2024	62.74							
Settled	SEDOL : B474ZK7 /ENV PENSERRASECURITIES / 0.98								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

ENVESTNET INC COM USD0.01 PRICE: 62.74
 BROKER COMMISSION: 0.98 OTHER CHARGES:
 0.35 BROKER: PENSERRASECURITIES

20 Sep 24	#REORG/HAYNES MERGER	-53.000	3,120.28	0.00	0.00	-2,004.94	1,115.34	0.00	1,115.34
23 Sep 24	11-21-2024	58.88							
Settled	SEDOL : B02WVH7 /HAYN PENSERRASECURITIES / 0.27								

HAYNES INTL INC COM STK USD0.001 PRICE: 58.88
 BROKER COMMISSION: 0.27 OTHER CHARGES:
 0.09 BROKER: PENSERRASECURITIES

20 Sep 24	#REORG/PERFICIENT MERGER	-148.000	11,172.94	0.00	0.00	-15,477.99	-4,305.05	0.00	-4,305.05
23 Sep 24	10-02-2024	75.50							
Settled	SEDOL : 2442547 /PRFT PENSERRASECURITIES / 0.74								

PERFICIENT INC COM USD0.001 PRICE: 75.5
 BROKER COMMISSION: 0.74 OTHER CHARGES:
 0.32 BROKER: PENSERRASECURITIES

20 Sep 24	#REORG/TECHTARGET MERGER	-144.000	3,619.33	0.00	0.00	-11,497.19	-7,877.86	0.00	-7,877.86
23 Sep 24	TECHTARGET 281CAD4 12-03-2024	25.14							
Settled	SEDOL : B1XH822 /TTGT PENSERRASECURITIES / 0.72								

TECHTARGET INC COM STK USD0.001 PRICE: 25.14
 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.11
 BROKER: PENSERRASECURITIES

20 Sep 24	#REORG/VECTOR GROUP MERGER	-352.000	5,253.45	0.00	0.00	-3,906.28	1,347.17	0.00	1,347.17
23 Sep 24	10-07-2024	14.93							
Settled	SEDOL : 2515803 /VGR PENSERRASECURITIES / 1.76								

VECTOR GROUP LTD COM STK USD0.1 PRICE:
 14.93 BROKER COMMISSION: 1.76 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

20 Sep 24	#REORG/VISTA MERGER REVELYST	-215.000	8,480.43	0.00	0.00	-8,327.88	152.55	0.00	152.55
23 Sep 24	281XA14 11-27-2024	39.45							
Settled	SEDOL : BVGC697 /VSTO PENSERRASECURITIES / 1.08 VISTA OUTDOOR INC COM NPV PRICE: 39.45 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	1ST COMWLTH FNCL CORP COM LM	-418.000	7,158.05	0.00	0.00	-6,463.90	694.15	0.00	694.15
23 Sep 24	SEDOL : 2351546 /FCF	17.13							
Settled	PENSERRASECURITIES / 2.09 1ST CMNWLTH FIN PA COM USD1 PRICE: 17.13 BROKER COMMISSION: 2.09 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
20 Sep 24	3D SYS CORP DEL COM NEW STK	-18,491.000	47,612.99	0.00	0.00	-340,276.86	-292,663.87	0.00	-292,663.87
23 Sep 24	SEDOL : 2889768 /DDD	2.58							
Settled	PENSERRASECURITIES / 92.46 3D SYSTEMS CORP COM USD0.001 PRICE: 2.58 BROKER COMMISSION: 92.46 OTHER CHARGES: 1.33 BROKER: PENSERRASECURITIES								
19 Jul 24	ABERCROMBIE & FITCH CO CL A CL	-7,082.000	1,122,430.38	0.00	0.00	-257,863.81	864,566.57	0.00	864,566.57
22 Jul 24	A	158.51							
Settled	SEDOL : 2004185 /ANF ACADEMY SECURITIES, INC. / 106.23 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 158.51 BROKER COMMISSION: 106.23 OTHER CHARGES: 31.21 BROKER: ACADEMY SECURITIES, INC.								
20 Sep 24	ABM INDS INC COM	-336.000	17,496.71	0.00	0.00	-14,750.95	2,745.76	0.00	2,745.76
23 Sep 24	SEDOL : 2024901 /ABM	52.08							
Settled	PENSERRASECURITIES / 1.68 ABM INDS INC COM USD0.01 PRICE: 52.08 BROKER COMMISSION: 1.68 OTHER CHARGES: 0.49 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

20 Sep 24	ACADEMY SPORTS & OUTDOORS	-533.000	32,157.65	0.00	0.00	-20,418.86	11,738.79	0.00	11,738.79
23 Sep 24	INC COM	60.34							
Settled	SEDOL : BN7K304 /ASO PENSERRASECURITIES / 2.67 ACADEMY SPORTS & O COM USD0.01 PRICE: 60.34 BROKER COMMISSION: 2.67 OTHER CHARGES: 0.90 BROKER: PENSERRASECURITIES								
20 Sep 24	ACADIA RLTY TR COM	-142.000	3,224.02	0.00	0.00	-2,821.68	402.34	0.00	402.34
23 Sep 24	SEDOL : 2566522 /AKR	22.71							
Settled	PENSERRASECURITIES / 0.71 ACADIA REALTY TRUS SBI USD0.001 PRICE: 22.71 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	ACI WORLDWIDE INC COM STK	-545.000	27,426.35	0.00	0.00	-14,244.19	13,182.16	0.00	13,182.16
23 Sep 24	SEDOL : 2889155 /ACIW	50.33							
Settled	PENSERRASECURITIES / 2.73 ACI WORLDWIDE INC COM USD0.005 PRICE: 50.33 BROKER COMMISSION: 2.73 OTHER CHARGES: 0.77 BROKER: PENSERRASECURITIES								
30 Sep 24	ACI WORLDWIDE INC COM STK	-12.000	610.72	0.00	0.00	-313.63	297.09	0.00	297.09
01 Oct 24	SEDOL : 2889155 /ACIW	50.90							
Pending	CABRERA CAPITAL MARKETS LLC / 0.06 ACI WORLDWIDE INC COM USD0.005 PRICE: 50.9 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ADDUS HOMECARE CORP COM STK	-47.000	6,130.26	0.00	0.00	-4,092.97	2,037.29	0.00	2,037.29
23 Sep 24	SEDOL : B55BN47 /ADUS	130.44							
Settled	PENSERRASECURITIES / 0.24 ADDUS HOMECARE COR COM USD0.001 PRICE: 130.44 BROKER COMMISSION: 0.24 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	ADEIA INC COM	-400.000	5,005.86	0.00	0.00	-4,856.21	149.65	0.00	149.65
23 Sep 24	SEDOL : BPMQ8J5 /ADEA	12.52							
Settled	PENSERRASECURITIES / 2.00 ADEIA INC COM USD0.001 PRICE: 12.52 BROKER COMMISSION: 2.00 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	ADTALEM GLOBAL ED INC COM	-145.000	10,917.46	0.00	0.00	-4,599.78	6,317.68	0.00	6,317.68
23 Sep 24	SEDOL : BZ12TX5 /ATGE	75.30							
Settled	PENSERRASECURITIES / 0.73 ADTALEM GLOBAL ED COM PRICE: 75.3 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.31 BROKER: PENSERRASECURITIES								
20 Sep 24	ADVANCE AUTO PTS INC COM	-248.000	10,163.99	0.00	0.00	-16,852.42	-6,688.43	0.00	-6,688.43
23 Sep 24	SEDOL : 2822019 /AAP	40.99							
Settled	PENSERRASECURITIES / 1.24 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 40.99 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	ADVANCED ENERGY INDS INC COM	-126.000	12,799.35	0.00	0.00	-10,664.84	2,134.51	0.00	2,134.51
23 Sep 24	SEDOL : 2049175 /AEIS	101.59							
Settled	PENSERRASECURITIES / 0.63 ADVANCED ENERGY IN COM USD0.001 PRICE: 101.59 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
20 Sep 24	ADVANSIX INC COM	-126.000	3,570.11	0.00	0.00	-5,414.98	-1,844.87	0.00	-1,844.87
23 Sep 24	SEDOL : BYMMZL7 /ASIX	28.34							
Settled	PENSERRASECURITIES / 0.63 ADVANSIX INC COM USD0.01 PRICE: 28.34 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	AEROVIRONMENT INC COM	-109.000	19,919.73	0.00	0.00	-8,459.59	11,460.14	0.00	11,460.14
23 Sep 24	SEDOL : B1P5YY8 /AVAV	182.76							
Settled	PENSERRASECURITIES / 0.55								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

AEROVIRONMENT INC COM USD0.0001 PRICE:
182.76 BROKER COMMISSION: 0.55 OTHER
CHARGES: 0.56 BROKER: PENSERRASECURITIES

20 Sep 24	AFLAC INC COM	-1,078.000	116,329.13	0.00	0.00	-64,969.87	51,359.26	0.00	51,359.26
23 Sep 24	SEDOL : 2026361 /AFL	107.92							
Settled	PENSERRASECURITIES / 5.39 AFLAC INC COM USD0.10 PRICE: 107.92 BROKER COMMISSION: 5.39 OTHER CHARGES: 3.24 BROKER: PENSERRASECURITIES								
20 Sep 24	AIR LEASE CORP CL A CL A	-432.000	19,782.88	0.00	0.00	-20,362.32	-579.44	0.00	-579.44
23 Sep 24	SEDOL : B3XS562 /AL	45.80							
Settled	PENSERRASECURITIES / 2.16 AIR LEASE CORP COM USD0.01 PRICE: 45.8 BROKER COMMISSION: 2.16 OTHER CHARGES: 0.56 BROKER: PENSERRASECURITIES								
20 Sep 24	ALAMO GROUP INC COM	-43.000	7,789.01	0.00	0.00	-6,267.59	1,521.42	0.00	1,521.42
23 Sep 24	SEDOL : 2021634 /ALG	181.15							
Settled	PENSERRASECURITIES / 0.22 ALAMO GROUP INC COM USD0.10 PRICE: 181.15 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES								
20 Sep 24	ALARM COM HLDGS INC COM	-336.000	18,796.99	0.00	0.00	-24,213.24	-5,416.25	0.00	-5,416.25
23 Sep 24	SEDOL : BYN7H26 /ALRM	55.95							
Settled	PENSERRASECURITIES / 1.68 ALARM COM HLDGS IN COM USD0.01 PRICE: 55.95 BROKER COMMISSION: 1.68 OTHER CHARGES: 0.53 BROKER: PENSERRASECURITIES								
20 Sep 24	ALASKA AIR GROUP INC COM	-629.000	25,168.73	0.00	0.00	-24,490.77	677.96	0.00	677.96
23 Sep 24	SEDOL : 2012605 /ALK	40.02							
Settled	PENSERRASECURITIES / 3.15 ALASKA AIRGROUP COM USD0.01 PRICE: 40.02 BROKER COMMISSION: 3.15 OTHER CHARGES: 0.70 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

30 Sep 24	ALASKA AIR GROUP INC COM	-13.000	587.64	0.00	0.00	-506.17	81.47	0.00	81.47
01 Oct 24	SEDOL : 2012605 /ALK	45.21							
Pending	CABRERA CAPITAL MARKETS LLC / 0.07 ALASKA AIRGROUP COM USD0.01 PRICE: 45.21 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ALBANY INTL CORP NEW CL A	-131.000	11,397.33	0.00	0.00	-11,044.05	353.28	0.00	353.28
23 Sep 24	SEDOL : 2012757 /AIN	87.01							
Settled	PENSERRASECURITIES / 0.66 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 87.01 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
20 Sep 24	ALEXANDER & BALDWIN INC	-299.000	5,819.86	0.00	0.00	-6,903.15	-1,083.29	0.00	-1,083.29
23 Sep 24	SEDOL : B827VB2 /ALEX	19.47							
Settled	PENSERRASECURITIES / 1.50 ALEXANDER & BALDWI COM USD0.01 PRICE: 19.47 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
20 Sep 24	ALEXANDRIA REAL ESTATE	-200.000	24,248.82	0.00	0.00	-33,879.07	-9,630.25	0.00	-9,630.25
23 Sep 24	EQUITIES INC COM	121.25							
Settled	SEDOL : 2009210 /ARE CABRERA CAPITAL MARKETS LLC / 0.50 ALEXANDRIA R/EST I COM USD0.01 PRICE: 121.25 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.68 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ALKERMES PLC SHS	-1,319.000	37,649.80	0.00	0.00	-36,179.96	1,469.84	0.00	1,469.84
23 Sep 24	SEDOL : B3P6D26 /ALKS	28.55							
Settled	PENSERRASECURITIES / 6.60 ALKERMES PLC SHS PRICE: 28.55 BROKER COMMISSION: 6.60 OTHER CHARGES: 1.05 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

30 Sep 24	ALLEGIANT TRAVEL CO COM	-55.000	3,027.93	0.00	0.00	-9,354.87	-6,326.94	0.00	-6,326.94
01 Oct 24	SEDOL : B15M2C3 /ALGT	55.06							
Pending	CABRERA CAPITAL MARKETS LLC / 0.28 ALLEGIANT TRAVEL COM USD0.001 PRICE: 55.06 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ALPHA & OMEGA SEMICONDUCTOR	-83.000	2,888.72	0.00	0.00	-3,231.60	-342.88	0.00	-342.88
23 Sep 24	LTD COM STK	34.81							
Settled	SEDOL : B5Q3KZ2 /AOSL PENSERRASECURITIES / 0.42 ALPHA & OMEGA COM STK PRICE: 34.81 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	ALPHA METALLURGICAL RES INC	-135.000	28,573.97	0.00	0.00	-29,751.98	-1,178.01	0.00	-1,178.01
23 Sep 24	COM	211.67							
Settled	SEDOL : BMFND53 /AMR PENSERRASECURITIES / 0.68 ALPHA METALLURGICA COM USD0.01 PRICE: 211.67 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.80 BROKER: PENSERRASECURITIES								
20 Sep 24	AMC NETWORKS INC CL A	-4,360.000	35,467.61	0.00	0.00	-166,616.67	-131,149.06	0.00	-131,149.06
23 Sep 24	SEDOL : B4MG4Z6 /AMCX	8.14							
Settled	PENSERRASECURITIES / 21.80 AMC NETWORKS INC COM USD0.01 CL 'A' PRICE: 8.14 BROKER COMMISSION: 21.80 OTHER CHARGES: 0.99 BROKER: PENSERRASECURITIES								
20 Sep 24	AMERICAN ASSETS TR INC COM	-366.000	9,857.93	0.00	0.00	-13,150.09	-3,292.16	0.00	-3,292.16
23 Sep 24	SEDOL : B3NTLD4 /AAT	26.94							
Settled	PENSERRASECURITIES / 1.83 AMERICAN ASSETS TR COM PRICE: 26.94 BROKER COMMISSION: 1.83 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

20 Sep 24	AMERICAN AXLE & MFG HLDGS INC	-488.000	2,974.27	0.00	0.00	-4,189.96	-1,215.69	0.00	-1,215.69
23 Sep 24	COM	6.10							
Settled	SEDOL : 2382416 /AXL PENSERRASECURITIES / 2.44 AMER AXLE MANU HLD COM USD0.01 PRICE: 6.1 BROKER COMMISSION: 2.44 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	AMERICAN EAGLE OUTFITTERS INC	-1,604.000	32,648.51	0.00	0.00	-18,549.82	14,098.69	0.00	14,098.69
23 Sep 24	NEW COM	20.36							
Settled	SEDOL : 2048592 /AEO PENSERRASECURITIES / 8.02 AMER EAGLE OUTFITT COM USD0.01 PRICE: 20.36 BROKER COMMISSION: 8.02 OTHER CHARGES: 0.91 BROKER: PENSERRASECURITIES								
20 Sep 24	AMERICAN HOMES 4 RENT	-700.000	27,731.47	0.00	0.00	-26,416.69	1,314.78	0.00	1,314.78
23 Sep 24	COMMON STOCK	39.62							
Settled	SEDOL : BCF5RR9 /AMH CABRERA CAPITAL MARKETS LLC / 1.75 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 39.62 BROKER COMMISSION: 1.75 OTHER CHARGES: 0.78 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	AMERICAN STS WTR CO COM	-125.000	10,551.57	0.00	0.00	-11,265.48	-713.91	0.00	-713.91
23 Sep 24	SEDOL : 2267171 /AWR	84.42							
Settled	PENSERRASECURITIES / 0.63 AMER STATES WTR CO COM NPV PRICE: 84.42 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	AMERIS BANCORP COM	-276.000	17,684.20	0.00	0.00	-13,834.93	3,849.27	0.00	3,849.27
23 Sep 24	SEDOL : 2038849 /ABCB	64.08							
Settled	PENSERRASECURITIES / 1.38								

◆ 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

AMERIS BANCORP COM USD1 PRICE: 64.08
 BROKER COMMISSION: 1.38 OTHER CHARGES:
 0.50 BROKER: PENSERRASECURITIES

20 Sep 24	AMERISAFE INC COM	-89.000	4,263.42	0.00	0.00	-4,786.05	-522.63	0.00	-522.63
23 Sep 24	SEDOL : B0PPHS6 /AMSF	47.91							
Settled	PENSERRASECURITIES / 0.45								

AMERISAFE INC COM STK USD0.01 PRICE: 47.91
 BROKER COMMISSION: 0.45 OTHER CHARGES:
 0.12 BROKER: PENSERRASECURITIES

20 Sep 24	AMERN WOODMARK CORP COM	-101.000	9,453.83	0.00	0.00	-6,110.11	3,343.72	0.00	3,343.72
23 Sep 24	SEDOL : 2030674 /AMWD	93.61							
Settled	PENSERRASECURITIES / 0.51								

AMER WOODMARK COM NPV PRICE: 93.61
 BROKER COMMISSION: 0.51 OTHER CHARGES:
 0.27 BROKER: PENSERRASECURITIES

20 Sep 24	AMN HEALTHCARE SVCS INC COM	-159.000	7,258.93	0.00	0.00	-16,114.82	-8,855.89	0.00	-8,855.89
23 Sep 24	SEDOL : 2813552 /AMN	45.66							
Settled	PENSERRASECURITIES / 0.80								

AMN HEALTHCARE SER SHS PRICE: 45.66 BROKER
 COMMISSION: 0.80 OTHER CHARGES: 0.21
 BROKER: PENSERRASECURITIES

20 Sep 24	AMPHASTAR PHARMACEUTICALS	-183.000	8,998.76	0.00	0.00	-4,654.02	4,344.74	0.00	4,344.74
23 Sep 24	INC DEL COM	49.18							
Settled	SEDOL : BNFWZS4 /AMPH								

PENSERRASECURITIES / 0.92
 AMPHASTAR PHARMACE COM USD0.0001 PRICE:
 49.18 BROKER COMMISSION: 0.92 OTHER
 CHARGES: 0.26 BROKER: PENSERRASECURITIES

20 Sep 24	ANDERSONS INC COM	-85.000	4,241.80	0.00	0.00	-3,193.38	1,048.42	0.00	1,048.42
23 Sep 24	SEDOL : 2274922 /ANDE	49.91							
Settled	PENSERRASECURITIES / 0.43								

ANDERSONS INC COM NPV PRICE: 49.91 BROKER
 COMMISSION: 0.43 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	APOGEE ENTERPRISES INC COM	-119.000	8,031.67	0.00	0.00	-5,390.25	2,641.42	0.00	2,641.42
23 Sep 24	SEDOL : 2046176 /APOG	67.50							
Settled	PENSERRASECURITIES / 0.60 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 67.5 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	APOLLO COML REAL ESTATE FIN	-1,018.000	9,818.33	0.00	0.00	-13,728.30	-3,909.97	0.00	-3,909.97
23 Sep 24	INC COM	9.65							
Settled	SEDOL : B4JTYX6 /ARI PENSERRASECURITIES / 5.09 APOLLO COML R/EST COM USD0.01 PRICE: 9.65 BROKER COMMISSION: 5.09 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
20 Sep 24	APPLE HOSPITALITY REIT INC COM	-1,143.000	17,538.84	0.00	0.00	-18,462.70	-923.86	0.00	-923.86
23 Sep 24	NEW COM NEW	15.35							
Settled	SEDOL : BXRTX56 /APLE PENSERRASECURITIES / 5.72 APPLE HOSPITA.REIT COM NPV PRICE: 15.35 BROKER COMMISSION: 5.72 OTHER CHARGES: 0.49 BROKER: PENSERRASECURITIES								
20 Sep 24	ARBOR RLTY TR INC COM	-784.000	11,755.75	0.00	0.00	-11,303.20	452.55	0.00	452.55
23 Sep 24	SEDOL : B00N2S0 /ABR	15.00							
Settled	PENSERRASECURITIES / 3.92 ARBOR REALTY TRUST COM USD0.01 PRICE: 15.0 BROKER COMMISSION: 3.92 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES								
20 Sep 24	ARCBEST CORP COM USD0.01	-69.000	7,579.08	0.00	0.00	-6,136.71	1,442.37	0.00	1,442.37
23 Sep 24	SEDOL : BLTFST7 /ARCB	109.85							
Settled	PENSERRASECURITIES / 0.35 ARCBEST CORP COM USD0.01 PRICE: 109.85 BROKER COMMISSION: 0.35 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	ARCH RES INC DEL CL A CL A	-80.000	10,260.91	0.00	0.00	-12,880.40	-2,619.49	0.00	-2,619.49
23 Sep 24	SEDOL : BLB8B95 /ARCH	128.27							
Settled	PENSERRASECURITIES / 0.40 ARCH RESOURCES INC COM USD0.01 CL A PRICE: 128.27 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	ARCHER-DANIELS-MIDLAND CO	-1,105.000	67,795.38	0.00	0.00	-66,799.13	996.25	0.00	996.25
23 Sep 24	SEDOL : 2047317 /ADM	61.36							
Settled	PENSERRASECURITIES / 5.53 ARCHER DANIELS MID COM NPV (USD QUOTE) PRICE: 61.36 BROKER COMMISSION: 5.53 OTHER CHARGES: 1.89 BROKER: PENSERRASECURITIES								
20 Sep 24	ARCOSA INC COM	-176.000	16,377.22	0.00	0.00	-9,104.97	7,272.25	0.00	7,272.25
23 Sep 24	SEDOL : BGPZ5W8 /ACA	93.06							
Settled	PENSERRASECURITIES / 0.88 ARCOSA INC COM USD0.01 PRICE: 93.06 BROKER COMMISSION: 0.88 OTHER CHARGES: 0.46 BROKER: PENSERRASECURITIES								
30 Sep 24	ARCOSA INC COM	-6.000	568.51	0.00	0.00	-310.40	258.11	0.00	258.11
01 Oct 24	SEDOL : BGPZ5W8 /ACA	94.76							
Pending	CABRERA CAPITAL MARKETS LLC / 0.03 ARCOSA INC COM USD0.01 PRICE: 94.76 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ARCUS BIOSCIENCES INC COM	-313.000	5,156.52	0.00	0.00	-10,363.07	-5,206.55	0.00	-5,206.55
23 Sep 24	SEDOL : BDZT9Y9 /RCUS	16.48							
Settled	PENSERRASECURITIES / 1.57 ARCUS BIOSCIENCES COM USD0.0001 PRICE: 16.48 BROKER COMMISSION: 1.57 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

30 Sep 24	ARLO TECHNOLOGIES INC COM	-119.000	1,440.44	0.00	0.00	-895.63	544.81	0.00	544.81
01 Oct 24	SEDOL : BYWPZY9 /ARLO	12.11							
Pending	CABRERA CAPITAL MARKETS LLC / 0.60 ARLO TECHNOLOGIES COM USD0.001 PRICE: 12.11 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	ARMADA HOFFLER PPTYS INC REIT	-180.000	1,948.44	0.00	0.00	-2,563.68	-615.24	0.00	-615.24
01 Oct 24	SEDOL : B96FTB5 /AHH	10.83							
Pending	CABRERA CAPITAL MARKETS LLC / 0.90 ARMADA HOFFLER PPT REIT USD0.01 PRICE: 10.83 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ARMOUR RESIDENTIAL REIT INC	-202.000	4,224.71	0.00	0.00	-6,898.71	-2,674.00	0.00	-2,674.00
23 Sep 24	COM USD0.001	20.92							
Settled	SEDOL : BRJ8H91 /ARR PENSERRASECURITIES / 1.01 ARMOUR RESIDENTIAL COM USD0.001(POST REVSPLT) PRICE: 20.92 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	ARMSTRONG WORLD INDS INC	-191.000	25,076.64	0.00	0.00	-18,896.22	6,180.42	0.00	6,180.42
23 Sep 24	NEW COM STK	131.30							
Settled	SEDOL : B1FT462 /AWI PENSERRASECURITIES / 0.96 ARMSTRONG WORLD IN COM STK USD0.01 PRICE: 131.3 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.70 BROKER: PENSERRASECURITIES								
20 Sep 24	ARTISAN PARTNERS ASSET MGMT	-293.000	12,506.35	0.00	0.00	-11,407.96	1,098.39	0.00	1,098.39
23 Sep 24	INC CL A CL A	42.69							
Settled	SEDOL : B8FW545 /APAM PENSERRASECURITIES / 1.47								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE:
42.69 BROKER COMMISSION: 1.47 OTHER
CHARGES: 0.35 BROKER: PENSERRASECURITIES

20 Sep 24	ARTIVION INC COM USD0.01	-427.000	10,762.23	0.00	0.00	-8,072.43	2,689.80	0.00	2,689.80
23 Sep 24	SEDOL : 2239017 /AORT	25.21							
Settled	PENSERRASECURITIES / 2.14 ARTIVION INC COM USD0.01 PRICE: 25.21 BROKER COMMISSION: 2.14 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	ASBURY AUTOMOTIVE GROUP INC	-110.000	24,743.26	0.00	0.00	-19,601.87	5,141.39	0.00	5,141.39
23 Sep 24	COM	224.95							
Settled	SEDOL : 2855855 /ABG PENSERRASECURITIES / 0.55 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 224.95 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.69 BROKER: PENSERRASECURITIES								
20 Sep 24	ASSURED GUARANTY LTD COMMON	-518.000	41,990.50	0.00	0.00	-28,347.69	13,642.81	0.00	13,642.81
23 Sep 24	STK	81.07							
Settled	SEDOL : B00V7H8 /AGO PENSERRASECURITIES / 2.59 ASSURED GUARANTY COM USD0.01 PRICE: 81.07 BROKER COMMISSION: 2.59 OTHER CHARGES: 1.17 BROKER: PENSERRASECURITIES								
30 Sep 24	ASTEC INDS INC COM	-92.000	2,937.93	0.00	0.00	-5,523.30	-2,585.37	0.00	-2,585.37
01 Oct 24	SEDOL : 2060370 /ASTE	31.94							
Pending	CABRERA CAPITAL MARKETS LLC / 0.46 ASTEC INDUSTRIES COM USD0.20 PRICE: 31.94 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ASTRANA HEALTH INC COM	-283.000	16,129.13	0.00	0.00	-16,267.24	-138.11	0.00	-138.11
23 Sep 24	USD0.001	57.00							
Settled	SEDOL : BX3SQS1 /ASTH PENSERRASECURITIES / 1.42								

◆ 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

ASTRANA HEALTH INC COM USD0.001 PRICE: 57.0
 BROKER COMMISSION: 1.42 OTHER CHARGES:
 0.45 BROKER: PENSERRASECURITIES

20 Sep 24	ATI INC COM	-628.000	40,087.26	0.00	0.00	-13,255.23	26,832.03	0.00	26,832.03
23 Sep 24	SEDOL : 2526117 /ATI	63.84							
Settled	PENSERRASECURITIES / 3.14 ATI INC USD0.10 PRICE: 63.84 BROKER COMMISSION: 3.14 OTHER CHARGES: 1.12 BROKER: PENSERRASECURITIES								
30 Sep 24	ATI INC COM	-14.000	936.64	0.00	0.00	-295.50	641.14	0.00	641.14
01 Oct 24	SEDOL : 2526117 /ATI	66.91							
Pending	CABRERA CAPITAL MARKETS LLC / 0.07 ATI INC USD0.10 PRICE: 66.91 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ATLANTIC UN BANKSHARES CORP	-373.000	14,399.25	0.00	0.00	-12,966.10	1,433.15	0.00	1,433.15
23 Sep 24	COM	38.61							
Settled	SEDOL : BFZ9DB8 /AUB PENSERRASECURITIES / 1.87 ATLANTIC UNION BAN COM USD1.33 PRICE: 38.61 BROKER COMMISSION: 1.87 OTHER CHARGES: 0.41 BROKER: PENSERRASECURITIES								
20 Sep 24	AVALONBAY CMNTYS REIT	-200.000	46,012.00	0.00	0.00	-43,178.69	2,833.31	0.00	2,833.31
23 Sep 24	SEDOL : 2131179 /AVB	230.059998							
Settled	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 230.06 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	AVANOS MED INC COM	-186.000	4,488.98	0.00	0.00	-5,841.25	-1,352.27	0.00	-1,352.27
23 Sep 24	SEDOL : BFFVV54 /AVNS	24.14							
Settled	PENSERRASECURITIES / 0.93								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

AVANOS MEDICAL INC COM USD0.01 PRICE: 24.14
 BROKER COMMISSION: 0.93 OTHER CHARGES:
 0.13 BROKER: PENSERRASECURITIES

20 Sep 24	AVISTA CORP COM ISIN #	-258.000	9,882.41	0.00	0.00	-10,992.22	-1,109.81	0.00	-1,109.81
23 Sep 24	US05379B1070	38.31							
Settled	SEDOL : 2942605 /AVA PENSERRASECURITIES / 1.29 AVISTA CORP COM NPV PRICE: 38.31 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
20 Sep 24	AXCELIS TECHNOLOGIES INC COM	-125.000	12,660.26	0.00	0.00	-7,699.98	4,960.28	0.00	4,960.28
23 Sep 24	NEW COM NEW	101.29							
Settled	SEDOL : BD420Q8 /ACLS PENSERRASECURITIES / 0.63 AXCELIS TECHS INC COM USD0.001 PRICE: 101.29 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
20 Sep 24	AZZ INC COM	-109.000	8,924.12	0.00	0.00	-6,000.10	2,924.02	0.00	2,924.02
23 Sep 24	SEDOL : 2067672 /AZZ	81.88							
Settled	PENSERRASECURITIES / 0.55 AZZ INC COM USD1 PRICE: 81.88 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
30 Sep 24	B & G FOODS INC COMMON STOCK	-323.000	2,866.54	0.00	0.00	-8,854.12	-5,987.58	0.00	-5,987.58
01 Oct 24	SEDOL : B034L49 /BGS	8.88							
Pending	CABRERA CAPITAL MARKETS LLC / 1.62 B & G FOODS INC COMMON STOCK PRICE: 8.88 BROKER COMMISSION: 1.62 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	B RILEY FINL INC COM	-2,267.000	13,136.89	0.00	0.00	-137,719.77	-124,582.88	0.00	-124,582.88
23 Sep 24	SEDOL : BSKS2D6 /RILY	5.80							
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

B RILEY FINANCIAL COM USD0.0001 PRICE: 5.8
 BROKER COMMISSION: 11.34 OTHER CHARGES:
 0.37 BROKER: PENSERRASECURITIES

20 Sep 24	BADGER METER INC COM	-121.000	26,264.12	0.00	0.00	-11,752.82	14,511.30	0.00	14,511.30
23 Sep 24	SEDOL : 2069128 /BMI	217.07							
Settled	PENSERRASECURITIES / 0.61								
	BADGER METER INC COM USD1 PRICE: 217.07								
	BROKER COMMISSION: 0.61 OTHER CHARGES:								
	0.74 BROKER: PENSERRASECURITIES								
30 Sep 24	BADGER METER INC COM	-3.000	655.19	0.00	0.00	-291.39	363.80	0.00	363.80
01 Oct 24	SEDOL : 2069128 /BMI	218.41							
Pending	CABRERA CAPITAL MARKETS LLC /								
	0.02								
	BADGER METER INC COM USD1 PRICE: 218.41								
	BROKER COMMISSION: 0.02 OTHER CHARGES:								
	0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	BALCHEM CORP COM	-132.000	23,063.05	0.00	0.00	-19,397.84	3,665.21	0.00	3,665.21
23 Sep 24	SEDOL : 2072074 /BCPC	174.73							
Settled	PENSERRASECURITIES / 0.66								
	BALCHEM CORP COM USD0.0666 PRICE: 174.73								
	BROKER COMMISSION: 0.66 OTHER CHARGES:								
	0.65 BROKER: PENSERRASECURITIES								
30 Sep 24	BALCHEM CORP COM	-4.000	703.96	0.00	0.00	-587.81	116.15	0.00	116.15
01 Oct 24	SEDOL : 2072074 /BCPC	176.00							
Pending	CABRERA CAPITAL MARKETS LLC /								
	0.02								
	BALCHEM CORP COM USD0.0666 PRICE: 176.0								
	BROKER COMMISSION: 0.02 OTHER CHARGES:								
	0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	BANC CALIF INC COM	-728.000	10,952.45	0.00	0.00	-12,079.50	-1,127.05	0.00	-1,127.05
23 Sep 24	SEDOL : BCD47X4 /BANC	15.05							
Settled	PENSERRASECURITIES / 3.64								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

BANC OF CALIFORNIA COM USD0.01 PRICE: 15.05
 BROKER COMMISSION: 3.64 OTHER CHARGES:
 0.31 BROKER: PENSERRASECURITIES

20 Sep 24	BANCORP INC DEL COM STK	-593.000	31,490.38	0.00	0.00	-16,840.94	14,649.44	0.00	14,649.44
23 Sep 24	SEDOL : B05BRL7 /TBBK	53.11							
Settled	PENSERRASECURITIES / 2.97 BANCORP INC COM NPV PRICE: 53.11 BROKER COMMISSION: 2.97 OTHER CHARGES: 0.88 BROKER: PENSERRASECURITIES								
20 Sep 24	BANK NEW YORK MELLON CORP	-815.000	58,527.59	0.00	0.00	-35,591.65	22,935.94	0.00	22,935.94
23 Sep 24	COM STK	71.82							
Settled	SEDOL : B1Z77F6 /BK PENSERRASECURITIES / 4.08 BK OF NY MELLON CP COM USD0.01 PRICE: 71.82 BROKER COMMISSION: 4.08 OTHER CHARGES: 1.63 BROKER: PENSERRASECURITIES								
20 Sep 24	BANKUNITED INC	-313.000	11,475.82	0.00	0.00	-13,100.08	-1,624.26	0.00	-1,624.26
23 Sep 24	SEDOL : B3NNTZ4 /BKU	36.67							
Settled	PENSERRASECURITIES / 1.57 BANKUNITED INC PRICE: 36.67 BROKER COMMISSION: 1.57 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
20 Sep 24	BANNER CORP COM NEW COM	-143.000	8,763.50	0.00	0.00	-8,767.71	-4.21	0.00	-4.21
23 Sep 24	NEW	61.29							
Settled	SEDOL : 2346003 /BANR PENSERRASECURITIES / 0.72 BANNER CORP COM USD0.01 PRICE: 61.29 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	BARNES GROUP INC COM	-886.000	34,947.29	0.00	0.00	-37,587.43	-2,640.14	0.00	-2,640.14
23 Sep 24	SEDOL : 2080732 /B	39.45							
Settled	PENSERRASECURITIES / 4.43								

◆ 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

BARNES GROUP INC COM USD0.01 PRICE: 39.45
 BROKER COMMISSION: 4.43 OTHER CHARGES:
 0.98 BROKER: PENSERRASECURITIES

20 Sep 24	BENCHMARK ELECTRS INC COM	-143.000	6,288.24	0.00	0.00	-3,560.68	2,727.56	0.00	2,727.56
23 Sep 24	SEDOL : 2090816 /BHE	43.98							
Settled	PENSERRASECURITIES / 0.72								
	BENCHMARK ELECTRON COM USD0.10 PRICE: 43.98 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	BERKLEY W R CORP COM	-1,156.000	66,404.57	0.00	0.00	-44,989.51	21,415.06	0.00	21,415.06
23 Sep 24	SEDOL : 2093644 /WRB	57.45							
Settled	PENSERRASECURITIES / 5.78								
	BERKLEY(WR)CORP COM USD0.20 PRICE: 57.45 BROKER COMMISSION: 5.78 OTHER CHARGES: 1.85 BROKER: PENSERRASECURITIES								
20 Sep 24	BERKSHIRE HILLS BANCORP INC	-219.000	6,021.23	0.00	0.00	-6,359.98	-338.75	0.00	-338.75
23 Sep 24	COM	27.50							
Settled	SEDOL : 2606570 /BHLB PENSERRASECURITIES / 1.10								
	BERKSHIRE HILLS BA COM USD0.01 PRICE: 27.5 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
20 Sep 24	BGC GROUP INC CLA	-2,342.000	22,845.57	0.00	0.00	-19,590.83	3,254.74	0.00	3,254.74
23 Sep 24	SEDOL : BRJTVCS /BGC	9.76							
Settled	PENSERRASECURITIES / 11.71								
	BGC GROUP INC COM USD0.01 CL A PRICE: 9.76 BROKER COMMISSION: 11.71 OTHER CHARGES: 0.64 BROKER: PENSERRASECURITIES								
20 Sep 24	BIOLIFE SOLUTIONS INC COM NEW	-193.000	4,972.50	0.00	0.00	-5,698.95	-726.45	0.00	-726.45
23 Sep 24	COM NEW	25.77							
Settled	SEDOL : BJH08B2 /BLFS 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

BIOLIFE SOLUTIONS COM USD0.001 PRICE: 25.77
 BROKER COMMISSION: 0.97 OTHER CHARGES:
 0.14 BROKER: PENSERRASECURITIES

20 Sep 24	BJS RESTAURANTS INC COM	-128.000	4,201.48	0.00	0.00	-4,270.01	-68.53	0.00	-68.53
23 Sep 24	SEDOL : 2200552 /BJRI	32.83							
Settled	PENSERRASECURITIES / 0.64								
	BJS RESTAURANTS IN COM NPV PRICE: 32.83								
	BROKER COMMISSION: 0.64 OTHER CHARGES:								
	0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	BK HAW CORP COM	-161.000	10,291.63	0.00	0.00	-6,442.42	3,849.21	0.00	3,849.21
23 Sep 24	SEDOL : 2074070 /BOH	63.93							
Settled	PENSERRASECURITIES / 0.81								
	BK OF HAWAII CORP COM USD0.01 PRICE: 63.93								
	BROKER COMMISSION: 0.81 OTHER CHARGES:								
	0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	BLACKLINE INC COM	-174.000	9,043.39	0.00	0.00	-11,420.49	-2,377.10	0.00	-2,377.10
23 Sep 24	SEDOL : BD3WZS6 /BL	51.98							
Settled	PENSERRASECURITIES / 0.87								
	BLACKLINE INC COM USD0.01 PRICE: 51.98								
	BROKER COMMISSION: 0.87 OTHER CHARGES:								
	0.26 BROKER: PENSERRASECURITIES								
20 Sep 24	BLACKSTONE MTG TRU CL A	-721.000	14,293.42	0.00	0.00	-16,880.85	-2,587.43	0.00	-2,587.43
23 Sep 24	SEDOL : B94QH70 /BXMT	19.83							
Settled	PENSERRASECURITIES / 3.61								
	BLACKSTONE MORTGAG COM USD0.01 CLS'A'								
	PRICE: 19.83 BROKER COMMISSION: 3.61 OTHER								
	CHARGES: 0.40 BROKER: PENSERRASECURITIES								
20 Sep 24	BLOOMIN BRANDS INC COM	-1,820.000	30,365.85	0.00	0.00	-38,320.57	-7,954.72	0.00	-7,954.72
23 Sep 24	SEDOL : B847RJ0 /BLMN	16.69							
Settled	PENSERRASECURITIES / 9.10								
	BLOOMIN BRANDS INC COM PRICE: 16.69 BROKER								
	COMMISSION: 9.10 OTHER CHARGES: 0.85								
	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

20 Sep 24	BOISE CASCADE CO COM	-240.000	32,997.88	0.00	0.00	-17,068.97	15,928.91	0.00	15,928.91
23 Sep 24	SEDOL : B9BP4R1 /BCC	137.50							
Settled	PENSERRASECURITIES / 1.20 BOISE CASCADE COMP COM USD0.01 PRICE: 137.5 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.92 BROKER: PENSERRASECURITIES								
30 Sep 24	BOISE CASCADE CO COM	-4.000	563.88	0.00	0.00	-284.48	279.40	0.00	279.40
01 Oct 24	SEDOL : B9BP4R1 /BCC	140.98							
Pending	CABRERA CAPITAL MARKETS LLC / 0.02 BOISE CASCADE COMP COM USD0.01 PRICE: 140.98 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	BOOT BARN HLDGS INC COM	-113.000	18,961.43	0.00	0.00	-11,252.04	7,709.39	0.00	7,709.39
23 Sep 24	SEDOL : BRS6600 /BOOT	167.81							
Settled	PENSERRASECURITIES / 0.57 BOOT BARN HOLDINGS COM USD0.0001 PRICE: 167.81 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.53 BROKER: PENSERRASECURITIES								
20 Sep 24	BOX INC CL A CL A	-451.000	14,875.81	0.00	0.00	-13,261.65	1,614.16	0.00	1,614.16
23 Sep 24	SEDOL : BVB3BV2 /BOX	32.99							
Settled	PENSERRASECURITIES / 2.26 BOX INC COM USD0.0001 CL 'A' PRICE: 32.99 BROKER COMMISSION: 2.26 OTHER CHARGES: 0.42 BROKER: PENSERRASECURITIES								
20 Sep 24	BRADY CORP CL A CL A	-301.000	22,506.64	0.00	0.00	-15,393.73	7,112.91	0.00	7,112.91
23 Sep 24	SEDOL : 2117726 /BRC	74.78							
Settled	PENSERRASECURITIES / 1.51 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 74.78 BROKER COMMISSION: 1.51 OTHER CHARGES: 0.63 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

20 Sep 24	BRANDYWINE RLTY TR SH BEN INT	-720.000	3,725.89	0.00	0.00	-9,217.46	-5,491.57	0.00	-5,491.57
23 Sep 24	NEW REIT	5.18							
Settled	SEDOL : 2518954 /BDN PENSERRASECURITIES / 3.60 BRANDYWINE REALTY SBI USD0.01 PRICE: 5.18 BROKER COMMISSION: 3.60 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	BREAD FINANCIAL HOLDINGS INC	-195.000	10,230.38	0.00	0.00	-7,175.82	3,054.56	0.00	3,054.56
23 Sep 24	COM USD0.01	52.47							
Settled	SEDOL : 2762030 /BFH PENSERRASECURITIES / 0.98 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 52.47 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	BRIGHTSPHERE INVT GROUP INC	-345.000	8,816.22	0.00	0.00	-8,059.29	756.93	0.00	756.93
23 Sep 24	COM	25.56							
Settled	SEDOL : BJBLBN4 /BSIG PENSERRASECURITIES / 1.73 BRIGHTSPHERE INVE. COM USD0.001 PRICE: 25.56 BROKER COMMISSION: 1.73 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	BRINKER INTL INC COM	-186.000	14,255.57	0.00	0.00	-6,924.20	7,331.37	0.00	7,331.37
23 Sep 24	SEDOL : 2193544 /EAT	76.65							
Settled	PENSERRASECURITIES / 0.93 BRINKER INTL INC COM USD0.10 PRICE: 76.65 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.40 BROKER: PENSERRASECURITIES								
30 Sep 24	BRISTOW GROUP INC DEL NEW	-39.000	1,352.67	0.00	0.00	-1,289.96	62.71	0.00	62.71
01 Oct 24	COM	34.69							
Pending	SEDOL : BMBT0Z4 /VTOL CABRERA CAPITAL MARKETS LLC / 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

BRISTOW GRP INC COM USD0.01 PRICE: 34.69
 BROKER COMMISSION: 0.20 OTHER CHARGES:
 0.04 BROKER: CABRERA CAPITAL MARKETS LLC

20 Sep 24	BROOKLINE BANCORP INC DEL	-370.000	3,812.74	0.00	0.00	-5,875.82	-2,063.08	0.00	-2,063.08
23 Sep 24	COM BROOKLINE BANCORP INC +	10.31							
Settled	SEDOL : 2967675 /BRKL PENSERRASECURITIES / 1.85 BROOKLINE BANCORP COM USD0.01 PRICE: 10.31 BROKER COMMISSION: 1.85 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	BUCKLE INC COM	-78.000	3,419.81	0.00	0.00	-3,083.21	336.60	0.00	336.60
23 Sep 24	SEDOL : 2149934 /BKE	43.85							
Settled	PENSERRASECURITIES / 0.39 BUCKLE INC COM USD0.0 PRICE: 43.85 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	CABLE ONE INC COM	-11.000	3,760.18	0.00	0.00	-4,351.87	-591.69	0.00	-591.69
23 Sep 24	SEDOL : BZ07DS4 /CABO	341.85							
Settled	PENSERRASECURITIES / 0.06 CABLE ONE INC COM USD0.01 PRICE: 341.85 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	CACTUS INC CLA CLA	-170.000	10,787.05	0.00	0.00	-8,507.65	2,279.40	0.00	2,279.40
23 Sep 24	SEDOL : BF1GM16 /WHD	63.46							
Settled	PENSERRASECURITIES / 0.85 CACTUS INC COM USD0.01 CL A PRICE: 63.46 BROKER COMMISSION: 0.85 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	CAL MAINE FOODS INC COM NEW	-170.000	12,702.89	0.00	0.00	-7,169.63	5,533.26	0.00	5,533.26
23 Sep 24	STK	74.73							
Settled	SEDOL : 2158781 /CALM PENSERRASECURITIES / 0.85								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CAL MAINE FOODS IN COM STK USD0.01 PRICE:
74.73 BROKER COMMISSION: 0.85 OTHER
CHARGES: 0.36 BROKER: PENSERRASECURITIES

20 Sep 24	CALAVO GROWERS INC COM	-2,466.000	70,340.69	0.00	0.00	-101,981.57	-31,640.88	0.00	-31,640.88
23 Sep 24	SEDOL : 2859200 /CVGW	28.53							
Settled	PENSERRASECURITIES / 12.33								
	CALAVO GROWERS INC COM USD0.001 PRICE: 28.53 BROKER COMMISSION: 12.33 OTHER CHARGES: 1.96 BROKER: PENSERRASECURITIES								
20 Sep 24	CALIFORNIA WTR SVC GROUP COM	-97.000	5,236.39	0.00	0.00	-5,885.42	-649.03	0.00	-649.03
23 Sep 24	SEDOL : 2165383 /CWT	53.99							
Settled	PENSERRASECURITIES / 0.49								
	CALIFORNIA WATER COM STK USD0.01 PRICE: 53.99 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
20 Sep 24	CALIX NETWORKS INC COMMON	-211.000	8,248.81	0.00	0.00	-7,177.17	1,071.64	0.00	1,071.64
23 Sep 24	STOCK	39.10							
Settled	SEDOL : B3S4L67 /CALX PENSERRASECURITIES / 1.06								
	CALIX NETWORKS INC COMMON STK PRICE: 39.1 BROKER COMMISSION: 1.06 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	CAPITOL FED FINL INC COM .	-694.000	4,111.83	0.00	0.00	-7,836.55	-3,724.72	0.00	-3,724.72
23 Sep 24	SEDOL : B3KWJV0 /CFFN	5.93							
Settled	PENSERRASECURITIES / 3.47								
	CAPITOL FED FINL COM PRICE: 5.93 BROKER COMMISSION: 3.47 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	CARLISLE COMPANIES INC COM	-106.000	46,318.06	0.00	0.00	-25,003.45	21,314.61	0.00	21,314.61
23 Sep 24	SEDOL : 2176318 /CSL	436.98							
Settled	PENSERRASECURITIES / 0.53								
	CARLISLE COS INC COM USD1 PRICE: 436.98 BROKER COMMISSION: 0.53 OTHER CHARGES: 1.29 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

20 Sep 24	CARPENTER TECHNOLOGY CORP	-206.000	32,267.97	0.00	0.00	-7,103.26	25,164.71	0.00	25,164.71
23 Sep 24	COM	156.65							
Settled	SEDOL : 2177504 /CRS PENSERRASECURITIES / 1.03 CARPENTER TECH CP COM USD5 PRICE: 156.65 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.90 BROKER: PENSERRASECURITIES								
30 Sep 24	CARPENTER TECHNOLOGY CORP	-5.000	797.84	0.00	0.00	-172.41	625.43	0.00	625.43
01 Oct 24	COM	159.58							
Pending	SEDOL : 2177504 /CRS CABRERA CAPITAL MARKETS LLC / 0.03 CARPENTER TECH CP COM USD5 PRICE: 159.58 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	CARS COM INC COM	-358.000	6,431.29	0.00	0.00	-5,343.75	1,087.54	0.00	1,087.54
23 Sep 24	SEDOL : BYXHTC0 /CARS	17.97							
Settled	PENSERRASECURITIES / 1.79 CARS COM INC COM USD0.01 PRICE: 17.97 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	CATALYST PHARMACEUTICALS INC	-555.000	11,535.34	0.00	0.00	-8,566.82	2,968.52	0.00	2,968.52
23 Sep 24	COM STK USD0.001 STK	20.79							
Settled	SEDOL : B1G7Q03 /CPRX PENSERRASECURITIES / 2.78 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 20.79 BROKER COMMISSION: 2.78 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES								
20 Sep 24	CATHAY GENERAL BANCORP INC	-391.000	16,959.14	0.00	0.00	-14,547.92	2,411.22	0.00	2,411.22
23 Sep 24	COM	43.38							
Settled	SEDOL : 2264235 /CATY PENSERRASECURITIES / 1.96								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CATHAY GENERAL BANCORP COM USD0.01 PRICE:
43.38 BROKER COMMISSION: 1.96 OTHER
CHARGES: 0.48 BROKER: PENSERRASECURITIES

20 Sep 24	CENT GARDEN & PET CO CL A	-518.000	17,002.87	0.00	0.00	-17,733.93	-731.06	0.00	-731.06
23 Sep 24	SEDOL : B1P36Y6 /CENTA	32.83							
Settled	PENSERRASECURITIES / 2.59								
	CENTRAL GARDEN & P COM STK CL 'A' USD0.01								
	PRICE: 32.83 BROKER COMMISSION: 2.59 OTHER								
	CHARGES: 0.48 BROKER: PENSERRASECURITIES								
20 Sep 24	CENTENE CORP DEL COM	-617.000	46,646.98	0.00	0.00	-40,933.19	5,713.79	0.00	5,713.79
23 Sep 24	SEDOL : 2807061 /CNC	75.61							
Settled	PENSERRASECURITIES / 3.09								
	CENTENE CORP COM USD0.001 PRICE: 75.61								
	BROKER COMMISSION: 3.09 OTHER CHARGES:								
	1.30 BROKER: PENSERRASECURITIES								
30 Sep 24	CENTERSPACE	-12.000	845.55	0.00	0.00	-1,138.91	-293.36	0.00	-293.36
01 Oct 24	SEDOL : BN47P80 /CSR	70.47							
Pending	CABRERA CAPITAL MARKETS LLC /								
	0.06								
	CENTERSPACE COM NPV PRICE: 70.47 BROKER								
	COMMISSION: 0.06 OTHER CHARGES: 0.03								
	BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	CENTRAL GARDEN & PET CO COM	-41.000	1,495.01	0.00	0.00	-1,572.32	-77.31	0.00	-77.31
01 Oct 24	SEDOL : 2183868 /CENT	36.47							
Pending	CABRERA CAPITAL MARKETS LLC /								
	0.21								
	CENTRAL GARDEN & P COM USD0.01 PRICE: 36.47								
	BROKER COMMISSION: 0.21 OTHER CHARGES:								
	0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	CENTRAL PAC FINL CORP COM	-110.000	3,114.56	0.00	0.00	-3,064.22	50.34	0.00	50.34
23 Sep 24	NEW	28.32							
Settled	SEDOL : 2230946 /CPF								
	PENSERRASECURITIES / 0.55								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

CENTRAL PAC FINL CORP COM NEW PRICE: 28.32
 BROKER COMMISSION: 0.55 OTHER CHARGES:
 0.09 BROKER: PENSERRASECURITIES

20 Sep 24	CENTURY ALUM CO COM	-210.000	2,995.56	0.00	0.00	-3,397.43	-401.87	0.00	-401.87
23 Sep 24	SEDOL : 2186254 /CENX	14.27							
Settled	PENSERRASECURITIES / 1.05 CENTURY ALUMINUM COM USD0.01 PRICE: 14.27 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	CENTURY CMNTYS INC COM	-215.000	22,201.35	0.00	0.00	-13,625.88	8,575.47	0.00	8,575.47
23 Sep 24	SEDOL : BN7ZZ47 /CCS	103.27							
Settled	PENSERRASECURITIES / 1.08 CENTURY COMMUNITIE COM USD0.01 PRICE: 103.27 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.62 BROKER: PENSERRASECURITIES								
30 Sep 24	CERTARA INC COM	-242.000	2,832.53	0.00	0.00	-5,985.87	-3,153.34	0.00	-3,153.34
01 Oct 24	SEDOL : BM9GT61 /CERT	11.71							
Pending	CABRERA CAPITAL MARKETS LLC / 1.21 CERTARA INC COM USD0.01 PRICE: 11.71 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	CEVA INC COM	-87.000	2,100.55	0.00	0.00	-3,320.33	-1,219.78	0.00	-1,219.78
01 Oct 24	SEDOL : 2986937 /CEVA	24.15							
Pending	CABRERA CAPITAL MARKETS LLC / 0.44 CEVA INC COM PRICE: 24.15 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	CF INDS HLDGS INC COM	-434.000	35,415.58	0.00	0.00	-31,207.72	4,207.86	0.00	4,207.86
23 Sep 24	SEDOL : B0G4K50 /CF	81.61							
Settled	PENSERRASECURITIES / 2.17								

◆ 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

CF INDUSTRIES HOLD COM USD0.01 PRICE: 81.61
 BROKER COMMISSION: 2.17 OTHER CHARGES:
 0.99 BROKER: PENSERRASECURITIES

20 Sep 24	CHEESECAKE FACTORY INC COM	-207.000	8,015.84	0.00	0.00	-7,972.81	43.03	0.00	43.03
23 Sep 24	SEDOL : 2192392 /CAKE	38.73							
Settled	PENSERRASECURITIES / 1.04 CHEESECAKE FACTORY COM USD0.01 PRICE: 38.73 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	CHEFS' WAREHOUSE HOLDINGS IN	-249.000	10,120.31	0.00	0.00	-8,066.66	2,053.65	0.00	2,053.65
23 Sep 24	SEDOL : B63RTD5 /CHEF	40.65							
Settled	PENSERRASECURITIES / 1.25 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 40.65 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	CHESAPEAKE UTILS CORP COM	-69.000	8,433.28	0.00	0.00	-8,645.98	-212.70	0.00	-212.70
23 Sep 24	SEDOL : 2190750 /CPK	122.23							
Settled	PENSERRASECURITIES / 0.35 CHESAPEAKE UTILITY COM USD0.4867 PRICE: 122.23 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	CINEMARK HLDGS INC COM	-435.000	12,316.67	0.00	0.00	-7,271.83	5,044.84	0.00	5,044.84
23 Sep 24	SEDOL : B1W7RQ0 /CNK	28.32							
Settled	PENSERRASECURITIES / 2.18 CINEMARK HLDGS INC COM USD0.001 PRICE: 28.32 BROKER COMMISSION: 2.18 OTHER CHARGES: 0.35 BROKER: PENSERRASECURITIES								
20 Sep 24	CITY HLDG CO COM	-70.000	8,335.71	0.00	0.00	-5,762.25	2,573.46	0.00	2,573.46
23 Sep 24	SEDOL : 2161778 /CHCO	119.09							
Settled	PENSERRASECURITIES / 0.35 CITY HOLDING CO COM USD2.50 PRICE: 119.09 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.24 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

30 Sep 24	CLEARWATER PAPER CORP COM	-78.000	2,225.66	0.00	0.00	-2,767.34	-541.68	0.00	-541.68
01 Oct 24	STK	28.54							
Pending	SEDOL : B3K9Z35 /CLW CABRERA CAPITAL MARKETS LLC / 0.39 CLEARWATER PAPER COM USD0.0001 PRICE: 28.54 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	CLEARWAY ENERGY INC CL A CL A	-144.000	3,972.12	0.00	0.00	-3,442.32	529.80	0.00	529.80
23 Sep 24	SEDOL : BGJRH35 /CWENA	27.59							
Settled	PENSERRASECURITIES / 0.72 CLEARWAY ENRGY INC COM USD0.01 CLASS A PRICE: 27.59 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	CLEARWAY ENERGY INC CL C CL C	-294.000	8,700.68	0.00	0.00	-7,424.97	1,275.71	0.00	1,275.71
23 Sep 24	SEDOL : BGJRH57 /CWEN	29.60							
Settled	PENSERRASECURITIES / 1.47 CLEARWAY ENRGY INC COM USD0.01 CLASS C PRICE: 29.6 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	COGENT COMMUNICATIONS HLDGS	-182.000	13,155.50	0.00	0.00	-12,108.94	1,046.56	0.00	1,046.56
23 Sep 24	INC	72.29							
Settled	SEDOL : B06RWD1 /CCOI PENSERRASECURITIES / 0.91 COGENT COMMUNICATIONS HLDGS INC PRICE: 72.29 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.37 BROKER: PENSERRASECURITIES								
20 Sep 24	COHEN & STEERS INC COM	-41.000	3,900.01	0.00	0.00	-2,843.55	1,056.46	0.00	1,056.46
23 Sep 24	SEDOL : B02H882 /CNS	95.13							
Settled	PENSERRASECURITIES / 0.21 COHEN & STEERS INC COM USD0.01 PRICE: 95.13 BROKER COMMISSION: 0.21 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	COHU INC COM	-219.000	5,427.75	0.00	0.00	-6,960.65	-1,532.90	0.00	-1,532.90
23 Sep 24	SEDOL : 2208426 /COHU	24.79							
Settled	PENSERRASECURITIES / 1.10 COHU INC COM USD1 PRICE: 24.79 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
20 Sep 24	COLLEGIUM PHARMACEUTICAL INC	-204.000	7,969.03	0.00	0.00	-3,936.20	4,032.83	0.00	4,032.83
23 Sep 24	COM	39.07							
Settled	SEDOL : BX7RSN3 /COLL PENSERRASECURITIES / 1.02 COLLEGIUM PHARMACE COM USD0.001 PRICE: 39.07 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	COMERICA INC COM	-661.000	40,640.45	0.00	0.00	-31,619.20	9,021.25	0.00	9,021.25
23 Sep 24	SEDOL : 2212870 /CMA	61.49							
Settled	PENSERRASECURITIES / 3.31 COMERICA INC COM USD5 PRICE: 61.49 BROKER COMMISSION: 3.31 OTHER CHARGES: 1.13 BROKER: PENSERRASECURITIES								
30 Sep 24	COMERICA INC COM	-15.000	898.54	0.00	0.00	-717.53	181.01	0.00	181.01
01 Oct 24	SEDOL : 2212870 /CMA	59.91							
Pending	CABRERA CAPITAL MARKETS LLC / 0.08 COMERICA INC COM USD5 PRICE: 59.91 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	COMMUNITY FINANCIAL SYSTEM	-251.000	14,744.58	0.00	0.00	-18,059.07	-3,314.49	0.00	-3,314.49
23 Sep 24	INC	58.75							
Settled	SEDOL : 2222062 /CBU PENSERRASECURITIES / 1.26 COMMUNITY FINANCIAL SYSTEM INC PRICE: 58.75 BROKER COMMISSION: 1.26 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

20 Sep 24	COMMUNITY HEALTHCARE TR INC	-3,392.000	55,678.13	0.00	0.00	-147,082.95	-91,404.82	0.00	-91,404.82
23 Sep 24	REIT	16.42							
Settled	SEDOL : BXC87C3 /CHCT PENSERRASECURITIES / 16.96 COMMUNITY HEALTHCARE TR INC REIT PRICE: 16.42 BROKER COMMISSION: 16.96 OTHER CHARGES: 1.55 BROKER: PENSERRASECURITIES								
20 Sep 24	COMPASS MINERALS INTL INC COM	-4,846.000	54,927.88	0.00	0.00	-257,981.20	-203,053.32	0.00	-203,053.32
23 Sep 24	SEDOL : 2202763 /CMP	11.34							
Settled	PENSERRASECURITIES / 24.23 COMPASS MINLS INTL COM USD0.01 PRICE: 11.34 BROKER COMMISSION: 24.23 OTHER CHARGES: 1.53 BROKER: PENSERRASECURITIES								
20 Sep 24	COMSTOCK RES INC COM PAR \$0.50	-1,201.000	12,988.44	0.00	0.00	-14,271.34	-1,282.90	0.00	-1,282.90
23 Sep 24	COM PAR \$0.001	10.82							
Settled	SEDOL : BD82PS1 /CRK PENSERRASECURITIES / 6.01 COMSTOCK RES INC COM USD0.50 PRICE: 10.82 BROKER COMMISSION: 6.01 OTHER CHARGES: 0.37 BROKER: PENSERRASECURITIES								
20 Sep 24	CONMED CORP COM	-128.000	9,629.81	0.00	0.00	-16,368.33	-6,738.52	0.00	-6,738.52
23 Sep 24	SEDOL : 2216010 /CNMD	75.24							
Settled	PENSERRASECURITIES / 0.64 CONMED CORP COM USD0.01 PRICE: 75.24 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.27 BROKER: PENSERRASECURITIES								
20 Sep 24	CONSOL ENERGY INC NEW COM	-71.000	6,909.87	0.00	0.00	-2,210.36	4,699.51	0.00	4,699.51
23 Sep 24	SEDOL : BF4L070 /CEIX	97.33							
Settled	PENSERRASECURITIES / 0.36 CONSOL ENERGY INC COM USD0.01 PRICE: 97.33 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.20 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

30 Sep 24	CONSOLIDATED COMMUNICATIONS	-499.000	2,312.79	0.00	0.00	-3,606.04	-1,293.25	0.00	-1,293.25
01 Oct 24	HLDGS INC COM STK	4.64							
Pending	SEDOL : B07LSQ7 /CNSL CABRERA CAPITAL MARKETS LLC / 2.50 CONSOL COMM HLDGS COM STK USD0.01 PRICE: 4.64 BROKER COMMISSION: 2.50 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	CORCEPT THERAPEUTICS INC	-198.000	8,364.27	0.00	0.00	-3,902.79	4,461.48	0.00	4,461.48
23 Sep 24	OC-COM CORCEPT THERAPEUTICS	42.25							
Settled	SEDOL : B00SCY1 /CORT PENSERRASECURITIES / 0.99 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 42.25 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	CORE LABORATORIES INC COM	-194.000	3,603.44	0.00	0.00	-5,180.49	-1,577.05	0.00	-1,577.05
23 Sep 24	SEDOL : BNKT9M2 /CLB	18.58							
Settled	PENSERRASECURITIES / 0.97 CORE LABORATORIES COM NPV PRICE: 18.58 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	CORECIVIC INC COM	-597.000	7,381.69	0.00	0.00	-6,307.61	1,074.08	0.00	1,074.08
23 Sep 24	SEDOL : BZ8VC58 /CXW	12.37							
Settled	PENSERRASECURITIES / 2.99 CORECIVIC INC COM USD0.01 PRICE: 12.37 BROKER COMMISSION: 2.99 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES								
20 Sep 24	CORVEL CORP COM	-35.000	11,105.01	0.00	0.00	-6,644.37	4,460.64	0.00	4,460.64
23 Sep 24	SEDOL : 2347277 /CRVL	317.30							
Settled	PENSERRASECURITIES / 0.18 CORVEL CORP COMMON STOCK PRICE: 317.3 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.31 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

20 Sep 24	CRACKER BARREL OLD COUNTRY	-92.000	3,823.87	0.00	0.00	-10,137.64	-6,313.77	0.00	-6,313.77
23 Sep 24	STORE COM	41.57							
Settled	SEDOL : 2231091 /CBRL PENSERRASECURITIES / 0.46 CRACKER BARREL OLD COM USD0.01 PRICE: 41.57 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	CROSS CTRY HEALTHCARE INC	-258.000	3,747.34	0.00	0.00	-5,363.08	-1,615.74	0.00	-1,615.74
23 Sep 24	COM	14.53							
Settled	SEDOL : 2809056 /CCRN PENSERRASECURITIES / 1.29 CROSS CTRY COM PRICE: 14.53 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
30 Sep 24	CROSS CTRY HEALTHCARE INC	-4,271.000	57,379.28	0.00	0.00	-88,781.82	-31,402.54	0.00	-31,402.54
01 Oct 24	COM	13.44							
Pending	SEDOL : 2809056 /CCRN CABRERA CAPITAL MARKETS LLC / 21.36 CROSS CTRY COM PRICE: 13.44 BROKER COMMISSION: 21.36 OTHER CHARGES: 1.60 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	CSG SYS INTL INC COM	-144.000	6,853.48	0.00	0.00	-8,213.90	-1,360.42	0.00	-1,360.42
23 Sep 24	SEDOL : 2210885 /CSGS	47.60							
Settled	PENSERRASECURITIES / 0.72 CSG SYSTEMS INTL I COM USD0.01 PRICE: 47.6 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
30 Sep 24	CSW INDUSTRIALS INC COM	-2.000	732.74	0.00	0.00	-717.13	15.61	0.00	15.61
01 Oct 24	SEDOL : BYQD1J6 /CSWI	366.39							
Pending	CABRERA CAPITAL MARKETS LLC / 0.01								

◆ 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

CSW INDUSTRIALS IN COM USD0.01 PRICE: 366.39
 BROKER COMMISSION: 0.01 OTHER CHARGES:
 0.03 BROKER: CABRERA CAPITAL MARKETS LLC

20 Sep 24	CTS CORP COM	-155.000	7,437.46	0.00	0.00	-5,312.66	2,124.80	0.00	2,124.80
23 Sep 24	SEDOL : 2239244 /CTS	47.99							
Settled	PENSERRASECURITIES / 0.78 CTS CORP COM NPV PRICE: 47.99 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES								
20 Sep 24	CVB FINL CORP COM	-737.000	13,446.18	0.00	0.00	-16,558.93	-3,112.75	0.00	-3,112.75
23 Sep 24	SEDOL : 2160645 /CVBF	18.25							
Settled	PENSERRASECURITIES / 3.69 CVB FINANCIAL COM NPV PRICE: 18.25 BROKER COMMISSION: 3.69 OTHER CHARGES: 0.38 BROKER: PENSERRASECURITIES								
20 Sep 24	DANA INC COM	-538.000	5,307.22	0.00	0.00	-9,027.80	-3,720.58	0.00	-3,720.58
23 Sep 24	SEDOL : B2PFJR3 /DAN	9.87							
Settled	PENSERRASECURITIES / 2.69 DANA INCORPORATED COM STK USD0.01 PRICE: 9.87 BROKER COMMISSION: 2.69 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
20 Sep 24	DANAHER CORP COM	-856.000	233,360.51	0.00	0.00	-220,674.44	12,686.07	0.00	12,686.07
23 Sep 24	SEDOL : 2250870 /DHR	272.63							
Settled	PENSERRASECURITIES / 4.28 DANAHER CORP COM USD0.01 PRICE: 272.63 BROKER COMMISSION: 4.28 OTHER CHARGES: 6.49 BROKER: PENSERRASECURITIES								
20 Sep 24	DAVE & BUSTERS ENTMT INC COM	-216.000	6,975.52	0.00	0.00	-8,109.80	-1,134.28	0.00	-1,134.28
23 Sep 24	SEDOL : B8SW166 /PLAY	32.30							
Settled	PENSERRASECURITIES / 1.08 DAVE & BUSTER'S EN COM USD0.01 PRICE: 32.3 BROKER COMMISSION: 1.08 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	DELUXE CORP COM STK USD1	-162.000	3,140.28	0.00	0.00	-5,054.47	-1,914.19	0.00	-1,914.19
23 Sep 24	SEDOL : 2260363 /DLX	19.39							
Settled	PENSERRASECURITIES / 0.81 DELUXE CORP COM USD1 PRICE: 19.39 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	DESIGNER BRANDS INC COM CL A	-6,139.000	40,178.63	0.00	0.00	-83,755.34	-43,576.71	0.00	-43,576.71
23 Sep 24	NPV	6.55							
Settled	SEDOL : BJ9J282 /DBI PENSERRASECURITIES / 30.70 DESIGNER BRANDS IN COM NPV CL A PRICE: 6.55 BROKER COMMISSION: 30.70 OTHER CHARGES: 1.12 BROKER: PENSERRASECURITIES								
20 Sep 24	DIAMONDROCK HOSPITALITY CO	-1,255.000	11,351.15	0.00	0.00	-11,659.95	-308.80	0.00	-308.80
23 Sep 24	COM STK	9.05							
Settled	SEDOL : B090B96 /DRH PENSERRASECURITIES / 6.28 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 9.05 BROKER COMMISSION: 6.28 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
20 Sep 24	DIGI INTL INC COM	-146.000	3,930.94	0.00	0.00	-3,357.73	573.21	0.00	573.21
23 Sep 24	SEDOL : 2269661 /DGII	26.93							
Settled	PENSERRASECURITIES / 0.73 DIGI INTL INC COM USD0.01 PRICE: 26.93 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	DIGITAL RLTY TR INC COM	-300.000	47,607.92	0.00	0.00	-41,898.12	5,709.80	0.00	5,709.80
23 Sep 24	SEDOL : B03GQS4 /DLR	158.70							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 158.7 BROKER COMMISSION: 0.75 OTHER CHARGES: 1.33 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	DIME CMNTY BANCSHARES INC	-125.000	3,631.76	0.00	0.00	-4,382.49	-750.73	0.00	-750.73
23 Sep 24	NEW COM	29.06							
Settled	SEDOL : BMFZ702 /DCOM PENSERRASECURITIES / 0.63 DIME COMMTY BANCS. COM USD0.01 PRICE: 29.06 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	DINE BRANDS GLOBAL INC	-2,135.000	63,204.91	0.00	0.00	-156,526.30	-93,321.39	0.00	-93,321.39
23 Sep 24	SEDOL : 2456957 /DIN	29.61							
Settled	PENSERRASECURITIES / 10.68 DINE BRANDS GLOBAL INC PRICE: 29.61 BROKER COMMISSION: 10.68 OTHER CHARGES: 1.76 BROKER: PENSERRASECURITIES								
20 Sep 24	DIODES INC COM	-165.000	9,918.69	0.00	0.00	-14,392.12	-4,473.43	0.00	-4,473.43
23 Sep 24	SEDOL : 2270500 /DIOD	60.12							
Settled	PENSERRASECURITIES / 0.83 DIODES INC COM USD0.66 2/3 PRICE: 60.12 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
20 Sep 24	DNOW INC COM USD0.01	-491.000	6,390.18	0.00	0.00	-4,529.50	1,860.68	0.00	1,860.68
23 Sep 24	SEDOL : BMH0MV1 /DNOW	13.02							
Settled	PENSERRASECURITIES / 2.46 DNOW INC COM USD0.01 PRICE: 13.02 BROKER COMMISSION: 2.46 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	DORMAN PRODS INC COM	-211.000	24,286.47	0.00	0.00	-21,203.81	3,082.66	0.00	3,082.66
23 Sep 24	SEDOL : 2718594 /DORM	115.11							
Settled	PENSERRASECURITIES / 1.06 DORMAN PRODUCTS IN COM USD0.01 PRICE: 115.11 BROKER COMMISSION: 1.06 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	DOUBLEVERIFY HLDGS INC COM	-554.000	9,520.22	0.00	0.00	-15,928.37	-6,408.15	0.00	-6,408.15
23 Sep 24	SEDOL : BMDX9Z7 /DV	17.19							
Settled	PENSERRASECURITIES / 2.77 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 17.19 BROKER COMMISSION: 2.77 OTHER CHARGES: 0.27 BROKER: PENSERRASECURITIES								
20 Sep 24	DOUGLAS EMMETT INC COM REIT	-696.000	11,988.26	0.00	0.00	-8,896.72	3,091.54	0.00	3,091.54
23 Sep 24	SEDOL : B1G3M58 /DEI	17.23							
Settled	PENSERRASECURITIES / 3.48 DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 17.23 BROKER COMMISSION: 3.48 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES								
20 Sep 24	DXC TECHNOLOGY CO COM	-492.000	10,496.52	0.00	0.00	-10,418.04	78.48	0.00	78.48
23 Sep 24	SEDOL : BYXD7B3 /DXC	21.34							
Settled	PENSERRASECURITIES / 2.46 DXC TECHNOLOGY CO COM USD0.01 PRICE: 21.34 BROKER COMMISSION: 2.46 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	DXP ENTERPRISES INC COM NEW	-91.000	4,799.65	0.00	0.00	-2,740.91	2,058.74	0.00	2,058.74
23 Sep 24	STK	52.75							
Settled	SEDOL : 2276627 /DXPE PENSERRASECURITIES / 0.46 DXP ENTERPRISES IN COM USD0.01 PRICE: 52.75 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	DYCOM INDS INC COM	-122.000	23,875.34	0.00	0.00	-11,650.48	12,224.86	0.00	12,224.86
23 Sep 24	SEDOL : 2289841 /DY	195.71							
Settled	PENSERRASECURITIES / 0.61 DYCOM INDUSTRIES COM USD0.333 PRICE: 195.71 BROKER COMMISSION: 0.61 OTHER CHARGES: 0.67 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	DYCOM INDS INC COM	-3.000	591.26	0.00	0.00	-286.49	304.77	0.00	304.77
01 Oct 24	SEDOL : 2289841 /DY	197.10							
Pending	CABRERA CAPITAL MARKETS LLC / 0.02 DYCOM INDUSTRIES COM USD0.333 PRICE: 197.1 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	DYNAVAX TECHNOLOGIES CORP	-1,759.000	19,955.29	0.00	0.00	-18,031.85	1,923.44	0.00	1,923.44
23 Sep 24	COM NEW COM NEW	11.35							
Settled	SEDOL : BRJZSK0 /DVAX PENSERRASECURIITIES / 8.80 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 11.35 BROKER COMMISSION: 8.80 OTHER CHARGES: 0.56 BROKER: PENSERRASECURIITIES								
20 Sep 24	EAGLE BANCORP INC MD COM	-226.000	5,176.38	0.00	0.00	-13,040.01	-7,863.63	0.00	-7,863.63
23 Sep 24	SEDOL : 2648055 /EGBN	22.91							
Settled	PENSERRASECURIITIES / 1.13 EAGLE BANCORP INC COM USD0.01 PRICE: 22.91 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.15 BROKER: PENSERRASECURIITIES								
20 Sep 24	EASTERLY GOVERNMENT PROPERTI	-1,262.000	17,156.41	0.00	0.00	-25,446.78	-8,290.37	0.00	-8,290.37
23 Sep 24	COMMON STOCK	13.60							
Settled	SEDOL : BVSS693 /DEA PENSERRASECURIITIES / 6.31 EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 13.6 BROKER COMMISSION: 6.31 OTHER CHARGES: 0.48 BROKER: PENSERRASECURIITIES								
20 Sep 24	ECHOSTAR CORPORATION	-485.000	12,626.61	0.00	0.00	-8,700.61	3,926.00	0.00	3,926.00
23 Sep 24	SEDOL : B2NC471 /SATS	26.04							
Settled	PENSERRASECURIITIES / 2.43 ECHOSTAR CORPORATION PRICE: 26.04 BROKER COMMISSION: 2.43 OTHER CHARGES: 0.36 BROKER: PENSERRASECURIITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	EDGEWELL PERS CARE CO COM	-240.000	8,705.75	0.00	0.00	-10,074.42	-1,368.67	0.00	-1,368.67
23 Sep 24	SEDOL : BX8ZSB4 /EPC	36.28							
Settled	PENSERRASECURITIES / 1.20 EDGEWELL PERSONAL COM USD0.01 PRICE: 36.28 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	ELI LILLY & CO COM	-2,886.000	2,659,331.77	0.00	0.00	-756,963.56	1,902,368.21	0.00	1,902,368.21
23 Sep 24	SEDOL : 2516152 /LLY	921.49							
Settled	PENSERRASECURITIES / 14.43 ELI LILLY AND CO COM NPV PRICE: 921.49 BROKER COMMISSION: 14.43 OTHER CHARGES: 73.94 BROKER: PENSERRASECURITIES								
30 Sep 24	ELLINGTON FINL LLC	-123.000	1,584.80	0.00	0.00	-1,959.71	-374.91	0.00	-374.91
01 Oct 24	SEDOL : BJ7MB31 /EFC	12.89							
Pending	CABRERA CAPITAL MARKETS LLC / 0.62 ELLINGTON FINL INC COM NPV PRICE: 12.89 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ELME COMMUNITIES FORMERLY	-367.000	6,526.90	0.00	0.00	-8,875.93	-2,349.03	0.00	-2,349.03
23 Sep 24	WASHINGTON RE SH BEN INT	17.79							
Settled	SEDOL : 2942304 /ELME PENSERRASECURITIES / 1.84 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 17.79 BROKER COMMISSION: 1.84 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
20 Sep 24	EMBECTA CORPORATION COM	-240.000	3,745.09	0.00	0.00	-7,299.58	-3,554.49	0.00	-3,554.49
23 Sep 24	USD0.01 WI	15.61							
Settled	SEDOL : BMXWYR1 /EMBC PENSERRASECURITIES / 1.20 EMBECTA CORPORATIO COM USD0.01 PRICE: 15.61 BROKER COMMISSION: 1.20 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	EMPLOYERS HLDGS INC COM	-174.000	8,216.92	0.00	0.00	-6,976.58	1,240.34	0.00	1,240.34
23 Sep 24	SEDOL : B1Q1RR9 /EIG	47.23							
Settled	PENSERRASECURITIES / 0.87 EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 47.23 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	ENCORE CAP GROUP INC COM	-98.000	4,701.41	0.00	0.00	-5,883.64	-1,182.23	0.00	-1,182.23
23 Sep 24	SEDOL : 2443078 /ECPG	47.98							
Settled	PENSERRASECURITIES / 0.49 ENCORE CAPITAL GP COM USD0.01 PRICE: 47.98 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	ENERGIZER HLDGS INC NEW COM	-472.000	13,718.29	0.00	0.00	-16,173.08	-2,454.79	0.00	-2,454.79
23 Sep 24	SEDOL : BYZFPN5 /ENR	29.07							
Settled	PENSERRASECURITIES / 2.36 ENERGIZER HLDGS IN COM USD0.01 PRICE: 29.07 BROKER COMMISSION: 2.36 OTHER CHARGES: 0.39 BROKER: PENSERRASECURITIES								
20 Sep 24	ENERPAC TOOL GROUP CORP CLA	-220.000	9,221.04	0.00	0.00	-4,369.17	4,851.87	0.00	4,851.87
23 Sep 24	COM CL A COM	41.92							
Settled	SEDOL : BH3T5K7 /EPAC PENSERRASECURITIES / 1.10 ENERPAC TOOL GROUP COM USD0.20 CLASS A PRICE: 41.92 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.26 BROKER: PENSERRASECURITIES								
20 Sep 24	ENHABIT INC COM	-6,950.000	55,911.19	0.00	0.00	-155,107.15	-99,195.96	0.00	-99,195.96
23 Sep 24	SEDOL : BQFMQ93 /EHAB	8.05							
Settled	PENSERRASECURITIES / 34.75 ENHABIT INC COM USD0.01 PRICE: 8.05 BROKER COMMISSION: 34.75 OTHER CHARGES: 1.56 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

20 Sep 24	ENOVA INTL INC COM	-210.000	17,833.75	0.00	0.00	-8,176.91	9,656.84	0.00	9,656.84
23 Sep 24	SEDOL : BRYQ4L1 /ENVA	84.93							
Settled	PENSERRASECURITIES / 1.05 ENOVA INTERNATIONA COM USD0.00001 PRICE: 84.93 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.50 BROKER: PENSERRASECURITIES								
20 Sep 24	ENPRO INC	-85.000	13,543.09	0.00	0.00	-8,786.73	4,756.36	0.00	4,756.36
23 Sep 24	SEDOL : 2951292 /NPO	159.34							
Settled	PENSERRASECURITIES / 0.43 ENPRO INC PRICE: 159.34 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.38 BROKER: PENSERRASECURITIES								
20 Sep 24	ENSIGN GROUP INC COM STK	-254.000	38,316.10	0.00	0.00	-20,197.35	18,118.75	0.00	18,118.75
23 Sep 24	SEDOL : B1YWPP8 /ENSG	150.86							
Settled	PENSERRASECURITIES / 1.27 ENSIGN GROUP INC COM USD0.001 PRICE: 150.86 BROKER COMMISSION: 1.27 OTHER CHARGES: 1.07 BROKER: PENSERRASECURITIES								
30 Sep 24	ENSIGN GROUP INC COM STK	-7,621.000	1,095,983.63	0.00	0.00	-605,999.94	489,983.69	0.00	489,983.69
01 Oct 24	SEDOL : B1YWPP8 /ENSG	143.82							
Pending	CABRERA CAPITAL MARKETS LLC / 38.11 ENSIGN GROUP INC COM USD0.001 PRICE: 143.82 BROKER COMMISSION: 38.11 OTHER CHARGES: 30.48 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ENVIRI CORPORATION COM	-333.000	3,494.73	0.00	0.00	-4,921.82	-1,427.09	0.00	-1,427.09
23 Sep 24	USD1.25	10.50							
Settled	SEDOL : 2412700 /NVRI PENSERRASECURITIES / 1.67 ENVIRI CORPORATION COM USD1.25 PRICE: 10.5 BROKER COMMISSION: 1.67 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	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Equities

Common stock

United States - USD

20 Sep 24	EPLUS INC COM	-119.000	11,770.55	0.00	0.00	-5,786.75	5,983.80	0.00	5,983.80
23 Sep 24	SEDOL : 2597748 /PLUS	98.92							
Settled	PENSERRASECURITIES / 0.60 EPLUS INC COM USD0.01 PRICE: 98.92 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES								
20 Sep 24	EQTY RESDNTL EFF 5/15/02	-400.000	30,630.14	0.00	0.00	-31,098.41	-468.27	0.00	-468.27
23 Sep 24	SEDOL : 2319157 /EQR	76.58							
Settled	CABRERA CAPITAL MARKETS LLC / 1.00 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 76.58 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.86 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	EQUINIX INC COM PAR \$0.001	-100.000	87,717.31	0.00	0.00	-76,781.00	10,936.31	0.00	10,936.31
23 Sep 24	SEDOL : BVLZX12 /EQIX	877.20							
Settled	CABRERA CAPITAL MARKETS LLC / 0.25 EQUINIX INC COM USD0.001 PRICE: 877.2 BROKER COMMISSION: 0.25 OTHER CHARGES: 2.44 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ESCO TECHNOLOGIES INC	-108.000	13,500.16	0.00	0.00	-8,930.29	4,569.87	0.00	4,569.87
23 Sep 24	SEDOL : 2321583 /ESE	125.01							
Settled	PENSERRASECURITIES / 0.54 ESCO TECHNOLOGIES COM USD0.01 PRICE: 125.01 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.38 BROKER: PENSERRASECURITIES								
20 Sep 24	ESSENTIAL PROPERTIES REALTY TR	-729.000	24,854.55	0.00	0.00	-18,705.12	6,149.43	0.00	6,149.43
23 Sep 24	INC USD0.01	34.10							
Settled	SEDOL : BFFK0X2 /EPRT PENSERRASECURITIES / 3.65 ESSENTIAL PROPERTI USD0.01 PRICE: 34.1 BROKER COMMISSION: 3.65 OTHER CHARGES: 0.70 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	ESSENTIAL PROPERTIES REALTY TR	-19.000	648.73	0.00	0.00	-487.51	161.22	0.00	161.22
01 Oct 24	INC USD0.01	34.15							
Pending	SEDOL : BFFK0X2 /EPRT CABRERA CAPITAL MARKETS LLC / 0.10 ESSENTIAL PROPERTI USD0.01 PRICE: 34.15 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ESSEX PPTY TR REIT	-100.000	30,619.89	0.00	0.00	-29,383.54	1,236.35	0.00	1,236.35
23 Sep 24	SEDOL : 2316619 /ESS	306.21							
Settled	CABRERA CAPITAL MARKETS LLC / 0.25 ESSEX PROP TRUST COM USD0.0001 PRICE: 306.21 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.86 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ETHAN ALLEN INTERIORS INC COM	-130.000	4,138.43	0.00	0.00	-3,211.86	926.57	0.00	926.57
23 Sep 24	SEDOL : 2320825 /ETD	31.84							
Settled	PENSERRASECURITIES / 0.65 ETHAN ALLEN INTERS COM USD0.01 PRICE: 31.84 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
30 Sep 24	ETSY INC COM	-12.000	666.28	0.00	0.00	-646.98	19.30	0.00	19.30
01 Oct 24	SEDOL : BWTN5N1 /ETSY	55.53							
Pending	CABRERA CAPITAL MARKETS LLC / 0.06 ETSY INC USD0.001 PRICE: 55.53 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	EVERTEC INC COM	-327.000	10,795.59	0.00	0.00	-13,595.76	-2,800.17	0.00	-2,800.17
23 Sep 24	SEDOL : B7KY3Z6 /EVTC	33.02							
Settled	PENSERRASECURITIES / 1.64 EVERTEC INC USD0.01 PRICE: 33.02 BROKER COMMISSION: 1.64 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	EXTRA SPACE STORAGE INC COM	-200.000	36,080.49	0.00	0.00	-33,275.01	2,805.48	0.00	2,805.48
23 Sep 24	SEDOL : B02HWR9 /EXR	180.41							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 EXTRA SPACE STORAG COM USD0.01 PRICE: 180.41 BROKER COMMISSION: 0.50 OTHER CHARGES: 1.01 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	EXTREME NETWORKS INC COM	-491.000	7,519.45	0.00	0.00	-6,163.09	1,356.36	0.00	1,356.36
23 Sep 24	SEDOL : 2407052 /EXTR	15.32							
Settled	PENSERRASECURITIES / 2.46 EXTREME NETWORKS COM USD0.001 PRICE: 15.32 BROKER COMMISSION: 2.46 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES								
30 Sep 24	EZCORP INC CL A NON VTG CL A	-250.000	2,801.17	0.00	0.00	-1,726.51	1,074.66	0.00	1,074.66
01 Oct 24	NON VTG	11.21							
Pending	SEDOL : 2326287 /EZPW CABRERA CAPITAL MARKETS LLC / 1.25 EZCORP INC CL'A'COM NON VTG USD0.01 PRICE: 11.21 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	FABRINET COM USD0.01	-5,042.000	1,167,467.85	0.00	0.00	-539,258.91	628,208.94	0.00	628,208.94
23 Sep 24	SEDOL : B4JSZL8 /FN	231.56							
Settled	PENSERRASECURITIES / 25.21 FABRINET COM USD0.01 PRICE: 231.56 BROKER COMMISSION: 25.21 OTHER CHARGES: 32.46 BROKER: PENSERRASECURITIES								
20 Sep 24	FAIR ISAAC CORPORATION COM	-26.000	50,298.85	0.00	0.00	-11,808.94	38,489.91	0.00	38,489.91
23 Sep 24	SEDOL : 2330299 /FICO	1,934.63							
Settled	PENSERRASECURITIES / 0.13								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

FAIR ISAAC CORP COM USD0.01 PRICE: 1934.63
 BROKER COMMISSION: 0.13 OTHER CHARGES:
 1.40 BROKER: PENSERRASECURITIES

20 Sep 24	FB FINL CORP COM	-182.000	8,705.72	0.00	0.00	-7,993.42	712.30	0.00	712.30
23 Sep 24	SEDOL : BYY5Z69 /FBK	47.84							
Settled	PENSERRASECURITIES / 0.91								
	FB FINANCIAL CORP COM USD1.00 PRICE: 47.84 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	FEDERAL SIGNAL CORP COM	-304.000	27,834.98	0.00	0.00	-12,569.85	15,265.13	0.00	15,265.13
23 Sep 24	SEDOL : 2333986 /FSS	91.57							
Settled	PENSERRASECURITIES / 1.52								
	FED SIGNAL CORP COM USD1 PRICE: 91.57 BROKER COMMISSION: 1.52 OTHER CHARGES: 0.78 BROKER: PENSERRASECURITIES								
30 Sep 24	FEDERAL SIGNAL CORP COM	-6.000	560.71	0.00	0.00	-248.09	312.62	0.00	312.62
01 Oct 24	SEDOL : 2333986 /FSS	93.46							
Pending	CABRERA CAPITAL MARKETS LLC / 0.03								
	FED SIGNAL CORP COM USD1 PRICE: 93.46 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	FIRST BANCORP N C COM	-157.000	6,847.35	0.00	0.00	-6,911.09	-63.74	0.00	-63.74
23 Sep 24	SEDOL : 2351494 /FBNC	43.62							
Settled	PENSERRASECURITIES / 0.79								
	1ST BANCORP NC COM NPV PRICE: 43.62 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
20 Sep 24	FIRST BANCORP P R COM NEW	-1,036.000	21,397.98	0.00	0.00	-14,929.72	6,468.26	0.00	6,468.26
23 Sep 24	COM NEW	20.66							
Settled	SEDOL : 2296926 /FBP								
	PENSERRASECURITIES / 5.18								

◆ 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

	FIRST BANCORP P R COM USD1 PRICE: 20.66 BROKER COMMISSION: 5.18 OTHER CHARGES: 0.60 BROKER: PENSERRASECURITIES								
20 Sep 24	FIRST FINL BANCORP OHIO COM	-396.000	10,075.93	0.00	0.00	-9,794.33	281.60	0.00	281.60
23 Sep 24	SEDOL : 2352806 /FFBC	25.45							
Settled	PENSERRASECURITIES / 1.98 1ST FINL BANCORP COM NPV PRICE: 25.45 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	FIRST HAWAIIAN INC COM	-529.000	12,587.19	0.00	0.00	-14,653.11	-2,065.92	0.00	-2,065.92
23 Sep 24	SEDOL : BDC6HG1 /FHB	23.80							
Settled	PENSERRASECURITIES / 2.65 FIRST HAWAIIAN COM USD0.01 PRICE: 23.8 BROKER COMMISSION: 2.65 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
20 Sep 24	FOOT LOCKER INC COM	-317.000	8,985.11	0.00	0.00	-5,805.85	3,179.26	0.00	3,179.26
23 Sep 24	SEDOL : 2980906 /FL	28.35							
Settled	PENSERRASECURITIES / 1.59 FOOT LOCKER INC COM USD0.01 PRICE: 28.35 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	FORMFACTOR INC COM STK	-293.000	12,872.59	0.00	0.00	-11,656.15	1,216.44	0.00	1,216.44
23 Sep 24	SEDOL : 2891826 /FORM	43.94							
Settled	PENSERRASECURITIES / 1.47 FORMFACTOR INC COM USD0.001 PRICE: 43.94 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
20 Sep 24	FORTREA HLDGS INC COM	-347.000	8,291.32	0.00	0.00	-12,844.21	-4,552.89	0.00	-4,552.89
23 Sep 24	SEDOL : BRXYZ57 /FTRE	23.90							
Settled	PENSERRASECURITIES / 1.74 FORTREA HOLDINGS I COM USD0.001 PRICE: 23.9 BROKER COMMISSION: 1.74 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	FORWARD AIR CORP COM	-1,838.000	66,046.69	0.00	0.00	-169,610.77	-103,564.08	0.00	-103,564.08
23 Sep 24	SEDOL : 2510790 /FWRD	35.94							
Settled	PENSERRASECURITIES / 9.19 FORWARD AIR CORPN COM USD0.01 PRICE: 35.94 BROKER COMMISSION: 9.19 OTHER CHARGES: 1.84 BROKER: PENSERRASECURITIES								
20 Sep 24	FOUR CORNERS PPTY TR INC COM	-293.000	8,726.75	0.00	0.00	-8,103.40	623.35	0.00	623.35
23 Sep 24	SEDOL : BZ16HK0 /FCPT	29.79							
Settled	PENSERRASECURITIES / 1.47 FOUR CORNERS PPTY COM USD0.0001 PRICE: 29.79 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	FOX FACTORY HLDG CORP COM	-165.000	7,095.62	0.00	0.00	-8,263.20	-1,167.58	0.00	-1,167.58
23 Sep 24	SEDOL : BCRY5K3 /FOXF	43.01							
Settled	PENSERRASECURITIES / 0.83 FOX FACTORY HLDG COM USD0.001 PRICE: 43.01 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
20 Sep 24	FRANKLIN BSP REALTY TRUST INC	-348.000	4,713.52	0.00	0.00	-4,969.09	-255.57	0.00	-255.57
23 Sep 24	SEDOL : BN14T59 /FBRT	13.55							
Settled	PENSERRASECURITIES / 1.74 FRANKLIN BSP REALT COM USD0.01 PRICE: 13.55 BROKER COMMISSION: 1.74 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	FRANKLIN ELEC INC COM	-213.000	21,786.09	0.00	0.00	-18,468.77	3,317.32	0.00	3,317.32
23 Sep 24	SEDOL : 2350383 /FELE	102.29							
Settled	PENSERRASECURITIES / 1.07 FRANKLIN ELECTRIC COM USD0.10 PRICE: 102.29 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.61 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

20 Sep 24	FRESH DEL MONTE PRODUCE INC	-137.000	3,996.85	0.00	0.00	-3,903.28	93.57	0.00	93.57
23 Sep 24	COM STK	29.18							
Settled	SEDOL : 2118707 /FDP PENSERRASECURITIES / 0.69 FRESH DEL MONTE PR COM USD0.01 PRICE: 29.18 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	FRONTDOOR INC COM	-495.000	24,029.10	0.00	0.00	-12,053.27	11,975.83	0.00	11,975.83
23 Sep 24	SEDOL : BFYF094 /FTDR	48.55							
Settled	PENSERRASECURITIES / 2.48 FRONTDOOR INC COM USD0.01 PRICE: 48.55 BROKER COMMISSION: 2.48 OTHER CHARGES: 0.67 BROKER: PENSERRASECURITIES								
20 Sep 24	FULGENT GENETICS INC COM	-196.000	4,306.98	0.00	0.00	-13,533.82	-9,226.84	0.00	-9,226.84
23 Sep 24	SEDOL : BYQBFQ5 /FLGT	21.98							
Settled	PENSERRASECURITIES / 0.98 FULGENT GENETICS COM USD0.0001 PRICE: 21.98 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	FULLER H B CO COM	-223.000	18,150.57	0.00	0.00	-15,965.99	2,184.58	0.00	2,184.58
23 Sep 24	SEDOL : 2354664 /FUL	81.40							
Settled	PENSERRASECURITIES / 1.12 FULLER(HB)CO COM USD1 PRICE: 81.4 BROKER COMMISSION: 1.12 OTHER CHARGES: 0.51 BROKER: PENSERRASECURITIES								
20 Sep 24	FULTON FINL CORP PA COM	-741.000	13,696.99	0.00	0.00	-9,836.02	3,860.97	0.00	3,860.97
23 Sep 24	SEDOL : 2356585 /FULT	18.49							
Settled	PENSERRASECURITIES / 3.71 FULTON FINL CORP COM USD2.50 PRICE: 18.49 BROKER COMMISSION: 3.71 OTHER CHARGES: 0.39 BROKER: PENSERRASECURITIES								
20 Sep 24	GEN DIGITAL INC COM USD0.01	-1,305.000	34,548.90	0.00	0.00	-32,939.51	1,609.39	0.00	1,609.39
23 Sep 24	SEDOL : BJN4XN5 /GEN	26.48							
Settled	PENSERRASECURITIES / 6.53								

◆ 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

GEN DIGITAL INC COM USD0.01 PRICE: 26.48
 BROKER COMMISSION: 6.53 OTHER CHARGES:
 0.97 BROKER: PENSERRASECURITIES

20 Sep 24	GENTHERM INC COM NPV	-174.000	8,450.07	0.00	0.00	-14,857.58	-6,407.51	0.00	-6,407.51
23 Sep 24	SEDOL : B8JFD24 /THRM	48.57							
Settled	PENSERRASECURITIES / 0.87								
	GENTHERM INC COM NPV PRICE: 48.57 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	GENWORTH FINL INC COMMON	-2,595.000	17,840.12	0.00	0.00	-10,640.83	7,199.29	0.00	7,199.29
23 Sep 24	STOCK	6.88							
Settled	SEDOL : B011WL6 /GNW								
	PENSERRASECURITIES / 12.98 GENWORTH FINL INC COMMON STOCK PRICE: 6.88 BROKER COMMISSION: 12.98 OTHER CHARGES: 0.50 BROKER: PENSERRASECURITIES								
30 Sep 24	GEO GROUP INC(THE) COM	-205.000	2,633.14	0.00	0.00	-1,640.88	992.26	0.00	992.26
01 Oct 24	USD0.01 NEW	12.85							
Pending	SEDOL : BNLYWQ1 /GEO								
	CABRERA CAPITAL MARKETS LLC / 1.03 GEO GROUP INC COM USD0.01 NEW PRICE: 12.85 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	GETTY RLTY CORP NEW COM	-106.000	3,389.25	0.00	0.00	-3,251.46	137.79	0.00	137.79
23 Sep 24	SEDOL : 2698146 /GTY	31.98							
Settled	PENSERRASECURITIES / 0.53								
	GETTY REALTY CORP COM USD0.01 PRICE: 31.98 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	GIBALTAR INDS INC COM	-127.000	9,063.09	0.00	0.00	-7,453.77	1,609.32	0.00	1,609.32
23 Sep 24	SEDOL : 2369226 /ROCK	71.37							
Settled	PENSERRASECURITIES / 0.64								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

GIBRALTAR INDS INC COM USD0.01 PRICE: 71.37
 BROKER COMMISSION: 0.64 OTHER CHARGES:
 0.26 BROKER: PENSERRASECURITIES

20 Sep 24	G-III APPAREL GROUP LTD COM	-225.000	7,133.42	0.00	0.00	-6,076.16	1,057.26	0.00	1,057.26
23 Sep 24	SEDOL : 2369721 /GIII	31.71							
Settled	PENSERRASECURITIES / 1.13								
	G-III APPAREL GP COM USD0.01 PRICE: 31.71								
	BROKER COMMISSION: 1.13 OTHER CHARGES:								
	0.20 BROKER: PENSERRASECURITIES								
30 Sep 24	GLAUKOS CORP COM	-5.000	651.35	0.00	0.00	-272.43	378.92	0.00	378.92
01 Oct 24	SEDOL : BYMWL19 /GKOS	130.28							
Pending	CABRERA CAPITAL MARKETS LLC /								
	0.03								
	GLAUKOS CORPORATIO COM USD0.001 PRICE:								
	130.28 BROKER COMMISSION: 0.03 OTHER								
	CHARGES: 0.02 BROKER: CABRERA CAPITAL								
	MARKETS LLC								
20 Sep 24	GLOBAL NET LEASE INC COM NEW	-480.000	4,159.08	0.00	0.00	-6,316.91	-2,157.83	0.00	-2,157.83
23 Sep 24	COMN STOCK	8.67							
Settled	SEDOL : BZCFW78 /GNL								
	PENSERRASECURITIES / 2.40								
	GLOBAL NET LEASE COM USD0.01 PRICE: 8.67								
	BROKER COMMISSION: 2.40 OTHER CHARGES:								
	0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	GMS INC COM	-191.000	17,226.76	0.00	0.00	-9,938.40	7,288.36	0.00	7,288.36
23 Sep 24	SEDOL : BYY9FS3 /GMS	90.20							
Settled	PENSERRASECURITIES / 0.96								
	GMS INC COM USD0.01 PRICE: 90.2 BROKER								
	COMMISSION: 0.96 OTHER CHARGES: 0.48								
	BROKER: PENSERRASECURITIES								
30 Sep 24	GOGO INC COM	-442.000	3,171.26	0.00	0.00	-8,348.76	-5,177.50	0.00	-5,177.50
01 Oct 24	SEDOL : BB2C2R1 /GOGO	7.18							
Pending	CABRERA CAPITAL MARKETS LLC /								
	2.21								

◆ 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

GOGO INC COM USD0.0001 PRICE: 7.18 BROKER
COMMISSION: 2.21 OTHER CHARGES: 0.09
BROKER: CABRERA CAPITAL MARKETS LLC

20 Sep 24	GOLDEN ENTMT INC COM	-154.000	4,830.07	0.00	0.00	-8,051.75	-3,221.68	0.00	-3,221.68
23 Sep 24	SEDOL : BYNH8R8 /GDEN	31.37							
Settled	PENSERRASECURITIES / 0.77								
	GOLDEN ENTMT INC COM USD0.01 PRICE: 31.37 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	GOOSEHEAD INS INC COM CLA	-244.000	21,640.97	0.00	0.00	-17,082.24	4,558.73	0.00	4,558.73
23 Sep 24	COM CLA	88.70							
Settled	SEDOL : BZ2YT30 /GSHD								
	PENSERRASECURITIES / 1.22 GOOSEHEAD INS INC COM USD0.01 CL A PRICE: 88.7 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.61 BROKER: PENSERRASECURITIES								
20 Sep 24	GRANITE CONST INC COM	-246.000	19,747.10	0.00	0.00	-8,942.27	10,804.83	0.00	10,804.83
23 Sep 24	SEDOL : 2381189 /GVA	80.28							
Settled	PENSERRASECURITIES / 1.23								
	GRANITE CONST COM USD0.01 PRICE: 80.28 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.55 BROKER: PENSERRASECURITIES								
20 Sep 24	GREEN PLAINS INC COM STK	-265.000	3,520.42	0.00	0.00	-8,455.36	-4,934.94	0.00	-4,934.94
23 Sep 24	SEDOL : B11FJD6 /GPPE	13.29							
Settled	PENSERRASECURITIES / 1.33								
	GREEN PLAINS INC COM STK PRICE: 13.29 BROKER COMMISSION: 1.33 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	GREENBRIER COS INC COM STK	-130.000	6,657.76	0.00	0.00	-5,715.63	942.13	0.00	942.13
23 Sep 24	SEDOL : 2387530 /GBX	51.22							
Settled	PENSERRASECURITIES / 0.65								
	GREENBRIER COS INC COM USD0.001 PRICE: 51.22 BROKER COMMISSION: 0.65 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

20 Sep 24	GROCERY OUTLET HLDG CORP	-669.000	10,680.28	0.00	0.00	-14,199.52	-3,519.24	0.00	-3,519.24
23 Sep 24	COM	15.97							
Settled	SEDOL : BK1KWF7 /GO PENSERRASECURITIES / 3.35 GROCERY OUTLET HLD COM USD0.001 PRICE: 15.97 BROKER COMMISSION: 3.35 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	GROUP 1 AUTOMOTIVE INC COM	-73.000	27,955.66	0.00	0.00	-13,385.18	14,570.48	0.00	14,570.48
23 Sep 24	SEDOL : 2121352 /GPI	382.97							
Settled	PENSERRASECURITIES / 0.37 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 382.97 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.78 BROKER: PENSERRASECURITIES								
20 Sep 24	HA SUSTAINABLE	-108.000	3,741.55	0.00	0.00	-2,703.55	1,038.00	0.00	1,038.00
23 Sep 24	INFRASTRUCTURE CAPITAL INC	34.65							
Settled	SEDOL : B9HHD96 /HASI PENSERRASECURITIES / 0.54 HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC PRICE: 34.65 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
30 Sep 24	HAIN CELESTIAL GROUP INC COM	-385.000	3,320.52	0.00	0.00	-6,504.07	-3,183.55	0.00	-3,183.55
01 Oct 24	SEDOL : 2492337 /HAIN	8.63							
Pending	CABRERA CAPITAL MARKETS LLC / 1.93 HAIN CELESTIAL GRP COM USD0.01 PRICE: 8.63 BROKER COMMISSION: 1.93 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	HANESBRANDS INC COM STK	-1,453.000	10,134.38	0.00	0.00	-7,403.14	2,731.24	0.00	2,731.24
23 Sep 24	SEDOL : B1BJSJL9 /HBI	6.98							
Settled	PENSERRASECURITIES / 7.27 HANESBRANDS INC COM USD0.01 PRICE: 6.98 BROKER COMMISSION: 7.27 OTHER CHARGES: 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	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

30 Sep 24	HANMI FINL CORP COM NEW COM	-145.000	2,696.19	0.00	0.00	-3,523.67	-827.48	0.00	-827.48
01 Oct 24	NEW	18.60							
Pending	SEDOL : B6TPXR5 /HAF CABRERA CAPITAL MARKETS LLC / 0.73 HANMI FINANCIAL CO COM USD0.001 PRICE: 18.6 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	HARMONIC INC COM	-448.000	6,291.98	0.00	0.00	-4,562.41	1,729.57	0.00	1,729.57
23 Sep 24	SEDOL : 2510659 /HLIT	14.05							
Settled	PENSERRASECURITIES / 2.24 HARMONIC INC COM USD0.001 PRICE: 14.05 BROKER COMMISSION: 2.24 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	HARMONY BIOSCIENCES HLDGS	-359.000	14,102.91	0.00	0.00	-14,596.00	-493.09	0.00	-493.09
23 Sep 24	INC COM	39.29							
Settled	SEDOL : BKSGZN7 /HRMY PENSERRASECURITIES / 1.80 HARMONY BIOSCIENCE COM USD0.00001 PRICE: 39.29 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.40 BROKER: PENSERRASECURITIES								
20 Sep 24	HAVERTY FURNITURE COS INC	-1,845.000	50,819.10	0.00	0.00	-55,776.43	-4,957.33	0.00	-4,957.33
23 Sep 24	COM STK	27.55							
Settled	SEDOL : 2414245 /HVT PENSERRASECURITIES / 9.23 HAVERTY FURNITURE COM USD1 PRICE: 27.55 BROKER COMMISSION: 9.23 OTHER CHARGES: 1.42 BROKER: PENSERRASECURITIES								
20 Sep 24	HAWKINS INC COM	-80.000	9,711.33	0.00	0.00	-3,063.39	6,647.94	0.00	6,647.94
23 Sep 24	SEDOL : 2415594 /HWKN	121.40							
Settled	PENSERRASECURITIES / 0.40 HAWKINS INC COM USD0.05 PRICE: 121.4 BROKER COMMISSION: 0.40 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	HEALTHCARE SVCS GROUP INC	-343.000	3,891.22	0.00	0.00	-6,159.12	-2,267.90	0.00	-2,267.90
23 Sep 24	COM	11.35							
Settled	SEDOL : 2417619 /HCSG PENSERRASECURITIES / 1.72 HEALTHCARE SERVICE COM USD0.01 PRICE: 11.35 BROKER COMMISSION: 1.72 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	HEALTHPEAK OP LLC	-2,400.000	52,816.53	0.00	0.00	-68,610.85	-15,794.32	0.00	-15,794.32
23 Sep 24	SEDOL : BJBLRK3 /DOC	22.01							
Settled	CABRERA CAPITAL MARKETS LLC / 6.00 HEALTHPEAK OP LLC PRICE: 22.01 BROKER COMMISSION: 6.00 OTHER CHARGES: 1.47 BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	HEALTHSTREAM INC COM STK ISIN#	-101.000	2,912.24	0.00	0.00	-2,502.41	409.83	0.00	409.83
01 Oct 24	US42222N1037	28.84							
Pending	SEDOL : 2577870 /HSTM CABRERA CAPITAL MARKETS LLC / 0.51 HEALTHSTREAM INC COM NPV PRICE: 28.84 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	HEARTLAND EXPRESS INC COM	-551.000	6,609.05	0.00	0.00	-8,632.08	-2,023.03	0.00	-2,023.03
23 Sep 24	SEDOL : 2414018 /HTLD	12.00							
Settled	PENSERRASECURITIES / 2.76 HEARTLAND EXPRESS COM USD0.01 PRICE: 12.0 BROKER COMMISSION: 2.76 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
30 Sep 24	HEIDRICK & STRUGGLES INTL INC	-78.000	3,030.60	0.00	0.00	-3,291.06	-260.46	0.00	-260.46
01 Oct 24	COM	38.86							
Pending	SEDOL : 2413071 /HSII CABRERA CAPITAL MARKETS LLC / 0.39								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

HEIDRICK & STRUGGL COM USD0.01 PRICE: 38.86
 BROKER COMMISSION: 0.39 OTHER CHARGES:
 0.09 BROKER: CABRERA CAPITAL MARKETS LLC

20 Sep 24 23 Sep 24 Settled	HELIX ENERGY SOLUTIONS GROUP INC COM STK SEDOL : 2037062 /HLX PENSERRASECURITIES / 3.25 HELIX ENRGY SOL GR COM NPV PRICE: 10.33 BROKER COMMISSION: 3.25 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES	-650.000 10.33	6,711.06	0.00	0.00	-2,612.72	4,098.34	0.00	4,098.34
20 Sep 24 23 Sep 24 Settled	HELMERICH & PAYNE INC COM SEDOL : 2420101 /HP PENSERRASECURITIES / 2.05 HELMERICH & PAYNE COM USD0.10 PRICE: 32.62 BROKER COMMISSION: 2.05 OTHER CHARGES: 0.38 BROKER: PENSERRASECURITIES	-409.000 32.62	13,339.15	0.00	0.00	-13,381.48	-42.33	0.00	-42.33
20 Sep 24 23 Sep 24 Settled	HERITAGE FINL CORP WASH COM SEDOL : 2619880 /HFWA PENSERRASECURITIES / 0.86 HERITAGE FINANCIAL COM NPV PRICE: 22.28 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES	-171.000 22.28	3,808.91	0.00	0.00	-4,381.08	-572.17	0.00	-572.17
20 Sep 24 23 Sep 24 Settled	HERTZ GLOBAL HLDGS INC NEW COM NEW SEDOL : BNM5672 /HTZ PENSERRASECURITIES / 8.75 HERTZ GLOBAL HLDGS COM USD0.01 PRICE: 3.31 BROKER COMMISSION: 8.75 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES	-1,749.000 3.31	5,780.27	0.00	0.00	-7,127.18	-1,346.91	0.00	-1,346.91
20 Sep 24 23 Sep 24 Settled	HIGHWOODS PPTYS INC COM SEDOL : 2420640 /HIW PENSERRASECURITIES / 2.21	-441.000 33.25	14,660.63	0.00	0.00	-10,087.88	4,572.75	0.00	4,572.75

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

HIGHWOODS PROPERTI COM USD0.01 PRICE:
33.25 BROKER COMMISSION: 2.21 OTHER
CHARGES: 0.41 BROKER: PENSERRASECURITIES

20 Sep 24	HILLENBRAND INC COM STK	-289.000	7,859.13	0.00	0.00	-13,142.03	-5,282.90	0.00	-5,282.90
23 Sep 24	SEDOL : B2QGDP1 /HI	27.20							
Settled	PENSERRASECURITIES / 1.45 HILLENBRAND INC COM STK NPV PRICE: 27.2 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES								
20 Sep 24	HILLTOP HLDGS INC COM STK	-223.000	7,317.53	0.00	0.00	-7,511.75	-194.22	0.00	-194.22
23 Sep 24	SEDOL : 2365428 /HTH	32.82							
Settled	PENSERRASECURITIES / 1.12 HILLTOP HOLDINGS I COM STK USD0.01 PRICE: 32.82 BROKER COMMISSION: 1.12 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES								
20 Sep 24	HNI CORP COM	-219.000	11,452.28	0.00	0.00	-8,377.90	3,074.38	0.00	3,074.38
23 Sep 24	SEDOL : 2435246 /HNI	52.30							
Settled	PENSERRASECURITIES / 1.10 HNI CORP COM USD1 PRICE: 52.3 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
20 Sep 24	HOPE BANCORP INC COM	-488.000	6,268.18	0.00	0.00	-7,787.21	-1,519.03	0.00	-1,519.03
23 Sep 24	SEDOL : BYN87K7 /HOPE	12.85							
Settled	PENSERRASECURITIES / 2.44 HOPE BANCORP INC COM PRICE: 12.85 BROKER COMMISSION: 2.44 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	HORACE MANN EDUCATORS CORP	-197.000	6,844.56	0.00	0.00	-7,656.72	-812.16	0.00	-812.16
23 Sep 24	COM	34.75							
Settled	SEDOL : 2437112 /HMN PENSERRASECURITIES / 0.99 HORACE MANN EDUCAT COM USD0.001 PRICE: 34.75 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.20 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

20 Sep 24	HUB GROUP INC CL A CL A	-278.000	12,691.73	0.00	0.00	-10,928.54	1,763.19	0.00	1,763.19
23 Sep 24	SEDOL : 2407632 /HUBG	45.66							
Settled	PENSERRASECURITIES / 1.39 HUB GROUP INC CL'A' COM USD0.01 PRICE: 45.66 BROKER COMMISSION: 1.39 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
20 Sep 24	IAC INC COM NEW	-181.000	9,837.97	0.00	0.00	-10,017.21	-179.24	0.00	-179.24
23 Sep 24	SEDOL : BNDYF48 /IAC	54.36							
Settled	PENSERRASECURITIES / 0.91 IAC INC PRICE: 54.36 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
20 Sep 24	ICHOR HOLDINGS LTD COM	-112.000	3,078.23	0.00	0.00	-4,299.57	-1,221.34	0.00	-1,221.34
23 Sep 24	USD0.0001	27.49							
Settled	SEDOL : BD2B5Y0 /ICHR PENSERRASECURITIES / 0.56 ICHOR HOLDINGS LTD COM USD0.0001 PRICE: 27.49 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	INARI MED INC COM	-436.000	19,041.77	0.00	0.00	-20,921.46	-1,879.69	0.00	-1,879.69
23 Sep 24	SEDOL : BLDRF10 /NARI	43.68							
Settled	PENSERRASECURITIES / 2.18 INARI MEDICAL INC COM USD0.001 PRICE: 43.68 BROKER COMMISSION: 2.18 OTHER CHARGES: 0.53 BROKER: PENSERRASECURITIES								
20 Sep 24	INCYTE CORP COM	-1,855.000	121,935.02	0.00	0.00	-131,535.48	-9,600.46	0.00	-9,600.46
23 Sep 24	SEDOL : 2471950 /INCY	65.74							
Settled	PENSERRASECURITIES / 9.28 INCYTE CORP COM USD0.001 PRICE: 65.74 BROKER COMMISSION: 9.28 OTHER CHARGES: 3.40 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

20 Sep 24	INDEPENDENT BK CORP MASS COM	-175.000	10,602.07	0.00	0.00	-14,624.03	-4,021.96	0.00	-4,021.96
23 Sep 24	COM STK USD0.01	60.59							
Settled	SEDOL : 2447821 /INDB PENSERRASECURITIES / 0.88 IND BANK CORP MASS COM USD0.01 PRICE: 60.59 BROKER COMMISSION: 0.88 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	INDEPENDENT BK GROUP INC COM	-143.000	8,411.73	0.00	0.00	-10,532.20	-2,120.47	0.00	-2,120.47
23 Sep 24	SEDOL : B9M9ZZ7 /IBTX	58.83							
Settled	PENSERRASECURITIES / 0.72 INDEPENDENT BANK G COM USD0.01 PRICE: 58.83 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	INNOSPEC INC COM STK	-103.000	11,528.97	0.00	0.00	-9,634.47	1,894.50	0.00	1,894.50
23 Sep 24	SEDOL : 2245597 /IOSP	111.94							
Settled	PENSERRASECURITIES / 0.52 INNOSPEC INC COM USD0.01 PRICE: 111.94 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES								
20 Sep 24	INNOVATIVE INDL PPTYS INC	-118.000	15,918.34	0.00	0.00	-23,163.88	-7,245.54	0.00	-7,245.54
23 Sep 24	SEDOL : BD0NN55 /IIPR	134.91							
Settled	PENSERRASECURITIES / 0.59 INNOVATIVE INDL PP COM USD0.001 PRICE: 134.91 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.45 BROKER: PENSERRASECURITIES								
30 Sep 24	INNOVEX INTERNATIONAL INC COM	-143.000	2,098.46	0.00	0.00	-3,389.48	-1,291.02	0.00	-1,291.02
01 Oct 24	NPV	14.68							
Pending	SEDOL : BSPRSL8 /INVX CABRERA CAPITAL MARKETS LLC / 0.72 INNOVEX INTERNATIO COM USD0.01 PRICE: 14.68 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	INNOVIVA INC COM	-216.000	4,180.56	0.00	0.00	-3,490.78	689.78	0.00	689.78
23 Sep 24	SEDOL : BDDXF67 /INVA	19.36							
Settled	PENSERRASECURITIES / 1.08 INNOVIVA INC COM USD0.01 PRICE: 19.36 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	INSIGHT ENTERPRISES INC COM	-68.000	14,540.37	0.00	0.00	-7,006.77	7,533.60	0.00	7,533.60
23 Sep 24	SEDOL : 2475060 /NSIT	213.84							
Settled	PENSERRASECURITIES / 0.34 INSIGHT ENTERPRISE COM USD0.01 PRICE: 213.84 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.41 BROKER: PENSERRASECURITIES								
30 Sep 24	INSIGHT ENTERPRISES INC COM	-3.000	646.13	0.00	0.00	-309.12	337.01	0.00	337.01
01 Oct 24	SEDOL : 2475060 /NSIT	215.39							
Pending	CABRERA CAPITAL MARKETS LLC / 0.02 INSIGHT ENTERPRISE COM USD0.01 PRICE: 215.39 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	INSPIRE MED SYS INC COM	-3.000	633.11	0.00	0.00	-638.56	-5.45	0.00	-5.45
01 Oct 24	SEDOL : BDT5KT5 /INSP	211.05							
Pending	CABRERA CAPITAL MARKETS LLC / 0.02 INSPIRE MEDICAL SY COM USD0.001 PRICE: 211.05 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	INSTALLED BLDG PRODS INC COM	-121.000	28,940.57	0.00	0.00	-13,298.10	15,642.47	0.00	15,642.47
23 Sep 24	SEDOL : BJSP4C9 /IBP	239.19							
Settled	PENSERRASECURITIES / 0.61 INSTALLED BUILDING COM USD0.01 PRICE: 239.19 BROKER COMMISSION: 0.61 OTHER CHARGES: 0.81 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	INSTALLED BLDG PRODS INC COM	-3.000	738.76	0.00	0.00	-329.70	409.06	0.00	409.06
01 Oct 24	SEDOL : BJSP4C9 /IBP	246.27							
Pending	CABRERA CAPITAL MARKETS LLC / 0.02 INSTALLED BUILDING COM USD0.01 PRICE: 246.27 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	INSTEEL INDS INC COM	-87.000	2,704.31	0.00	0.00	-3,293.24	-588.93	0.00	-588.93
01 Oct 24	SEDOL : 2325875 /IIIN	31.09							
Pending	CABRERA CAPITAL MARKETS LLC / 0.44 INSTEEL INDS INC COM NPV PRICE: 31.09 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	INTEGER HLDGS CORP COM	-136.000	17,587.71	0.00	0.00	-11,103.63	6,484.08	0.00	6,484.08
23 Sep 24	SEDOL : BD06LM7 /ITGR	129.33							
Settled	PENSERRASECURITIES / 0.68 INTEGER HOLDINGS C COM NPV PRICE: 129.33 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.49 BROKER: PENSERRASECURITIES								
20 Sep 24	INTEGRA LIFESCINCES HLDG	-533.000	9,271.27	0.00	0.00	-15,731.49	-6,460.22	0.00	-6,460.22
23 Sep 24	CORP COM DESP	17.40							
Settled	SEDOL : 2248693 /IART PENSERRASECURITIES / 2.67 INTEGRA LIFESCI HL COM STK USD0.01 PRICE: 17.4 BROKER COMMISSION: 2.67 OTHER CHARGES: 0.26 BROKER: PENSERRASECURITIES								
20 Sep 24	INTERDIGITAL INC COM	-105.000	14,546.81	0.00	0.00	-7,065.98	7,480.83	0.00	7,480.83
23 Sep 24	SEDOL : 2465737 /IDCC	138.55							
Settled	PENSERRASECURITIES / 0.53 INTERDIGITAL INC COM STK USD0.01 PRICE: 138.55 BROKER COMMISSION: 0.53 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	INTERFACE INC COM	-235.000	4,456.64	0.00	0.00	-3,266.99	1,189.65	0.00	1,189.65
23 Sep 24	SEDOL : B86V808 /TILE	18.97							
Settled	PENSERRASECURITIES / 1.18 INTERFACE INC COM PRICE: 18.97 BROKER COMMISSION: 1.18 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
20 Sep 24	INTERPARFUMS INC	-75.000	8,961.12	0.00	0.00	-7,159.66	1,801.46	0.00	1,801.46
23 Sep 24	SEDOL : 2473150 /IPAR	119.49							
Settled	PENSERRASECURITIES / 0.38 INTER PARFUMS INC COM USD0.001 PRICE: 119.49 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	INVITATION HOMES INC COM	-500.000	18,018.24	0.00	0.00	-19,051.93	-1,033.69	0.00	-1,033.69
23 Sep 24	SEDOL : BD81GW9 /INVH	36.04							
Settled	CABRERA CAPITAL MARKETS LLC / 1.25 INVITATION HOMES I COM USD0.01 PRICE: 36.04 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.51 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	IRON MTN INC NEW COM	-300.000	34,606.28	0.00	0.00	-15,413.31	19,192.97	0.00	19,192.97
23 Sep 24	SEDOL : BVFTF03 /IRM	115.36							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 IRON MTN INC NEW COM NPV PRICE: 115.36 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.97 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	IRON MTN INC NEW COM	-100.000	11,536.00	0.00	0.00	-5,137.77	6,398.23	0.00	6,398.23
23 Sep 24	SEDOL : BVFTF03 /IRM	115.360001							
Settled	STATE STREET BANK AND TRUST CO. IRON MTN INC NEW COM NPV PRICE: 115.36 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	IRONWOOD PHARMACEUTICALS	-765.000	3,285.57	0.00	0.00	-8,766.09	-5,480.52	0.00	-5,480.52
23 Sep 24	INC COM CLA	4.30							
Settled	SEDOL : B3MZ6K5 /IRWD PENSERRASECURITIES / 3.83 IRONWOOD PHARMACEU COM CLA USD0.001 PRICE: 4.3 BROKER COMMISSION: 3.83 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	ITRON INC COM STK NPV	-314.000	33,664.57	0.00	0.00	-19,489.02	14,175.55	0.00	14,175.55
23 Sep 24	SEDOL : 2471949 /ITRI	107.22							
Settled	PENSERRASECURITIES / 1.57 ITRON INC COM NPV PRICE: 107.22 BROKER COMMISSION: 1.57 OTHER CHARGES: 0.94 BROKER: PENSERRASECURITIES								
20 Sep 24	J & J SNACK FOODS CORP COM	-61.000	10,252.89	0.00	0.00	-9,384.08	868.81	0.00	868.81
23 Sep 24	STK NPV	168.09							
Settled	SEDOL : 2469171 /JJSF PENSERRASECURITIES / 0.31 J & J SNACK FOODS COM NPV PRICE: 168.09 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	JABIL INC COM USD0.001	-483.000	55,038.72	0.00	0.00	-28,812.40	26,226.32	0.00	26,226.32
23 Sep 24	SEDOL : 2471789 /JBL	113.96							
Settled	PENSERRASECURITIES / 2.42 JABIL INC COM USD0.001 PRICE: 113.96 BROKER COMMISSION: 2.42 OTHER CHARGES: 1.54 BROKER: PENSERRASECURITIES								
20 Sep 24	JACK IN THE BOX INC COM	-117.000	5,165.98	0.00	0.00	-10,239.95	-5,073.97	0.00	-5,073.97
23 Sep 24	SEDOL : 2344922 /JACK	44.16							
Settled	PENSERRASECURITIES / 0.59 JACK IN THE BOX COM STK USD0.01 PRICE: 44.16 BROKER COMMISSION: 0.59 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>		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

30 Sep 24	JACKSON FINANCIAL INC CL A COM	-8.000	729.77	0.00	0.00	-336.02	393.75	0.00	393.75
01 Oct 24	SEDOL : BMFX6P4 /JXN	91.23							
Pending	CABRERA CAPITAL MARKETS LLC / 0.04 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 91.23 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	JETBLUE AWYS CORP COM	-7,047.000	40,272.47	0.00	0.00	-35,058.83	5,213.64	0.00	5,213.64
23 Sep 24	SEDOL : 2852760 /JBLU	5.72							
Settled	PENSERRASECURITIES / 35.24 JETBLUE AIRWAYS CO COM USD0.01 PRICE: 5.72 BROKER COMMISSION: 35.24 OTHER CHARGES: 1.13 BROKER: PENSERRASECURITIES								
20 Sep 24	JOHN BEAN TECHNOLOGIES CORP	-131.000	11,946.20	0.00	0.00	-17,717.62	-5,771.42	0.00	-5,771.42
23 Sep 24	COM STK	91.20							
Settled	SEDOL : B3BRJZ8 /JBT PENSERRASECURITIES / 0.66 JOHN BEAN TECH COR COM USD0.01 PRICE: 91.2 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES								
20 Sep 24	KAISER ALUM CORP COM PAR \$0.01	-64.000	4,490.43	0.00	0.00	-6,188.57	-1,698.14	0.00	-1,698.14
23 Sep 24	COM PAR \$0.01	70.17							
Settled	SEDOL : B15CJ33 /KALU PENSERRASECURITIES / 0.32 KAISER ALUMINUM CO COM USD0.01 PRICE: 70.17 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
30 Sep 24	KELLY SERVICES INC CL A COM	-129.000	2,761.16	0.00	0.00	-2,360.58	400.58	0.00	400.58
01 Oct 24	SEDOL : 2487117 /KELYA	21.41							
Pending	CABRERA CAPITAL MARKETS LLC / 0.65								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

KELLY SERVICES INC CLASS'A'NON-VTG USD1
 PRICE: 21.41 BROKER COMMISSION: 0.65 OTHER
 CHARGES: 0.08 BROKER: CABRERA CAPITAL
 MARKETS LLC

20 Sep 24	KENNAMETAL INC CAP	-432.000	11,108.57	0.00	0.00	-10,714.98	393.59	0.00	393.59
23 Sep 24	SEDOL : 2488121 /KMT	25.72							
Settled	PENSERRASECURITIES / 2.16 KENNAMETAL INC CAP USD1.25 PRICE: 25.72 BROKER COMMISSION: 2.16 OTHER CHARGES: 0.31 BROKER: PENSERRASECURITIES								
20 Sep 24	KENNEDY-WILSON HLDGS INC COM	-317.000	3,453.61	0.00	0.00	-5,172.33	-1,718.72	0.00	-1,718.72
23 Sep 24	SEDOL : B298495 /KW	10.90							
Settled	PENSERRASECURITIES / 1.59 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 10.9 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	KKR REAL ESTATE FIN TR INC COM	-241.000	3,037.71	0.00	0.00	-4,879.95	-1,842.24	0.00	-1,842.24
23 Sep 24	SEDOL : BF0YMC2 /KREF	12.61							
Settled	PENSERRASECURITIES / 1.21 KKR REAL ESTATE FI COM USD0.01 PRICE: 12.61 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	KNOWLES CORP COM	-552.000	9,668.01	0.00	0.00	-11,341.37	-1,673.36	0.00	-1,673.36
23 Sep 24	SEDOL : BJTD9L6 /KN	17.52							
Settled	PENSERRASECURITIES / 2.76 KNOWLES CORP COM USD1.0 PRICE: 17.52 BROKER COMMISSION: 2.76 OTHER CHARGES: 0.27 BROKER: PENSERRASECURITIES								
20 Sep 24	KOHL'S CORP COM	-423.000	7,899.30	0.00	0.00	-8,724.37	-825.07	0.00	-825.07
23 Sep 24	SEDOL : 2496113 /KSS	18.68							
Settled	PENSERRASECURITIES / 2.12 KOHL'S CORPORATION COM USD0.01 PRICE: 18.68 BROKER COMMISSION: 2.12 OTHER CHARGES: 0.22 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

20 Sep 24	KONTOOR BRANDS INC COM NPV	-150.000	11,806.92	0.00	0.00	-7,100.86	4,706.06	0.00	4,706.06
23 Sep 24	WI	78.72							
Settled	SEDOL : BJTJGC4 /KTB PENSERRASECURITIES / 0.75 KONTOOR BRANDS INC COM NPV PRICE: 78.72 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES								
20 Sep 24	KOPPERS HLDGS INC COM	-222.000	8,103.88	0.00	0.00	-6,767.34	1,336.54	0.00	1,336.54
23 Sep 24	SEDOL : B0X46B1 /KOP	36.51							
Settled	PENSERRASECURITIES / 1.11 KOPPERS HLDGS INC COM STK USD0.01 PRICE: 36.51 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	KORN FERRY COM	-141.000	10,547.20	0.00	0.00	-9,531.47	1,015.73	0.00	1,015.73
23 Sep 24	SEDOL : 2386849 /KFY	74.81							
Settled	PENSERRASECURITIES / 0.71 KORN FERRY COM PRICE: 74.81 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	KRYSTAL BIOTECH INC COM	-45.000	8,287.18	0.00	0.00	-7,867.13	420.05	0.00	420.05
23 Sep 24	SEDOL : BD6JX35 /KRY5	184.17							
Settled	PENSERRASECURITIES / 0.23 KRYSTAL BIOTECH IN COM USD0.00001 PRICE: 184.17 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	KULICKE & SOFFA INDS INC COM	-360.000	14,959.38	0.00	0.00	-19,218.68	-4,259.30	0.00	-4,259.30
23 Sep 24	SEDOL : 2498001 /KLIC	41.56							
Settled	PENSERRASECURITIES / 1.80 KULICKE&SOFFA INDS COM NPV PRICE: 41.56 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.42 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	LA Z BOY INC COM	-257.000	11,165.04	0.00	0.00	-8,321.81	2,843.23	0.00	2,843.23
23 Sep 24	SEDOL : 2508405 /LZB	43.45							
Settled	PENSERRASECURITIES / 1.29 LA-Z-BOY INC COM USD1 PRICE: 43.45 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
20 Sep 24	LAKELAND FINL CORP COM STK	-106.000	7,127.77	0.00	0.00	-8,165.93	-1,038.16	0.00	-1,038.16
23 Sep 24	SEDOL : 2537528 /LKFN	67.25							
Settled	PENSERRASECURITIES / 0.53 LAKELAND FINANCIAL COM NPV PRICE: 67.25 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
20 Sep 24	LCI INDUSTRIES COM	-105.000	12,689.41	0.00	0.00	-14,729.41	-2,040.00	0.00	-2,040.00
23 Sep 24	SEDOL : BYQ44Y5 /LCII	120.86							
Settled	PENSERRASECURITIES / 0.53 LCI INDUSTRIES COM USD0.01 PRICE: 120.86 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
20 Sep 24	LEGGETT & PLATT INC COM	-543.000	7,153.82	0.00	0.00	-6,562.15	591.67	0.00	591.67
23 Sep 24	SEDOL : 2510682 /LEG	13.18							
Settled	PENSERRASECURITIES / 2.72 LEGGETT & PLATT IN COM USD0.01 PRICE: 13.18 BROKER COMMISSION: 2.72 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
30 Sep 24	LEMAITRE VASCULAR INC COM STK	-23.000	2,136.29	0.00	0.00	-1,074.75	1,061.54	0.00	1,061.54
01 Oct 24	SEDOL : B1G6TJ0 /LMAT	92.89							
Pending	CABRERA CAPITAL MARKETS LLC / 0.12 LEMAITRE VASCULAR COM STK USD0.01 PRICE: 92.89 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								

Accounting Statements

Account number ILFRAL

01 Jul 24 - 30 Sep 24

IL FIREFIGHTERS PENSION ALL

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◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	LENNAR CORP CL A CL A	-257.000	46,820.23	0.00	0.00	-26,579.35	20,240.88	0.00	20,240.88
23 Sep 24	SEDOL : 2511920 /LEN	182.19							
Settled	PENSERRASECURITIES / 1.29 LENNAR CORP COM USD0.10 CLASS A PRICE: 182.19 BROKER COMMISSION: 1.29 OTHER CHARGES: 1.31 BROKER: PENSERRASECURITIES								
30 Sep 24	LESLIES INC COM	-792.000	2,498.69	0.00	0.00	-10,182.72	-7,684.03	0.00	-7,684.03
01 Oct 24	SEDOL : BNG3RZ7 /LESL	3.16							
Pending	CABRERA CAPITAL MARKETS LLC / 3.96 LESLIES INC COM USD0.001 PRICE: 3.16 BROKER COMMISSION: 3.96 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	LGI HOMES INC COM	-62.000	7,360.12	0.00	0.00	-8,162.06	-801.94	0.00	-801.94
23 Sep 24	SEDOL : BG3G1B4 /LGIH	118.72							
Settled	PENSERRASECURITIES / 0.31 LGI HOMES INC COM USD0.01 PRICE: 118.72 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES								
20 Sep 24	LINCOLN NATL CORP COM	-688.000	21,963.78	0.00	0.00	-17,911.06	4,052.72	0.00	4,052.72
23 Sep 24	SEDOL : 2516378 /LNC	31.93							
Settled	PENSERRASECURITIES / 3.44 LINCOLN NATL CORP COM NPV PRICE: 31.93 BROKER COMMISSION: 3.44 OTHER CHARGES: 0.62 BROKER: PENSERRASECURITIES								
30 Sep 24	LINCOLN NATL CORP COM	-18.000	567.07	0.00	0.00	-468.60	98.47	0.00	98.47
01 Oct 24	SEDOL : 2516378 /LNC	31.51							
Pending	CABRERA CAPITAL MARKETS LLC / 0.09 LINCOLN NATL CORP COM NPV PRICE: 31.51 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	LINDSAY CORPORATION COM	-67.000	8,267.90	0.00	0.00	-9,290.52	-1,022.62	0.00	-1,022.62
23 Sep 24	SEDOL : 2516613 /LNN	123.41							
Settled	PENSERRASECURITIES / 0.34 LINDSAY CORPORATION COM PRICE: 123.41 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
30 Sep 24	LIQUIDITY SVCS INC COM STK	-90.000	2,051.49	0.00	0.00	-1,693.32	358.17	0.00	358.17
01 Oct 24	SEDOL : B0ZN8Z4 /LQDT	22.80							
Pending	CABRERA CAPITAL MARKETS LLC / 0.45 LIQUIDITY SVCS INC COM STK USD0.001 PRICE: 22.8 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	LIVERAMP HOLDINGS INC	-219.000	5,690.55	0.00	0.00	-5,761.98	-71.43	0.00	-71.43
23 Sep 24	SEDOL : BGLN838 /RAMP	25.99							
Settled	PENSERRASECURITIES / 1.10 LIVERAMP HOLDINGS INC PRICE: 25.99 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
20 Sep 24	LTC PPTYS INC COM	-186.000	6,694.88	0.00	0.00	-6,670.79	24.09	0.00	24.09
23 Sep 24	SEDOL : 2498788 /LTC	36.00							
Settled	PENSERRASECURITIES / 0.93 LTC PROPERTIES INC COM USD0.01 PRICE: 36.0 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
20 Sep 24	LUMEN TECHNOLOGIES INC	-4,908.000	32,661.83	0.00	0.00	-12,116.01	20,545.82	0.00	20,545.82
23 Sep 24	SEDOL : BMDH249 /LUMN	6.66							
Settled	PENSERRASECURITIES / 24.54 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 6.66 BROKER COMMISSION: 24.54 OTHER CHARGES: 0.91 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

30 Sep 24	LUMEN TECHNOLOGIES INC	-109.000	773.32	0.00	0.00	-269.08	504.24	0.00	504.24
01 Oct 24	SEDOL : BMDH249 /LUMN	7.10							
Pending	CABRERA CAPITAL MARKETS LLC / 0.55 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 7.1 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	LXP INDUSTRIAL TRUST COM	-1,227.000	12,398.48	0.00	0.00	-16,989.14	-4,590.66	0.00	-4,590.66
23 Sep 24	USD0.0001	10.11							
Settled	SEDOL : 2139151 /LXP PENSERRASECURITIES / 6.14 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 10.11 BROKER COMMISSION: 6.14 OTHER CHARGES: 0.35 BROKER: PENSERRASECURITIES								
20 Sep 24	M / I HOMES INC	-162.000	27,470.38	0.00	0.00	-8,705.06	18,765.32	0.00	18,765.32
23 Sep 24	SEDOL : 2549385 /MHO	169.58							
Settled	PENSERRASECURITIES / 0.81 M/I HOME INC COM USD0.01 PRICE: 169.58 BROKER COMMISSION: 0.81 OTHER CHARGES: 0.77 BROKER: PENSERRASECURITIES								
20 Sep 24	MACERICH CO REIT	-869.000	15,333.07	0.00	0.00	-9,873.40	5,459.67	0.00	5,459.67
23 Sep 24	SEDOL : 2543967 /MAC	17.65							
Settled	PENSERRASECURITIES / 4.35 MACERICH CO REIT USD 0.01 PRICE: 17.65 BROKER COMMISSION: 4.35 OTHER CHARGES: 0.43 BROKER: PENSERRASECURITIES								
20 Sep 24	MADISON SQUARE GARDEN	-69.000	14,283.63	0.00	0.00	-14,652.20	-368.57	0.00	-368.57
23 Sep 24	SPORTS CORP	207.02							
Settled	SEDOL : BYQCZ35 /MSGs PENSERRASECURITIES / 0.35 MADISON SQUARE GARDEN SPORTS CORP PRICE: 207.02 BROKER COMMISSION: 0.35 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

30 Sep 24	MARA HOLDINGS INC COM	-32.000	518.86	0.00	0.00	-635.78	-116.92	0.00	-116.92
01 Oct 24	USD0.0001	16.22							
Pending	SEDOL : BLR7B52 /MARA CABRERA CAPITAL MARKETS LLC / 0.16 MARA HOLDINGS INC COM USD0.0001 PRICE: 16.22 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MARCUS & MILLICHAP INC COM	-95.000	3,782.31	0.00	0.00	-4,327.89	-545.58	0.00	-545.58
23 Sep 24	SEDOL : BFWGXV2 /MMI	39.82							
Settled	PENSERRASECURITIES / 0.48 MARCUS & MILLICHAP COM USD0.0001 PRICE: 39.82 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	MARINEMAX INC COM	-173.000	6,169.86	0.00	0.00	-7,774.31	-1,604.45	0.00	-1,604.45
23 Sep 24	SEDOL : 2250353 /HZO	35.67							
Settled	PENSERRASECURITIES / 0.87 MARINEMAX INC COM STK USD0.001 PRICE: 35.67 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	MARTEN TRANS LTD COM	-237.000	4,091.68	0.00	0.00	-3,984.66	107.02	0.00	107.02
23 Sep 24	SEDOL : 2568357 /MRTN	17.27							
Settled	PENSERRASECURITIES / 1.19 MARTEN TRANSPORT COM USD0.01 PRICE: 17.27 BROKER COMMISSION: 1.19 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	MASTERBRAND INC COM	-522.000	9,847.25	0.00	0.00	-4,840.76	5,006.49	0.00	5,006.49
23 Sep 24	SEDOL : BPDJN76 /MBC	18.87							
Settled	PENSERRASECURITIES / 2.61 MASTERBRAND INC COM USD0.01 PRICE: 18.87 BROKER COMMISSION: 2.61 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	MATERION CORP COM	-84.000	9,077.20	0.00	0.00	-7,221.21	1,855.99	0.00	1,855.99
23 Sep 24	SEDOL : 2149622 /MTRN	108.07							
Settled	PENSERRASECURITIES / 0.42 MATERION CORP COM NPV PRICE: 108.07 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.26 BROKER: PENSERRASECURITIES								
20 Sep 24	MATIV HOLDINGS INC	-227.000	4,087.01	0.00	0.00	-7,137.39	-3,050.38	0.00	-3,050.38
23 Sep 24	SEDOL : 2782038 /MATV	18.01							
Settled	PENSERRASECURITIES / 1.14 MATIV HOLDINGS INC PRICE: 18.01 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	MATSON INC COM	-222.000	29,905.89	0.00	0.00	-19,492.67	10,413.22	0.00	10,413.22
23 Sep 24	SEDOL : B8GNC91 /MATX	134.72							
Settled	PENSERRASECURITIES / 1.11 MATSON INC COM NPV PRICE: 134.72 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.84 BROKER: PENSERRASECURITIES								
20 Sep 24	MATTHEWS INTL CORP CL A CL A	-143.000	3,339.66	0.00	0.00	-4,900.69	-1,561.03	0.00	-1,561.03
23 Sep 24	SEDOL : 2568090 /MATW	23.36							
Settled	PENSERRASECURITIES / 0.72 MATTHEWS INTL CORP CLASS'A'COM USD1 PRICE: 23.36 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	MAXLINEAR INC COMMON STOCK	-213.000	2,965.93	0.00	0.00	-11,756.76	-8,790.83	0.00	-8,790.83
23 Sep 24	SEDOL : B3RDWC8 /MXL	13.93							
Settled	PENSERRASECURITIES / 1.07 MAXLINEAR INC COMMON STOCK PRICE: 13.93 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	MEDICAL PPTYS TR INC COM REIT	-2,542.000	14,628.80	0.00	0.00	-11,197.51	3,431.29	0.00	3,431.29
23 Sep 24	SEDOL : B0JL5L9 /MPW	5.76							
Settled	PENSERRASECURITIES / 12.71								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

MED PPTYS TR INC REIT PRICE: 5.76 BROKER
 COMMISSION: 12.71 OTHER CHARGES: 0.41
 BROKER: PENSERRASECURITIES

20 Sep 24 23 Sep 24 Settled	MEDTRONIC PLC COMMON STOCK STOCK SEDOL : BTN1Y11 /MDT PENSERRASECURITIES / 12.61 MEDTRONIC PLC COMMON STOCK PRICE: 89.34 BROKER COMMISSION: 12.61 OTHER CHARGES: 6.27 BROKER: PENSERRASECURITIES	-2,521.000 89.34	225,207.26	0.00	0.00	-268,940.43	-43,733.17	0.00	-43,733.17
20 Sep 24 23 Sep 24 Settled	MERCER INTL INC COM SH BEN INT SEDOL : 2053024 /MERC PENSERRASECURITIES / 31.31 MERCER INTL INC COM STK USD1 PRICE: 6.3 BROKER COMMISSION: 31.31 OTHER CHARGES: 1.10 BROKER: PENSERRASECURITIES	-6,262.000 6.30	39,418.19	0.00	0.00	-73,954.91	-34,536.72	0.00	-34,536.72
20 Sep 24 23 Sep 24 Settled	MERCURY GEN CORP NEW COM SEDOL : 2578464 /MCY PENSERRASECURITIES / 0.56 MERCURY GENERAL CP COM NPV PRICE: 60.05 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES	-111.000 60.05	6,664.80	0.00	0.00	-3,574.68	3,090.12	0.00	3,090.12
20 Sep 24 23 Sep 24 Settled	MERCURY SYSTEMS INC SEDOL : 2144047 /MRCY PENSERRASECURITIES / 2.26 MERCURY SYSTEMS INC PRICE: 35.9 BROKER COMMISSION: 2.26 OTHER CHARGES: 0.46 BROKER: PENSERRASECURITIES	-451.000 35.90	16,188.18	0.00	0.00	-16,896.38	-708.20	0.00	-708.20
20 Sep 24 23 Sep 24 Settled	MERIT MED SYS INC COM SEDOL : 2580555 /MMSI PENSERRASECURITIES / 1.15 MERIT MEDICAL SYST COM NPV PRICE: 99.56 BROKER COMMISSION: 1.15 OTHER CHARGES: 0.64 BROKER: PENSERRASECURITIES	-229.000 99.56	22,797.45	0.00	0.00	-14,267.64	8,529.81	0.00	8,529.81

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	MERIT MED SYS INC COM	-6.000	592.93	0.00	0.00	-373.82	219.11	0.00	219.11
01 Oct 24	SEDOL : 2580555 /MMSI	98.83							
Pending	CABRERA CAPITAL MARKETS LLC / 0.03 MERIT MEDICAL SYST COM NPV PRICE: 98.83 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MERITAGE HOMES CORP COM	-183.000	37,207.43	0.00	0.00	-18,662.59	18,544.84	0.00	18,544.84
23 Sep 24	SEDOL : 2601326 /MTH	203.33							
Settled	PENSERRASECURITIES / 0.92 MERITAGE CORP COM USD0.01 PRICE: 203.33 BROKER COMMISSION: 0.92 OTHER CHARGES: 1.04 BROKER: PENSERRASECURITIES								
30 Sep 24	MERITAGE HOMES CORP COM	-4.000	820.23	0.00	0.00	-407.93	412.30	0.00	412.30
01 Oct 24	SEDOL : 2601326 /MTH	205.07							
Pending	CABRERA CAPITAL MARKETS LLC / 0.02 MERITAGE CORP COM USD0.01 PRICE: 205.07 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	META FINL GROUP INC COM	-145.000	9,763.29	0.00	0.00	-8,261.78	1,501.51	0.00	1,501.51
23 Sep 24	SEDOL : 2420316 /CASH	67.34							
Settled	PENSERRASECURITIES / 0.73 PATHWARD FINANCIAL COM USD0.01 PRICE: 67.34 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
20 Sep 24	METALLUS INC	-270.000	4,075.53	0.00	0.00	-4,174.38	-98.85	0.00	-98.85
23 Sep 24	SEDOL : BNBPMX1 /MTUS	15.10							
Settled	PENSERRASECURITIES / 1.35 METALLUS INC PRICE: 15.1 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.12 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

20 Sep 24	MGE ENERGY INC COM .	-151.000	13,810.82	0.00	0.00	-11,339.35	2,471.47	0.00	2,471.47
23 Sep 24	SEDOL : 2554163 /MGEE	91.47							
Settled	PENSERRASECURITIES / 0.76 MGE ENERGY INC COM USD1 PRICE: 91.47 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.39 BROKER: PENSERRASECURITIES								
20 Sep 24	MGP INGREDIENTS INC NEW COM	-275.000	23,053.97	0.00	0.00	-24,143.01	-1,089.04	0.00	-1,089.04
23 Sep 24	SEDOL : B6ZJTH3 /MGPI	83.84							
Settled	PENSERRASECURITIES / 1.38 MGP INGREDIENTS COM NPV PRICE: 83.84 BROKER COMMISSION: 1.38 OTHER CHARGES: 0.65 BROKER: PENSERRASECURITIES								
20 Sep 24	MIDDLESEX WTR CO COM	-75.000	4,881.98	0.00	0.00	-7,669.83	-2,787.85	0.00	-2,787.85
23 Sep 24	SEDOL : 2589466 /MSEX	65.10							
Settled	PENSERRASECURITIES / 0.38 MIDDLESEX WATER CO COM NPV PRICE: 65.1 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	MILLERKNOLL INC COM STK	-542.000	12,731.22	0.00	0.00	-9,705.56	3,025.66	0.00	3,025.66
23 Sep 24	USD0.20	23.495							
Settled	SEDOL : 2594222 /MLKN PENSERRASECURITIES / 2.71 MILLERKNOLL INC COM STK USD0.20 PRICE: 23.495 BROKER COMMISSION: 2.71 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
20 Sep 24	MINERALS TECHNOLOGIES INC	-145.000	10,591.22	0.00	0.00	-8,031.06	2,560.16	0.00	2,560.16
23 Sep 24	COM	73.05							
Settled	SEDOL : 2595612 /MTX PENSERRASECURITIES / 0.73 MINERALS TECHNLOGS COM USD0.10 PRICE: 73.05 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	MISTER CAR WASH INC COM	-307.000	1,996.97	0.00	0.00	-2,578.04	-581.07	0.00	-581.07
01 Oct 24	SEDOL : BNRRP65 /MCW	6.51							
Pending	CABRERA CAPITAL MARKETS LLC / 1.54 MISTER CAR WASH IN COM USD0.01 PRICE: 6.51 BROKER COMMISSION: 1.54 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MOELIS & CO CL A CL A	-293.000	20,557.76	0.00	0.00	-13,358.45	7,199.31	0.00	7,199.31
23 Sep 24	SEDOL : BLG38Q1 /MC	70.17							
Settled	PENSERRASECURITIES / 1.47 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 70.17 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.58 BROKER: PENSERRASECURITIES								
20 Sep 24	MONARCH CASINO & RESORT INC	-106.000	8,082.80	0.00	0.00	-7,425.49	657.31	0.00	657.31
23 Sep 24	COM	76.26							
Settled	SEDOL : 2599197 /MCRI PENSERRASECURITIES / 0.53 MONARCH CASINO RES COM USD0.01 PRICE: 76.26 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	MONRO INC COM USD0.01	-122.000	3,257.91	0.00	0.00	-6,737.48	-3,479.57	0.00	-3,479.57
23 Sep 24	SEDOL : 2600088 /MNRO	26.71							
Settled	PENSERRASECURITIES / 0.61 MONRO INC COM USD0.01 PRICE: 26.71 BROKER COMMISSION: 0.61 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	MONSTER BEVERAGE CORP NEW	-2,246.000	114,935.85	0.00	0.00	-99,834.57	15,101.28	0.00	15,101.28
23 Sep 24	COM	51.18							
Settled	SEDOL : BZ07BW4 /MNST PENSERRASECURITIES / 11.23 MONSTER BEV CORP COM USD0.005 PRICE: 51.18 BROKER COMMISSION: 11.23 OTHER CHARGES: 3.20 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

20 Sep 24	MOOG INC CL A	-120.000	24,357.52	0.00	0.00	-9,582.56	14,774.96	0.00	14,774.96
23 Sep 24	SEDOL : 2601218 /MOG/A	202.99							
Settled	PENSERRASECURITIES / 0.60 MOOG INC CLASS'A'L/VTG COM USD1 PRICE: 202.99 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.68 BROKER: PENSERRASECURITIES								
30 Sep 24	MOOG INC CL A	-3.000	606.02	0.00	0.00	-239.56	366.46	0.00	366.46
01 Oct 24	SEDOL : 2601218 /MOG/A	202.02							
Pending	CABRERA CAPITAL MARKETS LLC / 0.02 MOOG INC CLASS'A'L/VTG COM USD1 PRICE: 202.02 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	MOVADO GROUP INC COM	-2,167.000	40,294.23	0.00	0.00	-79,646.50	-39,352.27	0.00	-39,352.27
01 Oct 24	SEDOL : 2643168 /MOV	18.60							
Pending	CABRERA CAPITAL MARKETS LLC / 10.84 MOVADO GROUP INC COM USD0.01 PRICE: 18.6 BROKER COMMISSION: 10.84 OTHER CHARGES: 1.13 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MR COOPER GROUP INC COM	-302.000	27,395.16	0.00	0.00	-13,145.05	14,250.11	0.00	14,250.11
23 Sep 24	USD0.01	90.72							
Settled	SEDOL : BGHKHS1 /COOP PENSERRASECURITIES / 1.51 MR COOPER GROUP COM USD0.01 PRICE: 90.72 BROKER COMMISSION: 1.51 OTHER CHARGES: 0.77 BROKER: PENSERRASECURITIES								
30 Sep 24	MR COOPER GROUP INC COM	-7.000	645.20	0.00	0.00	-304.69	340.51	0.00	340.51
01 Oct 24	USD0.01	92.18							
Pending	SEDOL : BGHKHS1 /COOP CABRERA CAPITAL MARKETS LLC / 0.04								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

MR COOPER GROUP COM USD0.01 PRICE: 92.18
 BROKER COMMISSION: 0.04 OTHER CHARGES:
 0.02 BROKER: CABRERA CAPITAL MARKETS LLC

20 Sep 24	MUELLER INDS INC COM	-612.000	44,402.42	0.00	0.00	-17,110.05	27,292.37	0.00	27,292.37
23 Sep 24	SEDOL : 2609717 /MLI	72.56							
Settled	PENSERRASECURITIES / 3.06								
	MUELLER INDS INC COM USD0.01 PRICE: 72.56 BROKER COMMISSION: 3.06 OTHER CHARGES: 1.24 BROKER: PENSERRASECURITIES								
30 Sep 24	MUELLER INDS INC COM	-12.000	889.11	0.00	0.00	-335.49	553.62	0.00	553.62
01 Oct 24	SEDOL : 2609717 /MLI	74.10							
Pending	CABRERA CAPITAL MARKETS LLC / 0.06 MUELLER INDS INC COM USD0.01 PRICE: 74.1 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	MYERS INDS INC COM	-154.000	2,127.45	0.00	0.00	-2,996.42	-868.97	0.00	-868.97
01 Oct 24	SEDOL : 2613086 /MYE	13.82							
Pending	CABRERA CAPITAL MARKETS LLC / 0.77 MYERS INDS INC COM NPV PRICE: 13.82 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MYR GROUP INC DEL COM STK	-105.000	10,673.47	0.00	0.00	-10,070.38	603.09	0.00	603.09
23 Sep 24	SEDOL : B3CLS18 /MYRG	101.66							
Settled	PENSERRASECURITIES / 0.53 MYR GRP INC COM USD0.01 PRICE: 101.66 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	MYRIAD GENETICS INC COM	-336.000	9,285.10	0.00	0.00	-8,645.17	639.93	0.00	639.93
23 Sep 24	SEDOL : 2614153 /MYGN	27.64							
Settled	PENSERRASECURITIES / 1.68								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

MYRIAD GENETICS IN COM USD0.01 PRICE: 27.64
 BROKER COMMISSION: 1.68 OTHER CHARGES:
 0.26 BROKER: PENSERRASECURITIES

20 Sep 24	N-ABLE INC COM	-269.000	3,474.03	0.00	0.00	-3,554.83	-80.80	0.00	-80.80
23 Sep 24	SEDOL : BMBR683 /NABL	12.92							
Settled	PENSERRASECURITIES / 1.35								
	N ABLE INC COM USD0.001 PRICE: 12.92 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
30 Sep 24	NABORS INDUSTRIES LTD SHS NEW	-38.000	2,449.60	0.00	0.00	-4,576.90	-2,127.30	0.00	-2,127.30
01 Oct 24	SEDOL : BK953M8 /NBR	64.47							
Pending	CABRERA CAPITAL MARKETS LLC / 0.19 NABORS INDS LTD COM USD0.05(POST REV SPLIT) PRICE: 64.47 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	NATIONAL BEVERAGE CORP COM	-97.000	4,492.42	0.00	0.00	-4,788.26	-295.84	0.00	-295.84
23 Sep 24	SEDOL : 2638625 /FIZZ	46.32							
Settled	PENSERRASECURITIES / 0.49 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 46.32 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
20 Sep 24	NATIONAL BK HLDGS CORP CL A	-145.000	6,131.14	0.00	0.00	-6,228.32	-97.18	0.00	-97.18
23 Sep 24	COM STK	42.29							
Settled	SEDOL : B888DV3 /NBHC PENSERRASECURITIES / 0.73 NATIONAL BANK HOLD COM USD0.01 PRICE: 42.29 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	NATIONAL HEALTHCARE CORP COM	-219.000	27,758.56	0.00	0.00	-20,633.09	7,125.47	0.00	7,125.47
23 Sep 24	SEDOL : 2139731 /NHC	126.76							
Settled	PENSERRASECURITIES / 1.10								

◆ Investment Transaction Detail

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

NATL HEALTHCARE COM USD0.01 PRICE: 126.76
 BROKER COMMISSION: 1.10 OTHER CHARGES:
 0.78 BROKER: PENSERRASECURITIES

20 Sep 24	NATIONAL PRESTO INDS INC COM	-41.000	3,043.95	0.00	0.00	-3,317.20	-273.25	0.00	-273.25
23 Sep 24	SEDOL : 2626802 /NPK	74.25							
Settled	PENSERRASECURITIES / 0.21								
	NATL PRESTO INDS COM USD1 PRICE: 74.25								
	BROKER COMMISSION: 0.21 OTHER CHARGES:								
	0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	NATIONAL STORAGE AFFILIATES TR	-400.000	19,426.45	0.00	0.00	-20,738.63	-1,312.18	0.00	-1,312.18
23 Sep 24	COM SHS BEN INT COM SHS BEN	48.57							
Settled	INT								
	SEDOL : BWWCK85 /NSA								
	CABRERA CAPITAL MARKETS LLC /								
	1.00								
	NATIONAL STORAGE A USD0.01(BEN OF INT)								
	PRICE: 48.57 BROKER COMMISSION: 1.00 OTHER								
	CHARGES: 0.55 BROKER: CABRERA CAPITAL								
	MARKETS LLC								
20 Sep 24	NATIONAL VISION HLDGS INC COM	-318.000	3,362.75	0.00	0.00	-9,072.99	-5,710.24	0.00	-5,710.24
23 Sep 24	SEDOL : BYP71H7 /EYE	10.58							
Settled	PENSERRASECURITIES / 1.59								
	NATIONAL VISION HL COM USD0.01 PRICE: 10.58								
	BROKER COMMISSION: 1.59 OTHER CHARGES:								
	0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	NAVIENT CORP COM	-570.000	9,042.79	0.00	0.00	-10,490.85	-1,448.06	0.00	-1,448.06
23 Sep 24	SEDOL : BLP5GX1 /NAVI	15.87							
Settled	PENSERRASECURITIES / 2.85								
	NAVIENT CORP COM USD0.01 PRICE: 15.87								
	BROKER COMMISSION: 2.85 OTHER CHARGES:								
	0.26 BROKER: PENSERRASECURITIES								
20 Sep 24	NBT BANCORP INC COM	-195.000	8,818.62	0.00	0.00	-7,564.01	1,254.61	0.00	1,254.61
23 Sep 24	SEDOL : 2626459 /NBTB	45.23							
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

NBT BANCORP INC COM USD0.01 PRICE: 45.23
 BROKER COMMISSION: 0.98 OTHER CHARGES:
 0.25 BROKER: PENSERRASECURITIES

20 Sep 24	NEOGENOMICS INC COM NEW COM	-474.000	7,714.13	0.00	0.00	-12,189.80	-4,475.67	0.00	-4,475.67
23 Sep 24	NEW	16.28							
Settled	SEDOL : 2598246 /NEO PENSERRASECURITIES / 2.37 NEOGENOMICS INC COM NPV PRICE: 16.28 BROKER COMMISSION: 2.37 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES								
20 Sep 24	NETSCOUT SYS INC COM	-311.000	6,566.57	0.00	0.00	-9,766.13	-3,199.56	0.00	-3,199.56
23 Sep 24	SEDOL : 2447285 /NTCT	21.12							
Settled	PENSERRASECURITIES / 1.56 NETSCOUT SYSTEMS COM USD0.001 PRICE: 21.12 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
20 Sep 24	NEW YORK MORTGAGE TRUST INC	-469.000	3,158.62	0.00	0.00	-6,955.32	-3,796.70	0.00	-3,796.70
23 Sep 24	SEDOL : BR4NQJ4 /NYMT	6.74							
Settled	PENSERRASECURITIES / 2.35 NEW YORK MTG TRUST COM USD0.04(POST REV SPLIT) PRICE: 6.74 BROKER COMMISSION: 2.35 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
21 Jun 24	REVERSAL: NEXPOINT RESIDENTIAL	164.000	-6,108.01	0.00	0.00	11,738.17	5,630.16	0.00	5,630.16
24 Jun 24	SEDOL : BWC6PW6 /NXRT	37.25							
NA	WILLIAMS CAPITAL GROUP L.P.,THE / -0.82 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 37.25 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Sales									
Equities									
Common stock									
United States - USD									
21 Jun 24	NEXPOINT RESIDENTIAL	-164.000	6,108.01	0.00	0.00	-11,676.76	-5,568.75	0.00	-5,568.75
24 Jun 24	SEDOL : BWC6PW6 /NXRT	37.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 37.25 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
20 Sep 24	NEXPOINT RESIDENTIAL	-235.000	10,540.62	0.00	0.00	-16,664.92	-6,124.30	0.00	-6,124.30
23 Sep 24	SEDOL : BWC6PW6 /NXRT	44.86							
Settled	PENSERRASECURITIES / 1.18 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 44.86 BROKER COMMISSION: 1.18 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	NMI HOLDINGS INC COMMON	-416.000	16,986.88	0.00	0.00	-9,522.66	7,464.22	0.00	7,464.22
23 Sep 24	STOCK	40.84							
Settled	SEDOL : BGDW5G5 /NMIH PENSERRASECURITIES / 2.08 NMI HOLDINGS INC COM USD0.01 PRICE: 40.84 BROKER COMMISSION: 2.08 OTHER CHARGES: 0.48 BROKER: PENSERRASECURITIES								
20 Sep 24	NORTHWEST BANCSHARES INC MD	-518.000	6,953.95	0.00	0.00	-7,331.79	-377.84	0.00	-377.84
23 Sep 24	COM	13.43							
Settled	SEDOL : B523Z73 /NWBI PENSERRASECURITIES / 2.59 NORTHWEST BANCSHAR COM USD0.01 PRICE: 13.43 BROKER COMMISSION: 2.59 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
30 Sep 24	NORTHWEST NAT HLDG CO COM	-69.000	2,816.15	0.00	0.00	-3,312.74	-496.59	0.00	-496.59
01 Oct 24	SEDOL : BFNR303 /NWN	40.82							
Pending	CABRERA 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

NORTHWEST NATURAL COM NPV PRICE: 40.82
 BROKER COMMISSION: 0.35 OTHER CHARGES:
 0.08 BROKER: CABRERA CAPITAL MARKETS LLC

20 Sep 24	NRG ENERGY INC COM NEW	-421.000	36,661.76	0.00	0.00	-16,623.78	20,037.98	0.00	20,037.98
23 Sep 24	SEDOL : 2212922 /NRG	87.09							
Settled	PENSERRASECURITIES / 2.11								
	NRG ENERGY INC COM USD0.01 PRICE: 87.09								
	BROKER COMMISSION: 2.11 OTHER CHARGES: 1.02								
	BROKER: PENSERRASECURITIES								
20 Sep 24	NU SKIN ENTERPRISES INC CL A	-6,882.000	48,551.15	0.00	0.00	-286,508.02	-237,956.87	0.00	-237,956.87
23 Sep 24	CL A	7.06							
Settled	SEDOL : 2616870 /NUS								
	PENSERRASECURITIES / 34.41								
	NU SKIN ENTERPRISE CLASS'A'COM USD0.001								
	PRICE: 7.06 BROKER COMMISSION: 34.41 OTHER								
	CHARGES: 1.36 BROKER: PENSERRASECURITIES								
20 Sep 24	NV5 GLOBAL INC COMMON STOCK	-39.000	3,537.39	0.00	0.00	-4,534.97	-997.58	0.00	-997.58
23 Sep 24	SEDOL : BF5ZVB2 /NVEE	90.71							
Settled	PENSERRASECURITIES / 0.20								
	NV5 GLOBAL INC COM USD0.01 PRICE: 90.71								
	BROKER COMMISSION: 0.20 OTHER CHARGES:								
	0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	NVIDIA CORP COM	-18,873.000	2,189,112.76	0.00	0.00	-439,966.66	1,749,146.10	0.00	1,749,146.10
23 Sep 24	SEDOL : 2379504 /NVDA	116.00							
Settled	PENSERRASECURITIES / 94.37								
	NVIDIA CORP COM USD0.001 PRICE: 116.0								
	BROKER COMMISSION: 94.37 OTHER CHARGES:								
	60.87 BROKER: PENSERRASECURITIES								
20 Sep 24	NVR INC COM STK USD0.01	-7.000	66,309.18	0.00	0.00	-35,631.45	30,677.73	0.00	30,677.73
23 Sep 24	SEDOL : 2637785 /NVR	9,473.01							
Settled	PENSERRASECURITIES / 0.04								
	NVR INC COM STK USD0.01 PRICE: 9473.01								
	BROKER COMMISSION: 0.04 OTHER CHARGES:								
	1.85 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	OCEANEERING INTL INC COM	-412.000	10,717.88	0.00	0.00	-5,746.50	4,971.38	0.00	4,971.38
23 Sep 24	SEDOL : 2655583 /OII	26.02							
Settled	PENSERRASECURITIES / 2.06 OCEANEERING INTL COM USD0.25 PRICE: 26.02 BROKER COMMISSION: 2.06 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
20 Sep 24	OFFICE PPTYS INCOME TR COM	-7,729.000	16,288.41	0.00	0.00	-153,386.68	-137,098.27	0.00	-137,098.27
23 Sep 24	SHS BEN INT COM SHS BEN INT	2.11							
Settled	SEDOL : BYVLR75 /OPI CABRERA CAPITAL MARKETS LLC / 19.32 OFFICE PROPERTIES COM USD0.01 SHS OF BENINT PRICE: 2.11 BROKER COMMISSION: 19.32 OTHER CHARGES: 0.46 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	OFG BANCORP COM	-255.000	11,391.80	0.00	0.00	-6,949.55	4,442.25	0.00	4,442.25
23 Sep 24	SEDOL : B87LKR8 /OFG	44.68							
Settled	PENSERRASECURITIES / 1.28 OFG BANCORP COM PRICE: 44.68 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
20 Sep 24	O-I GLASS INC COM	-651.000	8,452.99	0.00	0.00	-8,835.66	-382.67	0.00	-382.67
23 Sep 24	SEDOL : BKLKXD2 /OI	12.99							
Settled	PENSERRASECURITIES / 3.26 O-I GLASS INC COM USD0.01 PRICE: 12.99 BROKER COMMISSION: 3.26 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	OLYMPIC STL INC COM	-1,358.000	51,378.50	0.00	0.00	-34,059.60	17,318.90	0.00	17,318.90
23 Sep 24	SEDOL : 2659013 /ZEUS	37.84							
Settled	PENSERRASECURITIES / 6.79 OLYMPIC STEEL COM NPV PRICE: 37.84 BROKER COMMISSION: 6.79 OTHER CHARGES: 1.43 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

20 Sep 24	OMNICELL INC COM	-182.000	8,119.70	0.00	0.00	-10,111.01	-1,991.31	0.00	-1,991.31
23 Sep 24	SEDOL : 2789523 /OMCL	44.62							
Settled	PENSERRASECURITIES / 0.91 OMNICELL INC COM USD0.001 PRICE: 44.62 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	OPENLANE INC	-410.000	6,816.06	0.00	0.00	-6,181.61	634.45	0.00	634.45
23 Sep 24	SEDOL : B4Y1MH7 /KAR	16.63							
Settled	PENSERRASECURITIES / 2.05 OPENLANE INC PRICE: 16.63 BROKER COMMISSION: 2.05 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
20 Sep 24	ORGANON & CO COM	-1,034.000	20,146.92	0.00	0.00	-17,008.80	3,138.12	0.00	3,138.12
23 Sep 24	SEDOL : BLDC8J4 /OGN	19.49							
Settled	PENSERRASECURITIES / 5.17 ORGANON & CO COM USD0.01 PRICE: 19.49 BROKER COMMISSION: 5.17 OTHER CHARGES: 0.57 BROKER: PENSERRASECURITIES								
20 Sep 24	OSI SYS INC COM	-43.000	6,256.96	0.00	0.00	-3,797.19	2,459.77	0.00	2,459.77
23 Sep 24	SEDOL : 2111579 /OSIS	145.52							
Settled	PENSERRASECURITIES / 0.22 OSI SYSTEMS INC COM NPV PRICE: 145.52 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	OTTER TAIL CORP	-173.000	13,719.37	0.00	0.00	-12,509.40	1,209.97	0.00	1,209.97
23 Sep 24	SEDOL : 2664103 /OTTR	79.31							
Settled	PENSERRASECURITIES / 0.87 OTTER TAIL CORP COM USD5 PRICE: 79.31 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.39 BROKER: PENSERRASECURITIES								
20 Sep 24	OUTFRONT MEDIA INC COM	-1,714.000	31,271.06	0.00	0.00	-30,824.70	446.36	0.00	446.36
23 Sep 24	SEDOL : BSP6611 /OUT	18.25							
Settled	PENSERRASECURITIES / 8.57								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

OUTFRONT MEDIA INC COM NPV PRICE: 18.25
 BROKER COMMISSION: 8.57 OTHER CHARGES:
 0.87 BROKER: PENSERRASECURITIES

20 Sep 24	OWENS & MINOR INC NEW COM	-226.000	3,587.65	0.00	0.00	-8,663.60	-5,075.95	0.00	-5,075.95
23 Sep 24	SEDOL : 2665128 /OMI	15.88							
Settled	PENSERRASECURITIES / 1.13								
	OWENS & MINOR INC COM USD2 PRICE: 15.88								
	BROKER COMMISSION: 1.13 OTHER CHARGES:								
	0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	OXFORD INDS INC COM	-57.000	4,932.35	0.00	0.00	-5,263.28	-330.93	0.00	-330.93
23 Sep 24	SEDOL : 2665300 /OXM	86.54							
Settled	PENSERRASECURITIES / 0.29								
	OXFORD INDUSTRIES COM USD1 PRICE: 86.54								
	BROKER COMMISSION: 0.29 OTHER CHARGES:								
	0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	PAC PREMIER BANCORP COM	-404.000	10,283.53	0.00	0.00	-15,864.40	-5,580.87	0.00	-5,580.87
23 Sep 24	SEDOL : 2767217 /PPBI	25.46							
Settled	PENSERRASECURITIES / 2.02								
	PACIFIC PREMIER BA COM USD0.01 PRICE: 25.46								
	BROKER COMMISSION: 2.02 OTHER CHARGES:								
	0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	PACIRA BIOSCIENCES INC COM	-251.000	3,645.66	0.00	0.00	-14,729.50	-11,083.84	0.00	-11,083.84
23 Sep 24	USD0.001	14.53							
Settled	SEDOL : B3X26D8 /PCRX								
	PENSERRASECURITIES / 1.26								
	PACIRA BIOSCIENCES INC COM USD0.0 PRICE:								
	14.53 BROKER COMMISSION: 1.26 OTHER								
	CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	PAPA JOHNS INTL INC COM	-184.000	9,217.22	0.00	0.00	-14,145.00	-4,927.78	0.00	-4,927.78
23 Sep 24	SEDOL : 2696117 /PZZA	50.10							
Settled	PENSERRASECURITIES / 0.92								
	PAPA JOHNS INTL COM USD0.01 PRICE: 50.1								
	BROKER COMMISSION: 0.92 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

20 Sep 24	PARK NATL CORP COM	-38.000	6,634.80	0.00	0.00	-5,049.66	1,585.14	0.00	1,585.14
23 Sep 24	SEDOL : 2673251 /PRK	174.61							
Settled	PENSERRASECURITIES / 0.19 PARK NATIONAL CORP COM NPV PRICE: 174.61 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
20 Sep 24	PATTERSON COS INC COM	-506.000	10,921.70	0.00	0.00	-14,601.01	-3,679.31	0.00	-3,679.31
23 Sep 24	SEDOL : 2672689 /PDCO	21.59							
Settled	PENSERRASECURITIES / 2.53 PATTERSON COS INC COM USD0.01 PRICE: 21.59 BROKER COMMISSION: 2.53 OTHER CHARGES: 0.31 BROKER: PENSERRASECURITIES								
20 Sep 24	PAYONEER GLOBAL INC COM	-1,090.000	8,256.52	0.00	0.00	-7,712.52	544.00	0.00	544.00
23 Sep 24	SEDOL : BLSPX60 /PAYO	7.58							
Settled	PENSERRASECURITIES / 5.45 PAYONEER GLOBAL COM PRICE: 7.58 BROKER COMMISSION: 5.45 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
30 Sep 24	PDF SOLUTIONS INC COM	-95.000	3,009.03	0.00	0.00	-2,508.67	500.36	0.00	500.36
01 Oct 24	SEDOL : 2782425 /PDFS	31.68							
Pending	CABRERA CAPITAL MARKETS LLC / 0.48 PDF SOLUTIONS INC COM USD0.00015 PRICE: 31.68 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	PEBBLEBROOK HOTEL TR COM STK	-504.000	7,209.51	0.00	0.00	-6,657.04	552.47	0.00	552.47
23 Sep 24	SEDOL : B4XBDV9 /PEB	14.31							
Settled	PENSERRASECURITIES / 2.52 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 14.31 BROKER COMMISSION: 2.52 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	PEDIATRIX MEDICAL GROUP INC	-124.000	1,436.50	0.00	0.00	-3,186.02	-1,749.52	0.00	-1,749.52
01 Oct 24	SEDOL : 2677640 /MD	11.59							
Pending	CABRERA CAPITAL MARKETS LLC / 0.62								
	PEDIATRIX MEDICAL GROUP INC PRICE: 11.59 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
30 Sep 24	PENGUIN SOLUTIONS INC	-141.000	2,953.15	0.00	0.00	-3,636.75	-683.60	0.00	-683.60
01 Oct 24	SEDOL : BYPBTG4 /PENG	20.95							
Pending	CABRERA CAPITAL MARKETS LLC / 0.71								
	SMART GLOBAL HLDGS COM USD0.03 PRICE: 20.95 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	PENN ENTERTAINMENT INC	-605.000	12,145.03	0.00	0.00	-12,000.18	144.85	0.00	144.85
23 Sep 24	SEDOL : 2682105 /PENN	20.08							
Settled	PENSERRASECURITIES / 3.03								
	PENN ENTERTAINMENT INC PRICE: 20.08 BROKER COMMISSION: 3.03 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES								
20 Sep 24	PENNYMAC MTG INVT TR COM REIT	-360.000	5,131.65	0.00	0.00	-6,220.54	-1,088.89	0.00	-1,088.89
23 Sep 24	SEDOL : B3V8JL7 /PMT	14.26							
Settled	PENSERRASECURITIES / 1.80								
	PENNYMAC MORTGAGE COM USD0.01 PRICE: 14.26 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
20 Sep 24	PERDOCEO ED CORP COM	-795.000	17,668.37	0.00	0.00	-8,924.18	8,744.19	0.00	8,744.19
23 Sep 24	SEDOL : BKRQQR9 /PRDO	22.23							
Settled	PENSERRASECURITIES / 3.98								
	PERDOCEO EDUCATION COM USD0.01 PRICE: 22.23 BROKER COMMISSION: 3.98 OTHER CHARGES: 0.50 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	PFD BK L A CAL COM	-41.000	3,318.64	0.00	0.00	-3,049.75	268.89	0.00	268.89
23 Sep 24	SEDOL : 2763602 /PFBC	80.95							
Settled	PENSERRASECURITIES / 0.21 PREFERED BANK LOS COM STK NPV PRICE: 80.95 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	PHIBRO ANIMAL HEALTH CORP CLA	-135.000	3,007.03	0.00	0.00	-2,742.64	264.39	0.00	264.39
23 Sep 24	COM CL A COM	22.28							
Settled	SEDOL : BL95N25 /PAHC PENSERRASECURITIES / 0.68 PHIBRO ANIMAL HEAL COM USD0.0001 CL'A' PRICE: 22.28 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	PHILLIPS EDISON & CO INC COM	-499.000	19,143.59	0.00	0.00	-17,023.65	2,119.94	0.00	2,119.94
23 Sep 24	NEW COM NEW	38.37							
Settled	SEDOL : BN48ZR2 /PECO PENSERRASECURITIES / 2.50 PHILLIPS EDISON & COM USD0.01 PRICE: 38.37 BROKER COMMISSION: 2.50 OTHER CHARGES: 0.54 BROKER: PENSERRASECURITIES								
20 Sep 24	PHINIA INC COM USD0.01 WI	-460.000	23,010.86	0.00	0.00	-16,911.90	6,098.96	0.00	6,098.96
23 Sep 24	SEDOL : BPW7PC0 /PHIN	50.03							
Settled	PENSERRASECURITIES / 2.30 PHINIA INC COM USD0.01 PRICE: 50.03 BROKER COMMISSION: 2.30 OTHER CHARGES: 0.64 BROKER: PENSERRASECURITIES								
20 Sep 24	PHOTRONICS INC COM	-264.000	6,168.18	0.00	0.00	-4,276.35	1,891.83	0.00	1,891.83
23 Sep 24	SEDOL : 2687315 /PLAB	23.37							
Settled	PENSERRASECURITIES / 1.32 PHOTRONICS INC COM USD0.01 PRICE: 23.37 BROKER COMMISSION: 1.32 OTHER CHARGES: 0.18 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

20 Sep 24	PIPER SANDLER COMPANIES COM	-28.000	8,035.35	0.00	0.00	-4,207.94	3,827.41	0.00	3,827.41
23 Sep 24	USD0.01	286.99							
Settled	SEDOL : 2227089 /PIPR PENSERRASECURITIES / 0.14 PIPER SANDLER COMP COM USD0.01 PRICE: 286.99 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES								
20 Sep 24	PITNEY BOWES INC COM	-576.000	4,034.76	0.00	0.00	-3,450.08	584.68	0.00	584.68
23 Sep 24	SEDOL : 2690506 /PBI	7.01							
Settled	PENSERRASECURITIES / 2.88 PITNEY BOWES INC COM USD1 PRICE: 7.01 BROKER COMMISSION: 2.88 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	PLEXUS CORP COM	-137.000	17,949.92	0.00	0.00	-12,627.89	5,322.03	0.00	5,322.03
23 Sep 24	SEDOL : 2692160 /PLXS	131.03							
Settled	PENSERRASECURITIES / 0.69 PLEXUS CORP COM USD0.01 PRICE: 131.03 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.50 BROKER: PENSERRASECURITIES								
20 Sep 24	POWELL INDS INC COM	-23.000	4,745.56	0.00	0.00	-635.35	4,110.21	0.00	4,110.21
23 Sep 24	SEDOL : 2697422 /POWL	206.34							
Settled	PENSERRASECURITIES / 0.12 POWELL INDS INC COM USD0.01 PRICE: 206.34 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	PRA GROUP INC COM	-156.000	3,446.72	0.00	0.00	-6,898.61	-3,451.89	0.00	-3,451.89
23 Sep 24	SEDOL : BSHZ3P9 /PRAA	22.10							
Settled	PENSERRASECURITIES / 0.78 PRA GROUP INC COM PRICE: 22.10 BROKER COMMISSION: 0.78 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	PREMIER INC CL A CL A	-438.000	8,709.38	0.00	0.00	-9,607.53	-898.15	0.00	-898.15
23 Sep 24	SEDOL : BDZDRC5 /PINC	19.89							
Settled	PENSERRASECURITIES / 2.19 PREMIER INC COM USD0.01 CL'A' PRICE: 19.89 BROKER COMMISSION: 2.19 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	PRESTIGE CONSUMER	-257.000	18,766.89	0.00	0.00	-14,925.23	3,841.66	0.00	3,841.66
23 Sep 24	HEALTHCARE INC COM	73.03							
Settled	SEDOL : B0650P3 /PBH PENSERRASECURITIES / 1.29 PRESTIGE CONSUMER COM USD0.01 PRICE: 73.03 BROKER COMMISSION: 1.29 OTHER CHARGES: 0.53 BROKER: PENSERRASECURITIES								
20 Sep 24	PRICESMART INC COM STK	-107.000	9,660.22	0.00	0.00	-7,853.12	1,807.10	0.00	1,807.10
23 Sep 24	SEDOL : 2092942 /PSMT	90.29							
Settled	PENSERRASECURITIES / 0.54 PRICESMART INC COM USD0.0001 PRICE: 90.29 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.27 BROKER: PENSERRASECURITIES								
20 Sep 24	PRIVIA HEALTH GROUP INC COM	-594.000	11,134.22	0.00	0.00	-17,052.88	-5,918.66	0.00	-5,918.66
23 Sep 24	SEDOL : BMDP209 /PRVA	18.75							
Settled	PENSERRASECURITIES / 2.97 PRIVIA HEALTH GROU COM USD0.01 PRICE: 18.75 BROKER COMMISSION: 2.97 OTHER CHARGES: 0.31 BROKER: PENSERRASECURITIES								
30 Sep 24	PROASSURANCE CORP COM	-200.000	3,006.91	0.00	0.00	-4,768.09	-1,761.18	0.00	-1,761.18
01 Oct 24	SEDOL : 2612737 /PRA	15.04							
Pending	CABRERA CAPITAL MARKETS LLC / 1.00 PROASSURANCE CORP COM USD0.01 PRICE: 15.04 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	PROG HOLDINGS INC COM	-295.000	14,597.66	0.00	0.00	-7,868.90	6,728.76	0.00	6,728.76
23 Sep 24	SEDOL : BLFGN66 /PRG	49.49							
Settled	PENSERRASECURITIES / 1.48 PROG HOLDINGS INC COM USD0.5 PRICE: 49.49 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.41 BROKER: PENSERRASECURITIES								
20 Sep 24	PROGRESS SOFTWARE CORP COM	-240.000	13,820.01	0.00	0.00	-11,708.34	2,111.67	0.00	2,111.67
23 Sep 24	SEDOL : 2705198 /PRGS	57.59							
Settled	PENSERRASECURITIES / 1.20 PROGRESS SOFTWARE COM USD0.01 PRICE: 57.59 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.39 BROKER: PENSERRASECURITIES								
20 Sep 24	PROLOGIS INC COM	-100.000	12,547.00	0.00	0.00	-13,413.20	-866.20	0.00	-866.20
23 Sep 24	SEDOL : B44WZD7 /PLD	125.470001							
Settled	NORTHERN TRUST COMPANY, THE PROLOGIS INC COM USD0.01 PRICE: 125.47 NET BROKER: NORTHERN TRUST COMPANY, THE								
20 Sep 24	PROLOGIS INC COM	-1,000.000	125,464.01	0.00	0.00	-134,131.99	-8,667.98	0.00	-8,667.98
23 Sep 24	SEDOL : B44WZD7 /PLD	125.47							
Settled	CABRERA CAPITAL MARKETS LLC / 2.50 PROLOGIS INC COM USD0.01 PRICE: 125.47 BROKER COMMISSION: 2.50 OTHER CHARGES: 3.49 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	PROPETRO HLDG CORP COM	-642.000	5,286.72	0.00	0.00	-6,798.53	-1,511.81	0.00	-1,511.81
23 Sep 24	SEDOL : BYXR9C0 /PUMP	8.24							
Settled	PENSERRASECURITIES / 3.21 PROPETRO HLDG CORP COM USD0.001 PRICE: 8.24 BROKER COMMISSION: 3.21 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	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Equities

Common stock

United States - USD

20 Sep 24	PROTAGONIST THERAPEUTICS INC	-242.000	11,452.33	0.00	0.00	-8,374.41	3,077.92	0.00	3,077.92
23 Sep 24	COM	47.33							
Settled	SEDOL : BDCBCD8 /PTGX PENSERRASECURITIES / 1.21 PROTAGONIST THERAP COM USD0.00001 PRICE: 47.33 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
20 Sep 24	PROTO LABS INC COM	-129.000	3,786.68	0.00	0.00	-6,833.71	-3,047.03	0.00	-3,047.03
23 Sep 24	SEDOL : B6T6J81 /PRLB	29.36							
Settled	PENSERRASECURITIES / 0.65 PROTO LABS INC COM USD0.001 PRICE: 29.36 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	PROVIDENT FINL SVCS INC COM	-549.000	10,351.10	0.00	0.00	-11,367.13	-1,016.03	0.00	-1,016.03
23 Sep 24	SEDOL : 2171603 /PFS	18.86							
Settled	PENSERRASECURITIES / 2.75 PROVIDENT FINL SVC COM USD0.01 PRICE: 18.86 BROKER COMMISSION: 2.75 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
20 Sep 24	PUB STORAGE COM	-200.000	72,341.48	0.00	0.00	-63,968.25	8,373.23	0.00	8,373.23
23 Sep 24	SEDOL : 2852533 /PSA	361.72							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 PUBLIC STORAGE COM USD0.10 PRICE: 361.72 BROKER COMMISSION: 0.50 OTHER CHARGES: 2.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	QUAKER CHEM CORP COM	-66.000	10,934.90	0.00	0.00	-13,685.66	-2,750.76	0.00	-2,750.76
23 Sep 24	SEDOL : 2715186 /KWR	165.69							
Settled	PENSERRASECURITIES / 0.33 QUAKER HOUGHTON COM USD1 PRICE: 165.69 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.31 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

20 Sep 24	RADIAN GROUP INC COM	-651.000	22,839.69	0.00	0.00	-13,312.78	9,526.91	0.00	9,526.91
23 Sep 24	SEDOL : 2173911 /RDN	35.09							
Settled	PENSERRASECURITIES / 3.26 RADIAN GROUP INC COM USD0.001 PRICE: 35.09 BROKER COMMISSION: 3.26 OTHER CHARGES: 0.64 BROKER: PENSERRASECURITIES								
30 Sep 24	RADIAN GROUP INC COM	-16.000	554.94	0.00	0.00	-327.20	227.74	0.00	227.74
01 Oct 24	SEDOL : 2173911 /RDN	34.69							
Pending	CABRERA CAPITAL MARKETS LLC / 0.08 RADIAN GROUP INC COM USD0.001 PRICE: 34.69 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	RADNET INC COM STK	-467.000	32,378.53	0.00	0.00	-12,809.85	19,568.68	0.00	19,568.68
23 Sep 24	SEDOL : B1JNG19 /RDNT	69.34							
Settled	PENSERRASECURITIES / 2.34 RADNET INC COM STK USD0.01 PRICE: 69.34 BROKER COMMISSION: 2.34 OTHER CHARGES: 0.91 BROKER: PENSERRASECURITIES								
20 Sep 24	REDWOOD TR INC COM	-544.000	4,311.08	0.00	0.00	-5,889.52	-1,578.44	0.00	-1,578.44
23 Sep 24	SEDOL : 2730877 /RWT	7.93							
Settled	PENSERRASECURITIES / 2.72 REDWOOD TRUST INC COM STK USD0.01 PRICE: 7.93 BROKER COMMISSION: 2.72 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
30 Sep 24	REGENXBIO INC COM	-180.000	1,887.24	0.00	0.00	-4,977.02	-3,089.78	0.00	-3,089.78
01 Oct 24	SEDOL : BZ0G875 /RGNX	10.49							
Pending	CABRERA CAPITAL MARKETS LLC / 0.90 REGENXBIO INC COM USD0.0001 PRICE: 10.49 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	RENASANT CORP COM	-187.000	6,244.68	0.00	0.00	-6,864.21	-619.53	0.00	-619.53
23 Sep 24	SEDOL : 2670809 /RNST	33.40							
Settled	PENSERRASECURITIES / 0.94 RENASANT CORPORATI COM USD5 PRICE: 33.4 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	RESIDEO TECHNOLOGIES INC COM	-557.000	11,181.45	0.00	0.00	-13,451.05	-2,269.60	0.00	-2,269.60
23 Sep 24	USD0.001	20.08							
Settled	SEDOL : BFD1TJ6 /REZI PENSERRASECURITIES / 2.79 RESIDEO TECHNOLOGI COM USD0.001 PRICE: 20.08 BROKER COMMISSION: 2.79 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
20 Sep 24	RETAIL OPPORTUNITY INVTS CORP	-533.000	8,375.85	0.00	0.00	-9,571.13	-1,195.28	0.00	-1,195.28
23 Sep 24	COM STK	15.72							
Settled	SEDOL : B28YD08 /ROIC PENSERRASECURITIES / 2.67 RETAIL OPPORTUNITY COM STK USD0.0001 PRICE: 15.72 BROKER COMMISSION: 2.67 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
30 Sep 24	REX AMERICAN RESOURCES CORP	-42.000	1,943.91	0.00	0.00	-1,313.34	630.57	0.00	630.57
01 Oct 24	SEDOL : 2063670 /REX	46.29							
Pending	CABRERA CAPITAL MARKETS LLC / 0.21 REX AMERICAN RESOURCES CORP PRICE: 46.29 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ROBERT HALF INC COM USD0.001	-669.000	44,684.60	0.00	0.00	-43,503.93	1,180.67	0.00	1,180.67
23 Sep 24	SEDOL : 2110703 /RHI	66.80							
Settled	PENSERRASECURITIES / 3.35 ROBERT HALF INC COM USD0.001 PRICE: 66.8 BROKER COMMISSION: 3.35 OTHER CHARGES: 1.25 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	ROBERT HALF INC COM USD0.001	-11.000	741.42	0.00	0.00	-715.31	26.11	0.00	26.11
01 Oct 24	SEDOL : 2110703 /RHI	67.41							
Pending	CABRERA CAPITAL MARKETS LLC / 0.06 ROBERT HALF INC COM USD0.001 PRICE: 67.41 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	ROGERS CORP COM	-52.000	5,367.55	0.00	0.00	-12,935.10	-7,567.55	0.00	-7,567.55
23 Sep 24	SEDOL : 2746700 /ROG	103.23							
Settled	PENSERRASECURITIES / 0.26 ROGERS CORP CAP USD1 PRICE: 103.23 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
20 Sep 24	RPC INC COM	-602.000	3,952.02	0.00	0.00	-4,001.68	-49.66	0.00	-49.66
23 Sep 24	SEDOL : 2719456 /RES	6.57							
Settled	PENSERRASECURITIES / 3.01 RPC INC COM USD0.10 PRICE: 6.57 BROKER COMMISSION: 3.01 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	RUSH ENTERPRISES INC CL A CL A	-263.000	13,821.57	0.00	0.00	-13,223.04	598.53	0.00	598.53
23 Sep 24	SEDOL : 2966876 /RUSHA	52.56							
Settled	PENSERRASECURITIES / 1.32 RUSH ENTERPRISES COM CLASS'A'USD0.01 PRICE: 52.56 BROKER COMMISSION: 1.32 OTHER CHARGES: 0.39 BROKER: PENSERRASECURITIES								
20 Sep 24	RXO LLC COM	-458.000	11,882.47	0.00	0.00	-7,813.12	4,069.35	0.00	4,069.35
23 Sep 24	SEDOL : BN6QSL9 /RXO	25.95							
Settled	PENSERRASECURITIES / 2.29 RXO INC COM USD0.001 PRICE: 25.95 BROKER COMMISSION: 2.29 OTHER CHARGES: 0.34 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

20 Sep 24	S & T BANCORP INC COM STK	-157.000	6,790.84	0.00	0.00	-5,006.15	1,784.69	0.00	1,784.69	
23 Sep 24	SEDOL : 2781109 /STBA	43.26								
Settled	PENSERRASECURITIES / 0.79 S&T BANCORP INC COM USD2.50 PRICE: 43.26 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES									
20 Sep 24	SABRE CORP COM	-1,090.000	3,504.25	0.00	0.00	-6,454.73	-2,950.48	0.00	-2,950.48	
23 Sep 24	SEDOL : BLLHH27 /SABR	3.22								
Settled	PENSERRASECURITIES / 5.45 SABRE CORP COM USD0.01 PRICE: 3.22 BROKER COMMISSION: 5.45 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES									
30 Sep 24	SAFEHOLD INC NEW COM	-97.000	2,543.74	0.00	0.00	-5,664.62	-3,120.88	0.00	-3,120.88	
01 Oct 24	SEDOL : BMDBB99 /SAFE	26.23								
Pending	CABRERA CAPITAL MARKETS LLC / 0.49 SAFEHOLD INC COM USD0.01 PRICE: 26.23 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC									
20 Sep 24	SAFETY INS GROUP INC COM	-62.000	5,026.51	0.00	0.00	-5,171.80	-145.29	0.00	-145.29	
23 Sep 24	SEDOL : 2958538 /SAFT	81.08								
Settled	PENSERRASECURITIES / 0.31 SAFETY INS GP INC COM USD0.01 PRICE: 81.08 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES									
20 Sep 24	SALLY BEAUTY HLDGS INC COM	-549.000	7,419.52	0.00	0.00	-9,406.72	-1,987.20	0.00	-1,987.20	
23 Sep 24	STK USD0.01	13.52								
Settled	SEDOL : B1GZ005 /SBH PENSERRASECURITIES / 2.75 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 13.52 BROKER COMMISSION: 2.75 OTHER CHARGES: 0.21 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

20 Sep 24	SANFILIPPO JOHN B & SON INC	-37.000	3,533.95	0.00	0.00	-3,114.43	419.52	0.00	419.52
23 Sep 24	COM	95.52							
Settled	SEDOL : 2772998 /JBSS PENSERRASECURITIES / 0.19 SANFILIPPO(JOHN B) COM USD0.01 PRICE: 95.52 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	SANMINA CORP COM	-340.000	23,467.84	0.00	0.00	-13,404.00	10,063.84	0.00	10,063.84
23 Sep 24	SEDOL : B92RRW2 /SANM	69.03							
Settled	PENSERRASECURITIES / 1.70 SANMINA CORP COM USD0.01 PRICE: 69.03 BROKER COMMISSION: 1.70 OTHER CHARGES: 0.66 BROKER: PENSERRASECURITIES								
20 Sep 24	SAUL CTRS INC COM	-172.000	6,894.42	0.00	0.00	-8,494.68	-1,600.26	0.00	-1,600.26
23 Sep 24	SEDOL : 2777777 /BFS	40.09							
Settled	PENSERRASECURITIES / 0.86 SAUL CENTERS INC COM USD0.01 PRICE: 40.09 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
20 Sep 24	SCANSOURCE INC COM	-369.000	17,779.76	0.00	0.00	-12,160.66	5,619.10	0.00	5,619.10
23 Sep 24	SEDOL : 2767756 /SCSC	48.19							
Settled	PENSERRASECURITIES / 1.85 SCANSOURCE INC COM NPV PRICE: 48.19 BROKER COMMISSION: 1.85 OTHER CHARGES: 0.50 BROKER: PENSERRASECURITIES								
20 Sep 24	SCHOLASTIC CORP COM	-173.000	5,431.17	0.00	0.00	-6,724.86	-1,293.69	0.00	-1,293.69
23 Sep 24	SEDOL : 2779234 /SCHL	31.40							
Settled	PENSERRASECURITIES / 0.87 SCHOLASTIC CORP COM USD0.01 PRICE: 31.4 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	SCHRODINGER INC COM	-217.000	4,306.24	0.00	0.00	-9,978.75	-5,672.51	0.00	-5,672.51
23 Sep 24	SEDOL : BKV28S8 /SDGR	19.85							
Settled	PENSERRASECURITIES / 1.09 SCHRODINGER INC COM USD0.01 PRICE: 19.85 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
20 Sep 24	SEACOAST BKG CORP FLA COM	-303.000	8,306.50	0.00	0.00	-10,412.50	-2,106.00	0.00	-2,106.00
23 Sep 24	NEW COM NEW	27.42							
Settled	SEDOL : BH65L93 /SBCF PENSERRASECURITIES / 1.52 SEACOAST BANKING COM USD0.10 PRICE: 27.42 BROKER COMMISSION: 1.52 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	SEALED AIR CORP NEW COM STK	-601.000	21,085.49	0.00	0.00	-21,458.85	-373.36	0.00	-373.36
23 Sep 24	SEDOL : 2232793 /SEE	35.09							
Settled	PENSERRASECURITIES / 3.01 SEALED AIR CORP COM USD0.1 PRICE: 35.09 BROKER COMMISSION: 3.01 OTHER CHARGES: 0.59 BROKER: PENSERRASECURITIES								
30 Sep 24	SEALED AIR CORP NEW COM STK	-16.000	580.70	0.00	0.00	-571.28	9.42	0.00	9.42
01 Oct 24	SEDOL : 2232793 /SEE	36.30							
Pending	CABRERA CAPITAL MARKETS LLC / 0.08 SEALED AIR CORP COM USD0.1 PRICE: 36.3 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	SELECT MED HLDGS CORP COM	-622.000	21,766.28	0.00	0.00	-16,452.49	5,313.79	0.00	5,313.79
23 Sep 24	SEDOL : B4MF0Q6 /SEM	35.00							
Settled	PENSERRASECURITIES / 3.11 SELECT MED HLDGS COM USD0.001 PRICE: 35.0 BROKER COMMISSION: 3.11 OTHER CHARGES: 0.61 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

20 Sep 24	SENSIENT TECHNOLOGIES CORP	-176.000	13,642.26	0.00	0.00	-11,227.92	2,414.34	0.00	2,414.34
23 Sep 24	COM	77.52							
Settled	SEDOL : 2923741 /SXT PENSERRASECURITIES / 0.88 SENSIENT TECHS COM USD0.10 PRICE: 77.52 BROKER COMMISSION: 0.88 OTHER CHARGES: 0.38 BROKER: PENSERRASECURITIES								
20 Sep 24	SERVICE PROPERTIES TRUST COM	-675.000	3,304.02	0.00	0.00	-6,033.72	-2,729.70	0.00	-2,729.70
23 Sep 24	SH BEN INT	4.90							
Settled	SEDOL : BKRT1C8 /SVC PENSERRASECURITIES / 3.38 SERVICE PROPERTIES TRUST COM SH BEN INT PRICE: 4.9 BROKER COMMISSION: 3.38 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	SERVISFIRST BANCSHARES INC	-55.000	4,647.09	0.00	0.00	-4,533.52	113.57	0.00	113.57
23 Sep 24	COMMON STOCK	84.50							
Settled	SEDOL : BMHOMP5 /SFBS PENSERRASECURITIES / 0.28 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 84.5 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
20 Sep 24	SHENANDOAH	-794.000	12,374.14	0.00	0.00	-19,611.05	-7,236.91	0.00	-7,236.91
23 Sep 24	TELECOMMUNICATIONS CO	15.59							
Settled	CDT-COMCDT-COM SEDOL : 2676692 /SHEN PENSERRASECURITIES / 3.97 SHENANDOAH TELECOM NPV PRICE: 15.59 BROKER COMMISSION: 3.97 OTHER CHARGES: 0.35 BROKER: PENSERRASECURITIES								
20 Sep 24	SHOE CARNIVAL INC COM	-109.000	4,949.00	0.00	0.00	-3,681.58	1,267.42	0.00	1,267.42
23 Sep 24	SEDOL : 2805474 /SCVL	45.41							
Settled	PENSERRASECURITIES / 0.55								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

SHOE CARNIVAL INC COM USD0.01 PRICE: 45.41
 BROKER COMMISSION: 0.55 OTHER CHARGES:
 0.14 BROKER: PENSERRASECURITIES

30 Sep 24	SHUTTERSTOCK INC COM	-47.000	1,662.10	0.00	0.00	-4,430.90	-2,768.80	0.00	-2,768.80
01 Oct 24	SEDOL : B7ZR219 /SSTK	35.37							
Pending	CABRERA CAPITAL MARKETS LLC / 0.24 SHUTTERSTOCK INC COM USD0.01 PRICE: 35.37 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	SIGNET JEWELERS LTD ORD	-194.000	18,424.63	0.00	0.00	-16,094.29	2,330.34	0.00	2,330.34
23 Sep 24	USD0.18	94.98							
Settled	SEDOL : B3CTNK6 /SIG PENSERRASECURITIES / 0.97 SIGNET JEWELERS LT ORD USD0.18 PRICE: 94.98 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.52 BROKER: PENSERRASECURITIES								
20 Sep 24	SIMMONS 1ST NATL CORP CL A	-516.000	11,142.71	0.00	0.00	-14,525.77	-3,383.06	0.00	-3,383.06
23 Sep 24	\$0.01 PAR CL A \$0.01 PAR	21.60							
Settled	SEDOL : 2810133 /SFNC PENSERRASECURITIES / 2.58 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 21.6 BROKER COMMISSION: 2.58 OTHER CHARGES: 0.31 BROKER: PENSERRASECURITIES								
20 Sep 24	SIMON PROPERTY GROUP INC COM	-300.000	49,962.86	0.00	0.00	-41,152.87	8,809.99	0.00	8,809.99
23 Sep 24	SEDOL : 2812452 /SPG	166.55							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 166.55 BROKER COMMISSION: 0.75 OTHER CHARGES: 1.39 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	SIMPLY GOOD FOODS CO COM	-363.000	12,299.90	0.00	0.00	-13,380.27	-1,080.37	0.00	-1,080.37
23 Sep 24	SEDOL : BF27XF9 /SMPL	33.89							
Settled	PENSERRASECURITIES / 1.82 SIMPLY GOOD FOODS COM USD0.01 PRICE: 33.89 BROKER COMMISSION: 1.82 OTHER CHARGES: 0.35 BROKER: PENSERRASECURITIES								
30 Sep 24	SIMULATIONS PLUS INC COM	-39.000	1,248.54	0.00	0.00	-1,697.89	-449.35	0.00	-449.35
01 Oct 24	SEDOL : 2122560 /SLP	32.02							
Pending	CABRERA CAPITAL MARKETS LLC / 0.20 SIMULATIONS PLUS I COM USD0.001 PRICE: 32.02 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	SIX FLAGS ENTMT CORP DEL COM	-417.000	17,286.24	0.00	0.00	-20,456.07	-3,169.83	0.00	-3,169.83
23 Sep 24	SEDOL : BPBPD09 /FUN	41.46							
Settled	PENSERRASECURITIES / 2.09 SIX FLAGS ENT CORP COM USD0.01 PRICE: 41.46 BROKER COMMISSION: 2.09 OTHER CHARGES: 0.49 BROKER: PENSERRASECURITIES								
20 Sep 24	SJW GROUP COM STK USD1.042	-64.000	3,735.89	0.00	0.00	-4,912.48	-1,176.59	0.00	-1,176.59
23 Sep 24	SEDOL : 2811932 /SJW	58.38							
Settled	PENSERRASECURITIES / 0.32 SJW GROUP COM USD1.042 PRICE: 58.38 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	SKYWEST INC COM	-189.000	15,475.82	0.00	0.00	-7,104.61	8,371.21	0.00	8,371.21
23 Sep 24	SEDOL : 2814210 /SKYW	81.89							
Settled	PENSERRASECURITIES / 0.95 SKYWEST INC COM NPV PRICE: 81.89 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.44 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

20 Sep 24	SL GREEN RLTY CORP COM	-270.000	19,435.40	0.00	0.00	-6,365.25	13,070.15	0.00	13,070.15
23 Sep 24	SEDOL : BPGKM57 /SLG	71.99							
Settled	PENSERRASECURITIES / 1.35 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 71.99 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.55 BROKER: PENSERRASECURITIES								
20 Sep 24	SM ENERGY CO COM	-564.000	23,419.44	0.00	0.00	-18,989.43	4,430.01	0.00	4,430.01
23 Sep 24	SEDOL : 2764188 /SM	41.53							
Settled	PENSERRASECURITIES / 2.82 SM ENERGY COMPANY COM USD0.01 PRICE: 41.53 BROKER COMMISSION: 2.82 OTHER CHARGES: 0.66 BROKER: PENSERRASECURITIES								
20 Sep 24	SOLAREEDGE TECHNOLOGIES INC	-240.000	4,887.46	0.00	0.00	-23,282.14	-18,394.68	0.00	-18,394.68
23 Sep 24	COM	20.37							
Settled	SEDOL : BWC52Q6 /SEDG PENSERRASECURITIES / 1.20 SOLAREEDGE TECHNOLO USD0.0001 PRICE: 20.37 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	SONIC AUTOMOTIVE INC CL A	-101.000	5,818.94	0.00	0.00	-4,976.24	842.70	0.00	842.70
23 Sep 24	SEDOL : 2125246 /SAH	57.62							
Settled	PENSERRASECURITIES / 0.51 SONIC AUTOMOTIVE COM USD0.01 CL'A' PRICE: 57.62 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
20 Sep 24	SONOS INC COM	-768.000	9,703.41	0.00	0.00	-22,318.24	-12,614.83	0.00	-12,614.83
23 Sep 24	SEDOL : BYWPZW7 /SONO	12.64							
Settled	PENSERRASECURITIES / 3.84 SONOS INC COM USD0.001 PRICE: 12.64 BROKER COMMISSION: 3.84 OTHER CHARGES: 0.27 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

20 Sep 24	SOUTHSIDE BANCSHARES INC	-164.000	5,575.02	0.00	0.00	-6,776.12	-1,201.10	0.00	-1,201.10
23 Sep 24	CMT-COM CMT-COM	34.00							
Settled	SEDOL : 2485876 /SBSI PENSERRASECURITIES / 0.82 SOUTHSIDE BANC INC COM USD1.25 PRICE: 34.0 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES								
20 Sep 24	SPARTANNASH CO COM NPV	-241.000	5,218.70	0.00	0.00	-6,229.25	-1,010.55	0.00	-1,010.55
23 Sep 24	SEDOL : BN40158 /SPTN	21.66							
Settled	PENSERRASECURITIES / 1.21 SPARTANNASH CO COM NPV PRICE: 21.66 BROKER COMMISSION: 1.21 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
20 Sep 24	SPRINKLR INC CL A CL A	-421.000	3,256.33	0.00	0.00	-5,635.65	-2,379.32	0.00	-2,379.32
23 Sep 24	SEDOL : BNKCPP6 /CXM	7.74							
Settled	PENSERRASECURITIES / 2.11 SPRINKLR INC COM USD0.00003 CL A PRICE: 7.74 BROKER COMMISSION: 2.11 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	SPS COMM INC COM	-179.000	34,962.19	0.00	0.00	-23,691.51	11,270.68	0.00	11,270.68
23 Sep 24	SEDOL : B57VWJ3 /SPSC	195.33							
Settled	PENSERRASECURITIES / 0.90 SPS COMMERCE INC COM USD0.001 PRICE: 195.33 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.98 BROKER: PENSERRASECURITIES								
30 Sep 24	SPS COMM INC COM	-4.000	776.63	0.00	0.00	-529.42	247.21	0.00	247.21
01 Oct 24	SEDOL : B57VWJ3 /SPSC	194.17							
Pending	CABRERA CAPITAL MARKETS LLC / 0.02 SPS COMMERCE INC COM USD0.001 PRICE: 194.17 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	SPX TECHNOLOGIES INC COM	-234.000	38,039.15	0.00	0.00	-13,840.66	24,198.49	0.00	24,198.49
23 Sep 24	SEDOL : BQ1L7V3 /SPXC	162.57							
Settled	PENSERRASECURITIES / 1.17 SPX TECHNOLOGIES COM USD0.01 PRICE: 162.57 BROKER COMMISSION: 1.17 OTHER CHARGES: 1.06 BROKER: PENSERRASECURITIES								
30 Sep 24	SPX TECHNOLOGIES INC COM	-5.000	797.24	0.00	0.00	-295.74	501.50	0.00	501.50
01 Oct 24	SEDOL : BQ1L7V3 /SPXC	159.46							
Pending	CABRERA CAPITAL MARKETS LLC / 0.03 SPX TECHNOLOGIES COM USD0.01 PRICE: 159.46 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	STAAR SURGICAL CO COM NEW	-199.000	6,046.44	0.00	0.00	-8,402.77	-2,356.33	0.00	-2,356.33
23 Sep 24	PAR \$0.01 COM NEW PAR \$0.01	30.39							
Settled	SEDOL : 2836292 /STAA PENSERRASECURITIES / 1.00 STAAR SURGICAL CO COM USD0.01 PRICE: 30.39 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
20 Sep 24	STANDEX INTL CORP COM	-49.000	8,727.38	0.00	0.00	-5,229.13	3,498.25	0.00	3,498.25
23 Sep 24	SEDOL : 2840174 /SXI	178.12							
Settled	PENSERRASECURITIES / 0.25 STANDEX INTL CORP COM USD1.50 PRICE: 178.12 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	STELLAR BANCORP INC COMSTK	-125.000	3,346.77	0.00	0.00	-3,742.60	-395.83	0.00	-395.83
23 Sep 24	SEDOL : BQBCZY5 /STEL	26.78							
Settled	PENSERRASECURITIES / 0.63 STELLAR BANCORP IN COM USD0.01 PRICE: 26.78 BROKER COMMISSION: 0.63 OTHER CHARGES: 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								

Sales

Equities

Common stock

United States - USD

20 Sep 24	STEPAN CO COM	-117.000	8,874.78	0.00	0.00	-13,247.73	-4,372.95	0.00	-4,372.95
23 Sep 24	SEDOL : 2845005 /SCL	75.86							
Settled	PENSERRASECURITIES / 0.59 STEPAN CO COM USD1 PRICE: 75.86 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	STEWART INFORMATION SVCS	-102.000	7,633.97	0.00	0.00	-6,780.88	853.09	0.00	853.09
23 Sep 24	CORP COM	74.85							
Settled	SEDOL : 2848736 /STC PENSERRASECURITIES / 0.51 STEWART INFO SVCS COM USD1 PRICE: 74.85 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES								
20 Sep 24	STURM RUGER & CO INC COM	-146.000	6,088.76	0.00	0.00	-10,153.98	-4,065.22	0.00	-4,065.22
23 Sep 24	SEDOL : 2856289 /RGR	41.71							
Settled	PENSERRASECURITIES / 0.73 STURM RUGER & CO COM USD1 PRICE: 41.71 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
20 Sep 24	SUMMIT HOTEL PROPERTIES INC	-433.000	3,028.74	0.00	0.00	-4,071.36	-1,042.62	0.00	-1,042.62
23 Sep 24	COM	7.00							
Settled	SEDOL : B3M7R64 /INN PENSERRASECURITIES / 2.17 SUMMIT HOTEL PROPE COM USD0.01 PRICE: 7.0 BROKER COMMISSION: 2.17 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
20 Sep 24	SUN COMMUNITIES INC COM	-200.000	28,134.71	0.00	0.00	-34,370.10	-6,235.39	0.00	-6,235.39
23 Sep 24	SEDOL : 2860257 /SUI	140.68							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 SUN COMMUNITIES COM USD0.01 PRICE: 140.68 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.79 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	SUNCOKE ENERGY INC COM	-359.000	3,114.23	0.00	0.00	-2,572.27	541.96	0.00	541.96
01 Oct 24	USD0.01	8.68							
Pending	SEDOL : B3R0638 /SXC CABRERA CAPITAL MARKETS LLC / 1.80 SUNCOKE ENERGY INC COM USD0.01 PRICE: 8.68 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
06 Aug 24	SUNPOWER CORP COM	-12,294.000	8,107.65	0.00	0.00	-135,295.47	-127,187.82	0.00	-127,187.82
07 Aug 24	SEDOL : B59DK93 /SPWRQ	0.6745							
Settled	LOOP CAPITAL MARKETS LLC / 184.41 SUNPOWER CORP COM PRICE: 0.6744997 BROKER COMMISSION: 184.41 OTHER CHARGES: 0.24 BROKER: LOOP CAPITAL MARKETS LLC								
20 Sep 24	SUNRUN INC COM	-674.000	12,741.61	0.00	0.00	-8,886.69	3,854.92	0.00	3,854.92
23 Sep 24	SEDOL : BYXB1Y8 /RUN	18.91							
Settled	PENSERRASECURITIES / 3.37 SUNRUN INC COM USD0.0001 PRICE: 18.91 BROKER COMMISSION: 3.37 OTHER CHARGES: 0.36 BROKER: PENSERRASECURITIES								
20 Sep 24	SUNSTONE HOTEL INVS INC NEW	-896.000	9,627.25	0.00	0.00	-9,818.21	-190.96	0.00	-190.96
23 Sep 24	COM	10.75							
Settled	SEDOL : B034LG1 /SHO PENSERRASECURITIES / 4.48 SUNSTONE HOTEL INV COM USD0.01 PRICE: 10.75 BROKER COMMISSION: 4.48 OTHER CHARGES: 0.27 BROKER: PENSERRASECURITIES								
20 Sep 24	SUPERNU PHARMACEUTICALS	-212.000	6,744.59	0.00	0.00	-6,498.46	246.13	0.00	246.13
23 Sep 24	INC COM STK	31.82							
Settled	SEDOL : B72ZBG4 /SUPN PENSERRASECURITIES / 1.06								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 31.82 BROKER COMMISSION: 1.06 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
20 Sep 24	SYLVAMO CORP COM	-216.000	18,829.27	0.00	0.00	-6,920.08	11,909.19	0.00	11,909.19
23 Sep 24	SEDOL : BMW72C8 /SLVM	87.18							
Settled	PENSERRASECURITIES / 1.08 SYLVAMO CORPORATI COM USD1.00 PRICE: 87.18 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.53 BROKER: PENSERRASECURITIES								
20 Sep 24	TALOS ENERGY INC COM STK	-4,958.000	56,792.31	0.00	0.00	-69,393.46	-12,601.15	0.00	-12,601.15
23 Sep 24	SEDOL : BDT56V9 /TALO	11.46							
Settled	PENSERRASECURITIES / 24.79 TALOS ENERGY INC COM STK PRICE: 11.46 BROKER COMMISSION: 24.79 OTHER CHARGES: 1.58 BROKER: PENSERRASECURITIES								
20 Sep 24	TANDEM DIABETES CARE INC COM	-153.000	6,827.43	0.00	0.00	-6,297.96	529.47	0.00	529.47
23 Sep 24	NEW COM USD0.001(POST REV SPLT)	44.63							
Settled	SEDOL : BF3W461 /TNDM PENSERRASECURITIES / 0.77 TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 44.63 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
20 Sep 24	TANGER INC	-457.000	14,580.17	0.00	0.00	-8,140.33	6,439.84	0.00	6,439.84
23 Sep 24	SEDOL : 2874582 /SKT	31.91							
Settled	PENSERRASECURITIES / 2.29 TANGER INC PRICE: 31.91 BROKER COMMISSION: 2.29 OTHER CHARGES: 0.41 BROKER: PENSERRASECURITIES								
20 Sep 24	TELEPHONE & DATA SYS INC COM	-555.000	12,745.21	0.00	0.00	-10,436.14	2,309.07	0.00	2,309.07
23 Sep 24	STK	22.97							
Settled	SEDOL : B6YR5K3 /TDS PENSERRASECURITIES / 2.78								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

TELEPHONE & DATA SYS INC COM STK PRICE:
22.97 BROKER COMMISSION: 2.78 OTHER
CHARGES: 0.36 BROKER: PENSERRASECURITIES

20 Sep 24 23 Sep 24 Settled	TENET HEALTHCARE CORP COM NEW . SEDOL : B8DMK08 /THC PENSERRASECURITIES / 1.19 TENET HEALTHCARE COM USD0.05 PRICE: 165.16 BROKER COMMISSION: 1.19 OTHER CHARGES: 1.09 BROKER: PENSERRASECURITIES	-237.000 165.16	39,140.64	0.00	0.00	-14,045.13	25,095.51	0.00	25,095.51
20 Sep 24 23 Sep 24 Settled	TENNANT CO COM SEDOL : 2883641 /TNC PENSERRASECURITIES / 0.47 TENNANT CO COM USD0.375 PRICE: 92.08 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES	-93.000 92.08	8,562.73	0.00	0.00	-7,056.18	1,506.55	0.00	1,506.55
20 Sep 24 23 Sep 24 Settled	TIDEWATER INC NEW COM SEDOL : BDFGDQ0 /TDW PENSERRASECURITIES / 1.18 TIDEWATER INC NEW COM USD0.001 PRICE: 75.68 BROKER COMMISSION: 1.18 OTHER CHARGES: 0.50 BROKER: PENSERRASECURITIES	-236.000 75.68	17,858.80	0.00	0.00	-22,258.34	-4,399.54	0.00	-4,399.54
20 Sep 24 23 Sep 24 Settled	TITAN INTL INC ILL COM SEDOL : 2890265 /TWI PENSERRASECURITIES / 3.34 TITAN INTL INC COM NPV PRICE: 8.12 BROKER COMMISSION: 3.34 OTHER CHARGES: 0.16 BROKER: PENSERRASECURITIES	-667.000 8.12	5,412.54	0.00	0.00	-6,733.39	-1,320.85	0.00	-1,320.85
20 Sep 24 23 Sep 24 Settled	TOMPKINS FINL CORP COM USD0.10 SEDOL : 2888613 /TMP PENSERRASECURITIES / 0.27	-53.000 58.66	3,108.62	0.00	0.00	-4,295.99	-1,187.37	0.00	-1,187.37

◆ 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								

Sales

Equities

Common stock

United States - USD

TOMPKINS FINL CORP COM USD0.10 PRICE: 58.66
 BROKER COMMISSION: 0.27 OTHER CHARGES:
 0.09 BROKER: PENSERRASECURITIES

20 Sep 24	TOOTSIE ROLL INDS INC COM	-240.000	7,685.78	0.00	0.00	-7,749.52	-63.74	0.00	-63.74
23 Sep 24	SEDOL : 2896809 /TR	32.03							
Settled	PENSERRASECURITIES / 1.20 TOOTSIE ROLL INDS COM USD0.6944 PRICE: 32.03 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.22 BROKER: PENSERRASECURITIES								
20 Sep 24	TOPGOLF CALLAWAY BRANDS	-567.000	6,063.89	0.00	0.00	-7,931.90	-1,868.01	0.00	-1,868.01
23 Sep 24	CORP	10.70							
Settled	SEDOL : 2173933 /MODG PENSERRASECURITIES / 2.84 TOPGOLF CALLAWAY BRANDS CORP PRICE: 10.7 BROKER COMMISSION: 2.84 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
20 Sep 24	TREEHOUSE FOODS INC COM	-356.000	14,928.44	0.00	0.00	-14,401.35	527.09	0.00	527.09
23 Sep 24	SEDOL : B095X84 /THS	41.94							
Settled	PENSERRASECURITIES / 1.78 TREEHOUSE FOODS IN COM USD0.01 PRICE: 41.94 BROKER COMMISSION: 1.78 OTHER CHARGES: 0.42 BROKER: PENSERRASECURITIES								
20 Sep 24	TRI POINTE HOMES INC	-570.000	25,492.54	0.00	0.00	-11,713.56	13,778.98	0.00	13,778.98
23 Sep 24	SEDOL : B92CQF3 /TPH	44.73							
Settled	PENSERRASECURITIES / 2.85 TRI POINTE HOMES INC PRICE: 44.73 BROKER COMMISSION: 2.85 OTHER CHARGES: 0.71 BROKER: PENSERRASECURITIES								
20 Sep 24	TRINITY IND INC COM	-260.000	8,890.45	0.00	0.00	-6,084.64	2,805.81	0.00	2,805.81
23 Sep 24	SEDOL : 2904627 /TRN	34.20							
Settled	PENSERRASECURITIES / 1.30 TRINITY INDS INC COM USD0.01 PRICE: 34.2 BROKER COMMISSION: 1.30 OTHER CHARGES: 0.25 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	TRIPADVISOR INC COM USD0.001	-360.000	5,362.05	0.00	0.00	-5,754.60	-392.55	0.00	-392.55
23 Sep 24	SEDOL : B6ZC3N6 /TRIP	14.90							
Settled	PENSERRASECURITIES / 1.80 TRIPADVISOR INC COM USD0.001 PRICE: 14.9 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
20 Sep 24	TRIUMPH FINANCIAL INC COM	-46.000	3,762.46	0.00	0.00	-4,363.31	-600.85	0.00	-600.85
23 Sep 24	USD0.01	81.80							
Settled	SEDOL : BS7T2S7 /TFIN PENSERRASECURITIES / 0.23 TRIUMPH FINANCIAL COM USD0.01 PRICE: 81.8 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
20 Sep 24	TRIUMPH GROUP INC NEW COM	-260.000	3,500.80	0.00	0.00	-4,801.12	-1,300.32	0.00	-1,300.32
23 Sep 24	SEDOL : 2893071 /TGI	13.47							
Settled	PENSERRASECURITIES / 1.30 TRIUMPH GROUP INC COM USD0.001 PRICE: 13.47 BROKER COMMISSION: 1.30 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
20 Sep 24	TRUPANION INC COM	-531.000	22,723.50	0.00	0.00	-49,498.66	-26,775.16	0.00	-26,775.16
23 Sep 24	SEDOL : BP3YM85 /TRUP	42.80							
Settled	PENSERRASECURITIES / 2.66 TRUPANION INC COM USD0.00001 PRICE: 42.8 BROKER COMMISSION: 2.66 OTHER CHARGES: 0.64 BROKER: PENSERRASECURITIES								
30 Sep 24	TRUSTCO BK CORP N Y COM NEW	-84.000	2,777.38	0.00	0.00	-2,883.74	-106.36	0.00	-106.36
01 Oct 24	SEDOL : BN0ZBP7 /TRST	33.07							
Pending	CABRERA CAPITAL MARKETS LLC / 0.42 TRUSTCO BANK CP NY COM USD1 (POST REV SPLT) PRICE: 33.07 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24	TRUSTMARK CORP COM	-255.000	8,342.08	0.00	0.00	-8,427.45	-85.37	0.00	-85.37
23 Sep 24	SEDOL : 2340210 /TRMK	32.72							
Settled	PENSERRASECURITIES / 1.28 TRUSTMARK CORP COM NPV PRICE: 32.72 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.24 BROKER: PENSERRASECURITIES								
20 Sep 24	TTM TECHNOLOGIES INC COM	-402.000	7,298.10	0.00	0.00	-5,514.31	1,783.79	0.00	1,783.79
23 Sep 24	SEDOL : 2635659 /TTMI	18.16							
Settled	PENSERRASECURITIES / 2.01 TTM TECHNOLOGIES I COM NPV PRICE: 18.16 BROKER COMMISSION: 2.01 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES								
20 Sep 24	TWO HBRS INVT CORP COM PAR \$	-416.000	5,796.79	0.00	0.00	-8,891.05	-3,094.26	0.00	-3,094.26
23 Sep 24	SEDOL : BP9S504 /TWO	13.94							
Settled	PENSERRASECURITIES / 2.08 TWO HARBORS INVESTM COM USD0.01(POST REV SPLIT) PRICE: 13.94 BROKER COMMISSION: 2.08 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
20 Sep 24	U S PHYSICAL THERAPY COM	-62.000	5,162.90	0.00	0.00	-6,091.27	-928.37	0.00	-928.37
23 Sep 24	SEDOL : 2911166 /USPH	83.28							
Settled	PENSERRASECURITIES / 0.31 US PHYSICAL THERAP COM USD0.01 PRICE: 83.28 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
20 Sep 24	ULTRA CLEAN HLDGS INC COM	-171.000	5,898.47	0.00	0.00	-7,832.55	-1,934.08	0.00	-1,934.08
23 Sep 24	SEDOL : B00G0F2 /UCTT	34.50							
Settled	PENSERRASECURITIES / 0.86 ULTRA CLEAN HLDGS COM USD0.001 PRICE: 34.5 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.17 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

20 Sep 24	UNIFIRST CORP MASS COM	-69.000	12,985.08	0.00	0.00	-13,277.21	-292.13	0.00	-292.13
23 Sep 24	SEDOL : 2466428 /UNF	188.20							
Settled	PENSERRASECURITIES / 0.35								
	UNIFIRST CORP COM USD0.10 PRICE: 188.2								
	BROKER COMMISSION: 0.35 OTHER CHARGES:								
	0.37 BROKER: PENSERRASECURITIES								
20 Sep 24	UNITED CMNTY BK BLAIRSVILLE GA	-490.000	14,471.74	0.00	0.00	-17,014.80	-2,543.06	0.00	-2,543.06
23 Sep 24	COM	29.54							
Settled	SEDOL : 2862156 /UCB								
	PENSERRASECURITIES / 2.45								
	UNITED CMNTY BK BLAIRSVILLE GA COM PRICE:								
	29.54 BROKER COMMISSION: 2.45 OTHER								
	CHARGES: 0.41 BROKER: PENSERRASECURITIES								
30 Sep 24	UNITED FIRE GROUP INC COM	-86.000	1,799.49	0.00	0.00	-2,180.95	-381.46	0.00	-381.46
01 Oct 24	USD0.001	20.93							
Pending	SEDOL : B4WXG84 /UFCS								
	CABRERA CAPITAL MARKETS LLC /								
	0.43								
	UNITED FIRE GROUP COM USD0.001 PRICE: 20.93								
	BROKER COMMISSION: 0.43 OTHER CHARGES:								
	0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	UNITED NAT FOODS INC COM	-244.000	3,970.98	0.00	0.00	-10,024.19	-6,053.21	0.00	-6,053.21
23 Sep 24	SEDOL : 2895163 /UNFI	16.28							
Settled	PENSERRASECURITIES / 1.22								
	UTD NATURAL FOODS COM USD0.01 PRICE: 16.28								
	BROKER COMMISSION: 1.22 OTHER CHARGES:								
	0.12 BROKER: PENSERRASECURITIES								
30 Sep 24	UNITI GROUP INC COM	-507.000	2,856.86	0.00	0.00	-6,182.79	-3,325.93	0.00	-3,325.93
01 Oct 24	SEDOL : BD6VBR1 /UNIT	5.64							
Pending	CABRERA CAPITAL MARKETS LLC /								
	2.54								
	UNITI GROUP INC COM USD0.0001 PRICE: 5.64								
	BROKER COMMISSION: 2.54 OTHER CHARGES:								
	0.08 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

20 Sep 24 23 Sep 24 Settled	UNITIL CORP COM SEDOL : 2925037 /UTL PENSERRASECURITIES / 0.33 UNITIL CORP COM NPV PRICE: 60.38 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES	-66.000 60.38	3,984.63	0.00	0.00	-3,050.87	933.76	0.00	933.76
20 Sep 24 23 Sep 24 Settled	UNIVERSAL CORP VA COM SEDOL : 2923804 /UVV PENSERRASECURITIES / 0.43 UNIVERSAL CORP COM NPV PRICE: 52.27 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES	-86.000 52.27	4,494.66	0.00	0.00	-4,635.05	-140.39	0.00	-140.39
30 Sep 24 01 Oct 24 Pending	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT SEDOL : 2927497 /UHT CABRERA CAPITAL MARKETS LLC / 0.26 UNIVERSAL HLTH RLT SHS BEN INT USD0.01 PRICE: 45.75 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.07 BROKER: CABRERA CAPITAL MARKETS LLC	-51.000 45.75	2,332.92	0.00	0.00	-2,905.70	-572.78	0.00	-572.78
20 Sep 24 23 Sep 24 Settled	URBAN EDGE PPTYS COM SEDOL : BTPSGQ9 /UE PENSERRASECURITIES / 0.79 URBAN EDGE PPTYS COM USD0.01 PRICE: 21.17 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES	-158.000 21.17	3,343.97	0.00	0.00	-2,817.02	526.95	0.00	526.95
20 Sep 24 23 Sep 24 Settled	URBAN OUTFITTERS INC COM SEDOL : 2933438 /URBN PENSERRASECURITIES / 1.01 URBAN OUTFITTERS COM USD0.0001 PRICE: 36.77 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.21 BROKER: PENSERRASECURITIES	-202.000 36.77	7,426.32	0.00	0.00	-4,305.67	3,120.65	0.00	3,120.65

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

30 Sep 24	USANA HEALTH SCIENCES INC	-47.000	1,781.95	0.00	0.00	-4,410.90	-2,628.95	0.00	-2,628.95
01 Oct 24	CDT-SHS	37.92							
Pending	SEDOL : 2267698 /USNA CABRERA CAPITAL MARKETS LLC / 0.24 USANA HLTH SCIENCE COM USD0.001 PRICE: 37.92 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	V F CORP COM	-1,633.000	30,446.43	0.00	0.00	-23,372.13	7,074.30	0.00	7,074.30
23 Sep 24	SEDOL : 2928683 /VFC	18.65							
Settled	PENSERRASECURITIES / 8.17 VF CORP COM NPV PRICE: 18.65 BROKER COMMISSION: 8.17 OTHER CHARGES: 0.85 BROKER: PENSERRASECURITIES								
30 Sep 24	V F CORP COM	-36.000	718.00	0.00	0.00	-515.25	202.75	0.00	202.75
01 Oct 24	SEDOL : 2928683 /VFC	19.95							
Pending	CABRERA CAPITAL MARKETS LLC / 0.18 VF CORP COM NPV PRICE: 19.95 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	VAREX IMAGING CORP COM	-5,667.000	61,116.89	0.00	0.00	-147,459.13	-86,342.24	0.00	-86,342.24
23 Sep 24	SEDOL : BDQYWV1 /VREX	10.79							
Settled	PENSERRASECURITIES / 28.34 VAREX IMAGING CORP COM USD0.01 PRICE: 10.79 BROKER COMMISSION: 28.34 OTHER CHARGES: 1.70 BROKER: PENSERRASECURITIES								
20 Sep 24	VEECO INSTRS INC DEL COM	-218.000	6,887.51	0.00	0.00	-5,838.96	1,048.55	0.00	1,048.55
23 Sep 24	SEDOL : 2938422 /VECO	31.60							
Settled	PENSERRASECURITIES / 1.09 VEECO INSTRUMENTS COM USD0.01 PRICE: 31.6 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.20 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

20 Sep 24	VENTAS INC REIT	-300.000	18,651.00	0.00	0.00	-15,244.65	3,406.35	0.00	3,406.35
23 Sep 24	SEDOL : 2927925 /VTR	62.169998							
Settled	THE BANK OF NEW YORK MELLON VENTAS INC REIT USD0.25 PRICE: 62.17 NET BROKER: THE BANK OF NEW YORK MELLON								
20 Sep 24	VERICEL CORP COM	-146.000	6,798.30	0.00	0.00	-5,435.02	1,363.28	0.00	1,363.28
23 Sep 24	SEDOL : BSBMN89 /VCEL	46.57							
Settled	PENSERRASECURITIES / 0.73 VERICEL CORP COM PRICE: 46.57 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
20 Sep 24	VERIS RESIDENTIAL INC COM STK	-300.000	5,326.35	0.00	0.00	-5,116.85	209.50	0.00	209.50
23 Sep 24	USD0.01	17.76							
Settled	SEDOL : 2192314 /VRE PENSERRASECURITIES / 1.50 VERIS RESIDENTIAL INC COM STK USD0.01 PRICE: 17.76 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
20 Sep 24	VERITEX HLDGS INC COM	-247.000	6,455.16	0.00	0.00	-9,422.61	-2,967.45	0.00	-2,967.45
23 Sep 24	SEDOL : BRCYYB7 /VBTX	26.14							
Settled	PENSERRASECURITIES / 1.24 VERITEX HLDGS INC COM USD0.01 PRICE: 26.14 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	VERRA MOBILITY CORP	-946.000	26,293.33	0.00	0.00	-16,538.03	9,755.30	0.00	9,755.30
23 Sep 24	SEDOL : BFXX5X8 /VRRM	27.80							
Settled	PENSERRASECURITIES / 4.73 VERRA MOBILITY COR COM USD0.0001 PRICE: 27.8 BROKER COMMISSION: 4.73 OTHER CHARGES: 0.74 BROKER: PENSERRASECURITIES								
20 Sep 24	VESTIS CORP COM	-2,843.000	44,648.06	0.00	0.00	-55,083.12	-10,435.06	0.00	-10,435.06
23 Sep 24	SEDOL : BP5JNQ3 /VSTS	15.71							
Settled	PENSERRASECURITIES / 14.22								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

VESTIS CORPORATION COM USD0.01 PRICE: 15.71
 BROKER COMMISSION: 14.22 OTHER CHARGES:
 1.25 BROKER: PENSERRASECURITIES

30 Sep 24	VIAD CORP COM NEW COM NEW	-86.000	3,080.86	0.00	0.00	-3,318.06	-237.20	0.00	-237.20
01 Oct 24	SEDOL : B01KGF5 /VI	35.83							
Pending	CABRERA CAPITAL MARKETS LLC / 0.43 VIAD CORP COM USD1.5 PRICE: 35.83 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.09 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	VIAVI SOLUTIONS INC COM NPV	-1,112.000	9,312.74	0.00	0.00	-17,243.72	-7,930.98	0.00	-7,930.98
23 Sep 24	SEDOL : BYXB201 /VIAV	8.38							
Settled	PENSERRASECURITIES / 5.56 VIAVI SOLUTIONS INC COM NPV PRICE: 8.38 BROKER COMMISSION: 5.56 OTHER CHARGES: 0.26 BROKER: PENSERRASECURITIES								
20 Sep 24	VICI PPTYS INC COM	-1,000.000	33,070.00	0.00	0.00	-30,412.56	2,657.44	0.00	2,657.44
23 Sep 24	SEDOL : BYWH073 /VICI	33.07							
Settled	NORTHERN TRUST COMPANY, THE VICI PPTYS INC COM USD0.01 PRICE: 33.07 NET BROKER: NORTHERN TRUST COMPANY, THE								
30 Sep 24	VICOR CORP COM	-49.000	2,062.59	0.00	0.00	-2,629.10	-566.51	0.00	-566.51
01 Oct 24	SEDOL : 2930774 /VICR	42.10							
Pending	CABRERA CAPITAL MARKETS LLC / 0.25 VICOR CORP COM USD0.01 PRICE: 42.1 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	VICTORIAS SECRET & CO COM	-326.000	8,340.47	0.00	0.00	-6,391.23	1,949.24	0.00	1,949.24
23 Sep 24	SEDOL : BNNTGH3 /VSCO	25.59							
Settled	PENSERRASECURITIES / 1.63 VICTORIAS SECRET A COM USD0.01 PRICE: 25.59 BROKER COMMISSION: 1.63 OTHER CHARGES: 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

20 Sep 24	VIRTU FINL INC CL A CL A	-1,248.000	38,618.28	0.00	0.00	-28,735.20	9,883.08	0.00	9,883.08
23 Sep 24	SEDOL : BWTVWD4 /VIRT	30.95							
Settled	PENSERRASECURITIES / 6.24 VIRTU FINANCIAL IN COM CL A USD0.00001 PRICE: 30.95 BROKER COMMISSION: 6.24 OTHER CHARGES: 1.08 BROKER: PENSERRASECURITIES								
20 Sep 24	VIRTUS INVT PARTNERS INC COM	-34.000	7,044.77	0.00	0.00	-8,914.61	-1,869.84	0.00	-1,869.84
23 Sep 24	SEDOL : B3KKGQ8 /VRTS	207.21							
Settled	PENSERRASECURITIES / 0.17 VIRTUS INVESTMENT COM USD0.01 PRICE: 207.21 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.20 BROKER: PENSERRASECURITIES								
20 Sep 24	WABASH NATL CORP COM	-326.000	6,316.07	0.00	0.00	-6,034.46	281.61	0.00	281.61
23 Sep 24	SEDOL : 2932048 /WNC	19.38							
Settled	PENSERRASECURITIES / 1.63 WABASH NATIONAL CP COM USD0.01 PRICE: 19.38 BROKER COMMISSION: 1.63 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	WALKER & DUNLOP INC COM .	-364.000	40,422.89	0.00	0.00	-44,658.81	-4,235.92	0.00	-4,235.92
23 Sep 24	SEDOL : B4TZV44 /WD	111.06							
Settled	PENSERRASECURITIES / 1.82 WALKER AND DUNLOP COM PRICE: 111.06 BROKER COMMISSION: 1.82 OTHER CHARGES: 1.13 BROKER: PENSERRASECURITIES								
20 Sep 24	WARRIOR MET COAL INC COM	-218.000	12,008.19	0.00	0.00	-6,218.79	5,789.40	0.00	5,789.40
23 Sep 24	SEDOL : BF2X272 /HCC	55.09							
Settled	PENSERRASECURITIES / 1.09 WARRIOR MET COAL I COM USD0.01 PRICE: 55.09 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES								
20 Sep 24	WD 40 CO COM STK	-58.000	14,842.07	0.00	0.00	-12,623.89	2,218.18	0.00	2,218.18
23 Sep 24	SEDOL : 2944742 /WDFC	255.91							
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

WD-40 CO COM USD0.001 PRICE: 255.91 BROKER
 COMMISSION: 0.29 OTHER CHARGES: 0.42
 BROKER: PENSERRASECURITIES

20 Sep 24	WERNER ENTERPRISES INC COM	-480.000	17,829.10	0.00	0.00	-17,172.00	657.10	0.00	657.10
23 Sep 24	SEDOL : 2948852 /WERN	37.15							
Settled	PENSERRASECURITIES / 2.40								
	WERNER ENTERPRISES COM USD0.01 PRICE:								
	37.15 BROKER COMMISSION: 2.40 OTHER								
	CHARGES: 0.50 BROKER: PENSERRASECURITIES								
20 Sep 24	WESTAMERICA BANCORPORATION	-111.000	5,541.51	0.00	0.00	-6,491.30	-949.79	0.00	-949.79
23 Sep 24	COM	49.93							
Settled	SEDOL : 2950374 /WABC								
	PENSERRASECURITIES / 0.56								
	WESTAMERICA BANCP COM NPV PRICE: 49.93								
	BROKER COMMISSION: 0.56 OTHER CHARGES:								
	0.16 BROKER: PENSERRASECURITIES								
20 Sep 24	WHITESTONE REIT COMMON	-656.000	8,688.47	0.00	0.00	-6,925.24	1,763.23	0.00	1,763.23
23 Sep 24	SHARES	13.25							
Settled	SEDOL : B6452T5 /WSR								
	PENSERRASECURITIES / 3.28								
	WHITESTONE REIT COMMON SHARES PRICE: 13.25								
	BROKER COMMISSION: 3.28 OTHER CHARGES:								
	0.25 BROKER: PENSERRASECURITIES								
20 Sep 24	WILEY JOHN & SONS INC CL A	-288.000	13,410.34	0.00	0.00	-9,637.92	3,772.42	0.00	3,772.42
23 Sep 24	SEDOL : 2965668 /WLY	46.57							
Settled	PENSERRASECURITIES / 1.44								
	WILEY JOHN & SONS COM USD1.00 CLASS A								
	PRICE: 46.57 BROKER COMMISSION: 1.44 OTHER								
	CHARGES: 0.38 BROKER: PENSERRASECURITIES								
20 Sep 24	WINNEBAGO INDS INC COM	-165.000	9,752.04	0.00	0.00	-10,509.31	-757.27	0.00	-757.27
23 Sep 24	SEDOL : 2972721 /WGO	59.11							
Settled	PENSERRASECURITIES / 0.83								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

	WINNEBAGO INDS INC COM USD0.50 PRICE: 59.11 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
20 Sep 24	WK KELLOGG CO COM	-274.000	4,985.29	0.00	0.00	-3,662.01	1,323.28	0.00	1,323.28
23 Sep 24	SEDOL : BNNJC42 /KLG	18.20							
Settled	PENSERRASECURITIES / 1.37 WK KELLOGG CO COM USD0.0001 PRICE: 18.2 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	WOLVERINE WORLD WIDE INC COM	-323.000	4,956.29	0.00	0.00	-8,650.07	-3,693.78	0.00	-3,693.78
23 Sep 24	SEDOL : 2977500 /WWW	15.35							
Settled	PENSERRASECURITIES / 1.62 WOLVERINE WORLD WD COM USD1 PRICE: 15.35 BROKER COMMISSION: 1.62 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
30 Sep 24	WORLD ACCEP CORP S C NEW	-24.000	2,831.32	0.00	0.00	-4,943.83	-2,112.51	0.00	-2,112.51
01 Oct 24	COM	117.98							
Pending	SEDOL : 2981181 /WRLD CABRERA CAPITAL MARKETS LLC / 0.12 WORLD ACCEPTANCE COM NPV PRICE: 117.98 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.08 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	WORLD KINECT CORPORATION	-364.000	11,427.46	0.00	0.00	-10,173.87	1,253.59	0.00	1,253.59
23 Sep 24	COM USD0.01	31.40							
Settled	SEDOL : 2469450 /WKC PENSERRASECURITIES / 1.82 WORLD KINECT CORPORATION COM USD0.01 PRICE: 31.4 BROKER COMMISSION: 1.82 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
30 Sep 24	WORTHINGTON ENTERPRISES INC	-66.000	2,735.29	0.00	0.00	-3,115.56	-380.27	0.00	-380.27
01 Oct 24	SEDOL : 2981932 /WOR	41.45							
Pending	CABRERA 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

WORTHINGTON ENTERPRISES INC PRICE: 41.45
 BROKER COMMISSION: 0.33 OTHER CHARGES:
 0.08 BROKER: CABRERA CAPITAL MARKETS LLC

20 Sep 24	WSFS FINANCIAL CORP COM	-362.000	18,980.94	0.00	0.00	-18,501.60	479.34	0.00	479.34
23 Sep 24	SEDOL : 2940375 /WSFS	52.44							
Settled	PENSERRASECURITIES / 1.81 WSFS FINL CORP COM USD0.01 PRICE: 52.44 BROKER COMMISSION: 1.81 OTHER CHARGES: 0.53 BROKER: PENSERRASECURITIES								
20 Sep 24	XENCOR INC COM	-235.000	4,950.13	0.00	0.00	-7,877.16	-2,927.03	0.00	-2,927.03
23 Sep 24	SEDOL : BGCYWN8 /XNCR	21.07							
Settled	PENSERRASECURITIES / 1.18 XENCOR INC COM USD0.01 PRICE: 21.07 BROKER COMMISSION: 1.18 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
20 Sep 24	XENIA HOTELS & RESORTS INC	-1,700.000	25,772.00	0.00	0.00	-27,661.00	-1,889.00	0.00	-1,889.00
23 Sep 24	COM	15.16							
Settled	SEDOL : BVV6CY1 /XHR STATE STREET BANK AND TRUST CO. XENIA HOTELS & RES COM USD0.01 PRICE: 15.16 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Sep 24	XENIA HOTELS & RESORTS INC	-427.000	6,471.00	0.00	0.00	-7,382.18	-911.18	0.00	-911.18
23 Sep 24	COM	15.16							
Settled	SEDOL : BVV6CY1 /XHR PENSERRASECURITIES / 2.14 XENIA HOTELS & RES COM USD0.01 PRICE: 15.16 BROKER COMMISSION: 2.14 OTHER CHARGES: 0.18 BROKER: PENSERRASECURITIES								
20 Sep 24	XEROX HLDGS CORP COM NEW	-296.000	3,088.67	0.00	0.00	-4,755.24	-1,666.57	0.00	-1,666.57
23 Sep 24	COM NEW	10.44							
Settled	SEDOL : BJD5G3 /XRX PENSERRASECURITIES / 1.48								

◆ Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

XEROX HLDGS CORP COM USD1.00 PRICE: 10.44
 BROKER COMMISSION: 1.48 OTHER CHARGES:
 0.09 BROKER: PENSERRASECURITIES

20 Sep 24	YELP INC COM	-356.000	12,201.56	0.00	0.00	-10,321.27	1,880.29	0.00	1,880.29
23 Sep 24	SEDOL : B7KCD72 /YELP	34.28							
Settled	PENSERRASECURITIES / 1.78 YELP INC COM USD0.000001 PRICE: 34.28 BROKER COMMISSION: 1.78 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES								
30 Sep 24	ZURN ELKAY WATER SOLUTIONS	-16.000	574.94	0.00	0.00	-557.52	17.42	0.00	17.42
01 Oct 24	CORPORATION	35.94							
Pending	SEDOL : BMV1ZD3 /ZWS CABRERA CAPITAL MARKETS LLC / 0.08 ZURN ELKAY WATER SOLUTIONS CORPORATION PRICE: 35.94 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
Total United States - USD			16,910,417.25	0.00	0.00	-12,399,984.82	4,510,432.43	0.00	4,510,432.43
Total common stock			16,977,947.74	0.00	0.00	-12,456,264.19	4,521,520.00	163.55	4,521,683.55

Funds - common stock

International Region - USD

30 Aug 24	CF SSGA MSCI EAFE SMALL CAP	-9,742.093	207,000.00	0.00	0.00	-196,961.72	10,038.28	0.00	10,038.28
30 Aug 24	INDX SL FUND ZVYO2	21.2480008							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 21.2480008 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			207,000.00	0.00	0.00	-196,961.72	10,038.28	0.00	10,038.28
Total funds - common stock			207,000.00	0.00	0.00	-196,961.72	10,038.28	0.00	10,038.28

◆ Investment Transaction Detail

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

Sales

Equities

Funds - equities etf

United States - USD

25 Jul 24	MFC ISHARES TR CORE S&P	-2,200.000	254,257.93	0.00	0.00	-244,242.93	10,015.00	0.00	10,015.00
26 Jul 24	SMALL-CAP ETF	115.58							
Settled	SEDOL : 2678869 /IJR PENSERRASECURITIES / 11.00 ISHARES CORE S&P SMALL-CAP ETF PRICE: 115.58 BROKER COMMISSION: 11.00 OTHER CHARGES: 7.07 BROKER: PENSERRASECURITIES								
08 Aug 24	MFC ISHARES TR CORE S&P	-1,350.000	148,873.86	0.00	0.00	-149,913.95	-1,040.09	0.00	-1,040.09
09 Aug 24	SMALL-CAP ETF	110.29							
Settled	SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 13.50 ISHARES CORE S&P SMALL-CAP ETF PRICE: 110.29 BROKER COMMISSION: 13.50 OTHER CHARGES: 4.14 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MFC ISHARES TR CORE S&P	-6,445.000	753,689.56	0.00	0.00	-715,700.33	37,989.23	0.00	37,989.23
23 Sep 24	SMALL-CAP ETF	116.95							
Settled	SEDOL : 2678869 /IJR PENSERRASECURITIES / 32.23 ISHARES CORE S&P SMALL-CAP ETF PRICE: 116.95 BROKER COMMISSION: 32.23 OTHER CHARGES: 20.96 BROKER: PENSERRASECURITIES								
30 Sep 24	MFC ISHARES TR CORE S&P	-2,327.000	272,146.71	0.00	0.00	-258,407.24	13,739.47	0.00	13,739.47
01 Oct 24	SMALL-CAP ETF	116.96							
Pending	SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 11.64 ISHARES CORE S&P SMALL-CAP ETF PRICE: 116.96 BROKER COMMISSION: 11.64 OTHER CHARGES: 7.57 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

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

Sales

Equities

Funds - equities etf

United States - USD

16 Aug 24	MFC ISHARES TR RUSSELL	-700.000	58,936.54	0.00	0.00	-57,687.92	1,248.62	0.00	1,248.62
19 Aug 24	MID-CAP ETF	84.2124							
Settled	SEDOL : B4ZD2Y9 /IWR CABRERA CAPITAL MARKETS LLC / 10.50 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 84.2124 BROKER COMMISSION: 10.50 OTHER CHARGES: 1.64 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Sep 24	MFC ISHARES TR RUSSELL	-13,105.000	1,146,949.16	0.00	0.00	-1,080,000.36	66,948.80	0.00	66,948.80
23 Sep 24	MID-CAP ETF	87.5274							
Settled	SEDOL : B4ZD2Y9 /IWR PENSERRASECURITIES / 65.53 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 87.5274002 BROKER COMMISSION: 65.53 OTHER CHARGES: 31.89 BROKER: PENSERRASECURITIES								
Total United States - USD			2,634,853.76	0.00	0.00	-2,505,952.73	128,901.03	0.00	128,901.03
Total funds - equities etf			2,634,853.76	0.00	0.00	-2,505,952.73	128,901.03	0.00	128,901.03
Total equities			19,819,801.50	0.00	0.00	-15,159,178.64	4,660,459.31	163.55	4,660,622.86

Fixed Income

Government bonds

Angola - USD

14 Aug 24	ANGOLA (REP OF) 9.125% SNR MTN	-450,000.000	369,000.00	9,125.00	0.00	-389,616.11	-20,616.11	0.00	-20,616.11
16 Aug 24	26/11/49 USD	82.00							
Settled	SEDOL : BKWCW07 / GOLDMAN SACHS INTERNATIONAL ANGOLA (REP OF) 9.125% SNR MTN 26/11/49 USD PRICE: 82.0 NET BROKER: GOLDMAN SACHS INTERNATIONAL								
Total Angola - USD			369,000.00	9,125.00	0.00	-389,616.11	-20,616.11	0.00	-20,616.11

Argentina - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Argentina - USD

21 Aug 24	ARGENTINA(REP OF) 4.125%-VAR	-420,000.000	190,722.00	2,069.38	0.00	-193,823.43	-3,101.43	0.00	-3,101.43
22 Aug 24	SNR 09/07/46 USD	45.41							
Settled	SEDOL : BNC17Q6 / BARCLAYS CAPITAL ARGENTINA(REP OF) 4.125%-VAR SNR 09/07/46 U PRICE: 45.41 NET BROKER: BARCLAYS CAPITAL								
22 Aug 24	ARGENTINA(REP OF) 4.125%-VAR	-430,000.000	191,350.00	2,167.92	0.00	-198,438.28	-7,088.28	0.00	-7,088.28
23 Aug 24	SNR 09/07/46 USD	44.50							
Settled	SEDOL : BNC17Q6 / MORGAN STANLEY AND CO.INTRNTNAL PLC ARGENTINA(REP OF) 4.125%-VAR SNR 09/07/46 U PRICE: 44.5 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
15 Aug 24	ARGENTINA(REP OF) 5%-VAR SNR	-490,000.000	232,750.00	2,518.06	0.00	-164,222.24	68,527.76	0.00	68,527.76
16 Aug 24	09/01/38 USD1000	47.50							
Settled	SEDOL : BNC1BG4 / GOLDMAN, SACHS AND CO. ARGENTINA(REP OF) 5%-VAR SNR 09/01/38 USD1000 PRICE: 47.5 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Argentina - USD			614,822.00	6,755.36	0.00	-556,483.95	58,338.05	0.00	58,338.05

Bahamas - USD

18 Jul 24	BAHAMAS CMNWLTH 6% SNR	-440,000.000	403,700.00	4,253.33	0.00	-403,457.93	242.07	0.00	242.07
19 Jul 24	21/11/2028 USD200000	91.75							
Settled	SEDOL : BFN3VY1 / JEFFERIES LLC. BAHAMAS CMNWLTH 6% SNR 21/11/2028 USD200000 PRICE: 91.75 NET BROKER: JEFFERIES LLC.								
Total Bahamas - USD			403,700.00	4,253.33	0.00	-403,457.93	242.07	0.00	242.07

Bolivia - 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

Bolivia - USD

05 Sep 24	BOLIVIA(ESTADO PLU 4.5% SNR	-440,000.000	246,400.00	9,130.00	0.00	-391,309.51	-144,909.51	0.00	-144,909.51
06 Sep 24	20/03/28 USD200000	56.00							
Settled	SEDOL : 0A76WYU / JEFFERIES LLC. BOLIVIA(ESTADO PLU 4.5% SNR 20/03/28 USD200000 PRICE: 56.0 NET BROKER: JEFFERIES LLC.								
Total Bolivia - USD			246,400.00	9,130.00	0.00	-391,309.51	-144,909.51	0.00	-144,909.51

Brazil - USD

29 Aug 24	FED REPUBLIC OF BRAZIL 4.75%	-260,000.000	197,938.00	1,578.06	0.00	-205,439.87	-7,501.87	0.00	-7,501.87
30 Aug 24	T-BOND 01-14-2050	76.13							
Settled	CUSIP : 105756CB4 / BNP PARIBAS PARIS BRAZIL(FED REP OF) BDS 14/01/2050 USD PRICE: 76.13 NET BROKER: BNP PARIBAS PARIS								
Total Brazil - USD			197,938.00	1,578.06	0.00	-205,439.87	-7,501.87	0.00	-7,501.87

Colombia - USD

21 Aug 24	COLOMBIA REP TBOND 4.5%	-200,000.000	188,580.00	3,925.00	0.00	-189,130.34	-550.34	0.00	-550.34
22 Aug 24	03-15-2029	94.29							
Settled	CUSIP : 195325DP7 / EUROCLEAR BANK S.A / N.V COLOMBIA(REP OF) 4.5% SNR MTN 15/03/2029USD PRICE: 94.29 NET BROKER: EUROCLEAR BANK S.A / N.V								
26 Sep 24	COLOMBIA(REP OF) 8.75% SNR	-450,000.000	493,429.50	14,546.88	0.00	-479,025.00	14,404.50	0.00	14,404.50
27 Sep 24	14/11/53 USD1000	109.651							
Settled	SEDOL : BLDBBK3 / BARCLAYS CAPITAL COLOMBIA(REP OF) 8.75% SNR 14/11/53 USD1000 PRICE: 109.651 NET BROKER: BARCLAYS CAPITAL								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Colombia - USD

21 Aug 24	REPUBLIC OF COLOMBIA 3.25%	-200,000.000	160,230.00	2,166.67	0.00	-176,005.48	-15,775.48	0.00	-15,775.48
22 Aug 24	04-22-2032	80.115							
Settled	CUSIP : 195325DZ5 / CITIGROUP GLOBAL MARKETS INC. COLOMBIA REP GLOBAL BD 3.25% 22/04/2032 PRICE: 80.115 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Colombia - USD			842,239.50	20,638.55	0.00	-844,160.82	-1,921.32	0.00	-1,921.32

Dominican Republic - DOP

19 Sep 24	DOMINICAN REPUBLIC 144A 10.75%	-56,000,000.000	986,776.51	21,853.69	0.00	-940,803.87	67,916.95	-21,944.31	45,972.64
20 Sep 24	01/06/2036	106.519							
Settled	CUSIP : 25714PFA1 / CITIGROUP GLOBAL MARKETS INC. DOMINICAN REPUBLIC 144A 10.75% 01/06/2036 PRICE: 106.519 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Dominican Republic - DOP			986,776.51	21,853.69	0.00	-940,803.87	67,916.95	-21,944.31	45,972.64

Dominican Republic - USD

19 Sep 24	DOMINICAN REPUBLIC 5.3% DUE	-1,400,000.000	1,307,600.00	12,160.56	0.00	-1,244,396.63	63,203.37	0.00	63,203.37
20 Sep 24	01-21-2041 REG 5.3% DUE 01-21-2041	93.40							
Settled	REG CUSIP : P3579ECJ4 / JEFFERIES LLC. DOMINICAN REPUBLIC 5.3% DUE 01-21-2041 REG PRICE: 93.4 NET BROKER: JEFFERIES LLC.								
Total Dominican Republic - USD			1,307,600.00	12,160.56	0.00	-1,244,396.63	63,203.37	0.00	63,203.37

Ecuador - USD

13 Sep 24	ECUADOR(REP OF) 0% SNR	-495,495.000	265,535.77	0.00	0.00	-261,376.62	4,159.15	0.00	4,159.15
13 Sep 24	31/07/2030 USD1*REGS	53.59							
Settled	SEDOL : BMGR2N5 / 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

Government bonds

Ecuador - USD

ECUADOR(REP OF) 0% SNR 31/07/2030 USD1*REGS
 PRICE: 53.58999 NET BROKER: J.P. MORGAN
 SECURITIES LLC

20 Aug 24	ECUADOR(REP OF) 2.5%-VAR SNR	-520,000.000	259,012.00	1,588.89	0.00	-268,452.91	-9,440.91	0.00	-9,440.91
22 Aug 24	31/07/40 USD1	49.81							
Settled	SEDOL : BMGR2K2 / GOLDMAN, SACHS AND CO. ECUADOR(REP OF) 2.5%-VAR SNR 31/07/40 USD1 PRICE: 49.81 NET BROKER: GOLDMAN, SACHS AND CO.								
09 Sep 24	ECUADOR(REP OF) 3.5%-VAR SNR	-460,000.000	256,910.00	2,881.39	0.00	-292,720.15	-35,810.15	0.00	-35,810.15
11 Sep 24	31/07/35 USD1	55.85							
Settled	SEDOL : 2A9PVBU / BNP PARIBAS PARIS ECUADOR(REP OF) 3.5%-VAR SNR 31/07/35 USD1 PRICE: 55.85 NET BROKER: BNP PARIBAS PARIS								
Total Ecuador - USD			781,457.77	4,470.28	0.00	-822,549.68	-41,091.91	0.00	-41,091.91

El Salvador - USD

19 Sep 24	EL SALVADOR REP 9.25% 144A	-440,000.000	435,820.00	17,297.50	0.00	-390,470.14	45,349.86	0.00	45,349.86
20 Sep 24	17/04/2030 9.25% DUE	99.05							
Settled	04-17-2030/04-17-2024 BEO CUSIP : 283875CE0 / HSBC SECURITIES (USA) INC. EL SALVADOR REP SR STEP UP 9.25% 17/04/2030 PRICE: 99.05 NET BROKER: HSBC SECURITIES (USA) INC.								
15 Aug 24	REPUBLIC OF EL SALVADOR 7.625%	-350,000.000	254,660.00	1,111.98	0.00	-245,875.00	8,785.00	0.00	8,785.00
16 Aug 24	01/02/2041	72.76							
Settled	SEDOL : B63F4M3 / BARCLAYS CAPITAL REPUBLIC OF EL SALVADOR 7.625% 01/02/2041 PRICE: 72.76 NET BROKER: BARCLAYS CAPITAL								
Total El Salvador - USD			690,480.00	18,409.48	0.00	-636,345.14	54,134.86	0.00	54,134.86

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Gabon - USD

08 Jul 24	GABONESE REPUBLIC 6.625% SNR	-700,000.000	530,250.00	19,838.19	0.00	-626,983.72	-96,733.72	0.00	-96,733.72
10 Jul 24	06/02/2031 USD	75.75							
Settled	SEDOL : BKSLR69 / JEFFERIES LLC. GABONESE REPUBLIC 6.625% SNR 06/02/2031 USD PRICE: 75.75 NET BROKER: JEFFERIES LLC.								

21 Aug 24	GABONESE REPUBLIC 7% SNR	-450,000.000	340,177.50	7,787.50	0.00	-330,570.00	9,607.50	0.00	9,607.50
23 Aug 24	24/11/2031 USD1000	75.595							
Settled	SEDOL : BPDWT66 / EUROCLEAR BANK S.A / N.V GABONESE REPUBLIC 7% SNR 24/11/2031 USD1000 PRICE: 75.595 NET BROKER: EUROCLEAR BANK S.A / N.V								

Total Gabon - USD			870,427.50	27,625.69	0.00	-957,553.72	-87,126.22	0.00	-87,126.22
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Ghana - USD

11 Sep 24	REPUBLIC OF GHANA 0% SNR MTN	-770,000.000	331,100.00	0.00	0.00	-429,825.10	-98,725.10	0.00	-98,725.10
13 Sep 24	07/04/2025 USD	43.00							
Settled	SEDOL : 8AX7X8U / MERRILL LYNCH INTERNATIONAL LIMITED REPUBLIC OF GHANA 0% SNR MTN 07/04/2025 USD PRICE: 43.0 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								

11 Sep 24	REPUBLIC OF GHANA 7.75% SNR	-370,000.000	192,862.50	0.00	0.00	-187,349.50	5,513.00	0.00	5,513.00
13 Sep 24	MTN 07/04/29USD	52.125							
Settled	SEDOL : BMTR0M7 / MERRILL LYNCH INTERNATIONAL LIMITED REPUBLIC OF GHANA 7.75% SNR MTN 07/04/29USD PRICE: 52.125 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								

Total Ghana - USD			523,962.50	0.00	0.00	-617,174.60	-93,212.10	0.00	-93,212.10
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◆ Investment Transaction Detail

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

Mexico - MXN

24 Sep 24	MEXICO(UTD MEX ST) 5.5% GTD	-34,600.000	165,265.38	573.33	0.00	-176,022.10	2,359.60	-13,116.32	-10,756.72
26 Sep 24	04/03/2027 MXN1000	92.2807682							
Settled	SEDOL : BP6QMB1 / MORGAN STANLEY AND CO.INTRNTNAL PLC MEXICO(UTD MEX ST) 5.5% GTD 04/03/2027 MXN1000 PRICE: 92.2807682 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
Total Mexico - MXN			165,265.38	573.33	0.00	-176,022.10	2,359.60	-13,116.32	-10,756.72

Panama - USD

21 May 24	REVERSAL: PANAMA(REPUBLIC OF)	300,000.000	-320,387.65	-5,600.00	0.00	306,690.00	-13,697.65	0.00	-13,697.65
23 May 24	8.0% 03-01-2038	106.86							
NA	CUSIP : 698299BY9 / PERSHING LLC / -192.35 PANAMA(REP OF) BDS 01/03/2038 USD PRICE: 106.86 BROKER COMMISSION: 192.35 BROKER: PERSHING LLC								
21 May 24	PANAMA(REPUBLIC OF) 8.0%	-300,000.000	320,387.65	5,600.00	0.00	-306,690.00	13,697.65	0.00	13,697.65
23 May 24	03-01-2038	106.86							
Settled	CUSIP : 698299BY9 / PERSHING LLC / 192.35 PANAMA(REP OF) BDS 01/03/2038 USD PRICE: 106.86 BROKER COMMISSION: 192.35 BROKER: PERSHING LLC								
Total Panama - USD			0.00	0.00	0.00	0.00	0.00	0.00	0.00

Paraguay - USD

11 Sep 24	PARAGUAY (REPUBLIC 2.739% SNR	-960,000.000	817,536.00	3,140.72	0.00	-806,544.77	10,991.23	0.00	10,991.23
12 Sep 24	29/01/2033USD	85.16							
Settled	CUSIP : P75744AK1 / BANCO SANTANDER S.A. NEW YORK								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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

Paraguay - USD

PARAGUAY (REPUBLIC 2.739% SNR 29/01/2033USD
PRICE: 85.16 NET BROKER: BANCO SANTANDER
S.A. NEW YORK

Total Paraguay - USD			817,536.00	3,140.72	0.00	-806,544.77	10,991.23	0.00	10,991.23
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Peru - USD

29 Aug 24	PERU REP 1.862% 12-01-2032	-4,800,000.000	3,806,400.00	22,840.53	0.00	-3,803,864.16	2,535.84	0.00	2,535.84
03 Sep 24	CUSIP : 715638DP4 /	79.30							
Settled	CITIGROUP GLOBAL MARKETS INC. PERU(REP OF) BDS 01/12/2032 USD PRICE: 79.3 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								

03 Sep 24	REPUBLIC OF PERU 5.875%	-280,000.000	292,079.20	1,188.06	0.00	-277,505.20	14,574.00	0.00	14,574.00
04 Sep 24	08-08-2054	104.314							
Settled	CUSIP : 715638EC2 / GOLDMAN, SACHS AND CO. PERU(REP OF) 5.875% SNR 08/08/2054 USD PRICE: 104.314 NET BROKER: GOLDMAN, SACHS AND CO.								

Total Peru - USD			4,098,479.20	24,028.59	0.00	-4,081,369.36	17,109.84	0.00	17,109.84
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Saudi Arabia - USD

12 Sep 24	PVTPL SAUDI ARABIA (KINGDOM	-600,000.000	619,140.00	5,462.50	0.00	-585,954.00	33,186.00	0.00	33,186.00
13 Sep 24	OF) 5.75% 01-16-2054	103.19							
Settled	CUSIP : 80413TBH1 / UBS AG LONDON BRANCH SAUDI ARABIA TRANCHE # 5.75% 16/01/2054 PRICE: 103.19 NET BROKER: UBS AG LONDON BRANCH								

Total Saudi Arabia - USD			619,140.00	5,462.50	0.00	-585,954.00	33,186.00	0.00	33,186.00
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South Africa - USD

07 Aug 24	SOUTH AFRICA REP TBOND 5.875%	-450,000.000	450,585.00	10,428.13	0.00	-461,409.95	-10,824.95	0.00	-10,824.95
08 Aug 24	DUE 09-16-2025 REG	100.13							
Settled	CUSIP : 836205AR5 / J.P. MORGAN SECURITIES PLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

South Africa - USD

SOUTH AFRICA(REP OF) NT 5.875% 16/09/2025
 PRICE: 100.13 NET BROKER: J.P. MORGAN
 SECURITIES PLC

Total South Africa - USD		450,585.00	10,428.13	0.00	-461,409.95	-10,824.95	0.00	-10,824.95
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Turkey - USD

02 Jul 24	HAZINE 24/02/2027 7.25% 24/02/2027	-440,000.000	445,544.00	11,608.06	0.00	-432,126.00	13,418.00	0.00	13,418.00
05 Jul 24	SEDOL : 4AXXMEU /	101.26							
Settled	GOLDMAN, SACHS AND CO. HAZINE 24/02/2027 7.25% 24/02/2027 PRICE: 101.26 NET BROKER: GOLDMAN, SACHS AND CO.								

Total Turkey - USD		445,544.00	11,608.06	0.00	-432,126.00	13,418.00	0.00	13,418.00
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Ukraine - USD

11 Sep 24	PVTPL UKRAINE GOVERNMENT	-259,597.000	149,969.19	517.39	0.00	0.00	149,969.19	0.00	149,969.19
12 Sep 24	STEP CPN 02-01-2029	57.77							
Settled	CUSIP : 903724BZ4 / J.P. MORGAN SECURITIES PLC UKRAINE GOVERNMENT 1.75% 01/02/2029 PRICE: 57.77 NET BROKER: J.P. MORGAN SECURITIES PLC								

11 Sep 24	PVTPL UKRAINE GOVERNMENT	-100,352.000	44,144.84	0.00	0.00	0.00	44,144.84	0.00	44,144.84
12 Sep 24	STEP CPN 02-01-2030	43.99							
Settled	CUSIP : 903724CD2 / CITIGROUP GLOBAL MARKETS INC. UKRAINE GOVERNMENT 3.0% 01/02/2030 PRICE: 43.98999 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								

12 Aug 24	UKRAINE GOVERNMENT UKRAIN 7	-200,000.000	68,000.00	0.00	0.00	-58,000.00	10,000.00	0.00	10,000.00
14 Aug 24	3/4 09/01/247.75% 01/09/2026	34.00							
Settled	CUSIP : QJ1143438 / MERRILL LYNCH INTERNATIONAL LIMITED								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

Ukraine - USD

UKRAINE GOVERNMENT UKRAIN 7 3/4
09/01/247.75% 01/0 PRICE: 34.0 NET BROKER:
MERRILL LYNCH INTERNATIONAL LIMITED

12 Aug 24	UKRAINE(REP OF) 6.876% SNR	-500,000.000	154,000.00	0.00	0.00	-414,526.45	-260,526.45	0.00	-260,526.45
14 Aug 24	21/05/31 USD1000	30.80							
Settled	SEDOL : BNNR0J7 / J.P. MORGAN SECURITIES PLC UKRAINE(REP OF) 6.876% SNR 21/05/31 USD1000 PRICE: 30.8 NET BROKER: J.P. MORGAN SECURITIES PLC								
05 Jul 24	UKRAINE(REP OF) 7.253% SNR	-2,000,000.000	544,000.00	0.00	0.00	-1,049,570.24	-505,570.24	0.00	-505,570.24
09 Jul 24	15/03/2035 USD	27.20							
Settled	SEDOL : 1A9LV1U / J.P. MORGAN SECURITIES PLC UKRAINE(REP OF) 7.253% SNR 15/03/2035 USD PRICE: 27.2 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Ukraine - USD			960,114.03	517.39	0.00	-1,522,096.69	-561,982.66	0.00	-561,982.66

United States - USD

19 Sep 24	UNITED STATES OF AMER TREAS	-5,775,000.000	5,301,269.53	22,185.89	0.00	-5,331,662.80	-30,393.27	0.00	-30,393.27
23 Sep 24	BONDS 3.625%02-15-2053	91.796875							
Settled	SEDOL : BQXLPR3 / MORGAN STANLEY AND CO., LLC USA TREASURY BDS 3.625% BDS 15/02/53 USD1000 PRICE: 91.79687 NET BROKER: MORGAN STANLEY AND CO., LLC								
20 Sep 24	UNITED STATES OF AMER TREAS	-5,845,000.000	5,358,449.41	23,030.57	0.00	-5,396,289.02	-37,839.61	0.00	-37,839.61
24 Sep 24	BONDS 3.625%02-15-2053	91.675781							
Settled	SEDOL : BQXLPR3 / BANK OF AMERICA MERRILL LYNCH-BAML								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

United States - USD

	USA TREASURY BDS 3.625% BDS 15/02/53 USD1000 PRICE: 91.67578 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
29 Jul 24	UNITED STATES OF AMER TREAS	-3,108,000.000	3,021,315.94	28,347.69	0.00	-2,919,838.73	101,477.21	0.00	101,477.21
30 Jul 24	NOTES 2.0% 08-15-2025	97.2109375							
Settled	SEDOL : BYS2RD7 / DEUTSCHE BANK AG USA TREASURY NTS 2% NTS 15/08/2025 USD100 PRICE: 97.21093 NET BROKER: DEUTSCHE BANK AG								
28 Aug 24	UNITED STATES OF AMER TREAS	-3,353,000.000	3,324,578.08	53,575.11	0.00	-3,254,952.12	69,625.96	0.00	69,625.96
30 Aug 24	NOTES 3.5% 09-15-2025	99.1523437							
Settled	SEDOL : BNHSXS6 / BMO NESBITT BURNS INC USA TREASURY NTS 3.5% NTS 15/09/2025 USD1000 PRICE: 99.15234 OTHER CHARGES: 0.01 BROKER: BMO NESBITT BURNS INC								
08 Jul 24	UNITED STATES OF AMER TREAS	-4,000,000.000	3,979,843.75	45,081.96	0.00	-3,923,661.68	56,182.07	0.00	56,182.07
09 Jul 24	NOTES 4.125% 03-31-2029	99.496093							
Settled	SEDOL : BQV12R4 / GOLDMAN, SACHS AND CO. USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 99.49609 NET BROKER: GOLDMAN, SACHS AND CO.								
16 Jul 24	UNITED STATES OF AMER TREAS	-7,080,000.000	7,091,892.19	86,178.69	0.00	-6,944,881.18	147,011.01	0.00	147,011.01
17 Jul 24	NOTES 4.125% 03-31-2029	100.167969							
Settled	SEDOL : BQV12R4 / J.P. MORGAN SECURITIES LLC USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 100.16796 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

Government bonds

United States - USD

17 Jul 24	UNITED STATES OF AMER TREAS	-3,000,000.000	3,003,515.63	36,854.51	0.00	-2,942,746.26	60,769.37	0.00	60,769.37
18 Jul 24	NOTES 4.125% 03-31-2029	100.117187							
Settled	SEDOL : BQV12R4 / BARCLAYS CAPITAL USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 100.11718 NET BROKER: BARCLAYS CAPITAL								
19 Jul 24	UNITED STATES OF AMER TREAS	-2,000,000.000	1,996,171.88	25,471.31	0.00	-1,961,830.84	34,341.04	0.00	34,341.04
22 Jul 24	NOTES 4.125% 03-31-2029	99.808593							
Settled	SEDOL : BQV12R4 / J. P. MORGAN SECURITIES LLC USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 99.80859 NET BROKER: J. P. MORGAN SECURITIES LLC								
24 Jul 24	UNITED STATES OF AMER TREAS	-1,500,000.000	1,497,773.44	19,610.66	0.00	-1,471,373.13	26,400.31	0.00	26,400.31
25 Jul 24	NOTES 4.125% 03-31-2029	99.851562							
Settled	SEDOL : BQV12R4 / HSBC (GLBL MRKTS EQUITIES OPERATION USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 99.85156 NET BROKER: HSBC (GLBL MRKTS EQUITIES OPERATION								
25 Jul 24	UNITED STATES OF AMER TREAS	-4,500,000.000	4,500,703.13	59,339.14	0.00	-4,414,119.40	86,583.73	0.00	86,583.73
26 Jul 24	NOTES 4.125% 03-31-2029	100.015625							
Settled	SEDOL : BQV12R4 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY NTS 4.125% NTS 31/03/29 USD1000 PRICE: 100.01562 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
09 Jul 24	UNITED STATES OF AMER TREAS	-3,000,000.000	2,989,101.56	37,254.10	0.00	-2,976,445.31	12,656.25	0.00	12,656.25
10 Jul 24	NOTES 4.5% 03-31-2026	99.636718							
Settled	SEDOL : BQV12S5 / HSBC (GLBL MRKTS EQUITIES OPERATION								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

United States - USD

USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000
 PRICE: 99.63671 NET BROKER: HSBC (GLBL MRKTS
 EQUITIES OPERATION

16 Jul 24	UNITED STATES OF AMER TREAS	-5,000,000.000	4,998,437.50	66,393.44	0.00	-4,960,742.19	37,695.31	0.00	37,695.31
17 Jul 24	NOTES 4.5% 03-31-2026	99.96875							
Settled	SEDOL : BQV12S5 / MORGAN STANLEY AND CO., LLC								
	USA TREASURY NTS 4.5% NTS 31/03/2026 USD1000								
	PRICE: 99.96875 NET BROKER: MORGAN STANLEY AND CO., LLC								
26 Sep 24	UNITED STATES OF AMER TREAS	-6,000,000.000	6,062,109.38	0.00	0.00	-5,988,085.93	74,023.45	0.00	74,023.45
30 Sep 24	NOTES 5% NTS 09-30-2025	101.0351562							
Settled	SEDOL : BMX7M61 / ACADEMY SECURITIES, INC								
	USA TREASURY NTS 5% NTS 30/09/2025 USD1000								
	PRICE: 101.03515 NET BROKER: ACADEMY SECURITIES, INC								
28 Aug 24	UNITED STATES OF AMER TREAS	-3,500,000.000	3,521,054.68	87,024.46	0.00	-3,507,929.69	13,124.99	0.00	13,124.99
30 Aug 24	NOTES 5.0% 08-31-2025	100.6015625							
Settled	SEDOL : BMGC3P9 / ACADEMY SECURITIES, INC								
	USA TREASURY NTS 5% NTS 31/08/2025 USD1000								
	PRICE: 100.60156 OTHER CHARGES: 0.01 BROKER: ACADEMY SECURITIES, INC								
29 Jul 24	UNITED STATES OF AMER TREAS	-5,500,000.000	5,496,992.19	0.00	0.00	-5,476,603.70	20,388.49	0.00	20,388.49
31 Jul 24	NOTES DTD 07/31/2023 4.75%	99.9453125							
Settled	07-31-2025 SEDOL : BNTDWY8 / PERSHING LLC								
	USA TREASURY NTS 4.75% NTS 31/07/25 USD1000								
	PRICE: 99.94531 NET BROKER: PERSHING LLC								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

United States - USD

30 Aug 24 03 Sep 24 Settled	UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025 SEDOL : BMT6SJ7 / BMO NESBITT BURNS INC USA TREASURY NTS 0.25% NTS 30/09/25 USD1000 PRICE: 95.74609 BROKER: BMO NESBITT BURNS INC	-2,778,000.000 95.7460937	2,659,826.49	2,960.16	0.00	-2,489,793.95	170,032.54	0.00	170,032.54
26 Sep 24 30 Sep 24 Settled	UNITED STATES OF AMER TREAS NOTES DTD 10/31/2020 .25% 10-31-2025 SEDOL : BMYVTV6 / JPMORGAN CHASE BANK, N.A. USA TREASURY NTS 0.25% NTS 31/10/25 USD1000 PRICE: 96.16406 BROKER: JPMORGAN CHASE BANK, N.A.	-3,224,000.000 96.1640625	3,100,329.38	3,351.03	0.00	-2,878,674.50	221,654.88	0.00	221,654.88
26 Sep 24 30 Sep 24 Settled	UNITED STATES T NOTE 3.0% 10-31-2025 SEDOL : BGN70G5 / BARCLAYS BANK PLC USA TREASURY NTS 3% SNR 31/10/2025 USD1000 PRICE: 99.0625 NET BROKER: BARCLAYS BANK PLC	-1,095,000.000 99.0625	1,084,734.38	13,657.74	0.00	-1,052,510.09	32,224.29	0.00	32,224.29
13 Aug 24 14 Aug 24 Settled	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG SEDOL : BYQLTX0 / MORGAN STANLEY AND CO., LLC USA TREASURY BDS 3.5% SNR 15/02/2039 USD100 PRICE: 94.9375 NET BROKER: MORGAN STANLEY AND CO., LLC	-3,000,000.000 94.9375	2,848,125.00	52,211.54	0.00	-2,678,850.74	169,274.26	0.00	169,274.26
26 Sep 24 27 Sep 24 Settled	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG SEDOL : BYQLTX0 / J.P. MORGAN SECURITIES LLC	-250,000.000 95.402343	238,505.86	1,022.42	0.00	-223,237.56	15,268.30	0.00	15,268.30

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government bonds

United States - USD

	USA TREASURY BDS 3.5% SNR 15/02/2039 USD100 PRICE: 95.40234 NET BROKER: J.P. MORGAN SECURITIES LLC								
26 Sep 24	UNITED STATES TREAS BDS DTD	-3,000,000.000	2,861,367.19	12,269.02	0.00	-2,678,850.74	182,516.45	0.00	182,516.45
27 Sep 24	00209 3.5% DUE 02-15-2039 REG	95.378906							
Settled	SEDOL : BYQLTX0 / J.P. MORGAN SECURITIES LLC USA TREASURY BDS 3.5% SNR 15/02/2039 USD100 PRICE: 95.3789 NET BROKER: J.P. MORGAN SECURITIES LLC								
30 Sep 24	UNITED STATES TREAS BDS DTD	-4,000,000.000	3,829,062.50	17,880.44	0.00	-3,571,800.99	257,261.51	0.00	257,261.51
01 Oct 24	00209 3.5% DUE 02-15-2039 REG	95.726562							
Pending	SEDOL : BYQLTX0 / GOLDMAN, SACHS AND CO. USA TREASURY BDS 3.5% SNR 15/02/2039 USD100 PRICE: 95.72656 NET BROKER: GOLDMAN, SACHS AND CO.								
28 Aug 24	UNITED STATES TREAS BDS DTD	-230,000.000	236,307.03	644.53	0.00	-241,716.76	-5,409.73	0.00	-5,409.73
30 Aug 24	08/15/1995 6.875% DUE 08-15-2025	102.7421875							
Settled	REG SEDOL : 2935553 / PERSHING LLC USA TREASURY BDS 6.875% BDS 15/08/25 USD100 PRICE: 102.74218 NET BROKER: PERSHING LLC								
28 Aug 24	UNITED STATES TREAS NTS 2.75%	-1,364,000.000	1,342,207.97	18,653.07	0.00	-1,304,674.69	37,533.28	0.00	37,533.28
30 Aug 24	DUE 08-31-2025 REG	98.4023437							
Settled	SEDOL : BG0MNF3 / PERSHING LLC USA TREASURY NTS 2.75% SNR 31/08/25 USD1000 PRICE: 98.40234 NET BROKER: PERSHING LLC								
30 Aug 24	UNITED STATES TREAS NTS DTD	-1,443,000.000	1,422,876.91	18,451.48	0.00	-1,386,766.08	36,110.83	0.00	36,110.83
03 Sep 24	09/30/2018 3.0% DUE 09-30-2025	98.6054687							
Settled	SEDOL : BFM0VV0 / WELLS FARGO BANK NA								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/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% SNR 30/09/2025 USD1000
 PRICE: 98.60546 NET BROKER: WELLS FARGO
 BANK NA

28 Aug 24	UNITED STATES TREAS NTS FIXED	-2,755,000.000	2,722,607.24	3,509.25	0.00	-2,651,751.13	70,856.11	0.00	70,856.11
30 Aug 24	3.125% DUE08-15-2025	98.8242187							
Settled	SEDOL : BQHM4C0 / PERSHING LLC								

USA TREASURY NTS 3.125% NTS 15/08/25 USD1000
 PRICE: 98.82421 NET BROKER: PERSHING LLC

31 Jul 24	UNITED STS TREAS NTS .25% DUE	-2,433,000.000	2,319,428.33	2,545.39	0.00	-2,185,135.36	134,292.97	0.00	134,292.97
01 Aug 24	08-31-2025 REG	95.3320312							
Settled	SEDOL : BMV9TX5 / CITIGROUP GLOBAL MARKETS INC								

USA TREASURY NTS 0.25% NTS 31/08/25 USD1000
 PRICE: 95.33203 BROKER: CITIGROUP GLOBAL
 MARKETS INC

25 Jul 24	UNITED STS TREAS NTS 1.125%	-27,680,000.000	22,935,475.00	141,156.59	0.00	-22,956,034.53	-20,559.53	0.00	-20,559.53
29 Jul 24	DUE 02-15-2031 REG	82.859375							
Settled	SEDOL : BM9WFM7 / MFR SECURITIES INC.								

USA TREASURY NTS 1.125% NTS 15/02/31 USD1000
 PRICE: 82.85937 NET BROKER: MFR SECURITIES
 INC.

Total United States - USD			109,744,061.57	878,660.19	0.00	-107,770,959.10	1,973,102.47	0.00	1,973,102.47
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Uzbekistan - USD

18 Jul 24	THE REP UZBEKISTAN 3.9% SNR	-450,000.000	370,170.00	4,533.75	0.00	-392,723.88	-22,553.88	0.00	-22,553.88
22 Jul 24	MTN 19/10/2031 USD	82.26							
Settled	SEDOL : BNHTB18 / UBS AG LONDON BRANCH								
	THE REP UZBEKISTAN 3.9% SNR MTN 19/10/2031 PRICE: 82.26 NET BROKER: UBS AG LONDON BRANCH								

Total Uzbekistan - USD			370,170.00	4,533.75	0.00	-392,723.88	-22,553.88	0.00	-22,553.88
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◆ Investment Transaction Detail

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

Sales**Fixed Income****Government bonds****Zambia - USD**

17 Jun 24	REVERSAL: ZAMBIA(REP OF)	251,357.504	-220,059.64	-3,195.31	0.00	313,304.42	93,244.78	0.00	93,244.78
20 Jun 24	5.75%-VAR NTS 30/06/33 USD	88.00							
NA	SEDOL : BS4BKG0 / J.P. MORGAN SECURITIES PLC ZAMBIA(REP OF) 5.75%-VAR NTS 30/06/33 USD PRICE: 87.54846 BROKER: J.P. MORGAN SECURITIES PLC								
17 Jun 24	ZAMBIA(REP OF) 5.75%-VAR NTS	-250,067.766	220,059.64	3,195.31	0.00	-311,696.83	-91,637.19	0.00	-91,637.19
20 Jun 24	30/06/33 USD	88.00							
Settled	SEDOL : BS4BKG0 / J.P. MORGAN SECURITIES PLC ZAMBIA(REP OF) 5.75%-VAR NTS 30/06/33 USD PRICE: 87.99999 BROKER: J.P. MORGAN SECURITIES PLC								
Total Zambia - USD			0.00	0.00	0.00	1,607.59	1,607.59	0.00	1,607.59
Total government bonds			125,505,698.96	1,074,952.66	0.00	-124,236,890.09	1,303,869.50	-35,060.63	1,268,808.87

Government agencies**China - USD**

06 Aug 24	SINOCHEM OFFSHORE CAP CO.	-1,100,000.000	928,543.00	9,796.88	0.00	-930,044.70	-1,501.70	0.00	-1,501.70
08 Aug 24	2.375% 23/09/2031	84.413							
Settled	SEDOL : BNKJ8Z8 / MORGAN STANLEY AND CO.INTRNTNAL PLC SINOCHEM OFFSHORE CAP CO. 2.375% 23/09/2031 PRICE: 84.413 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
Total China - USD			928,543.00	9,796.88	0.00	-930,044.70	-1,501.70	0.00	-1,501.70

Malaysia - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government agencies

Malaysia - USD

09 Jul 24	PETRONAS CAP LTD FIXED 4.8%	-430,000.000	384,325.40	4,529.33	0.00	-382,163.76	2,161.64	0.00	2,161.64
10 Jul 24	DUE 04-21-2060	89.378							
Settled	CUSIP : Y68856AW6 / MORGAN STANLEY AND CO.INTRNTNAL PLC PETRONAS CAP LTD 4.8% 21/04/2060 PRICE: 89.378 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
30 Jul 24	PETRONAS CAP LTD FIXED 4.8%	-1,000,000.000	890,690.00	13,200.00	0.00	-888,752.93	1,937.07	0.00	1,937.07
31 Jul 24	DUE 04-21-2060	89.069							
Settled	CUSIP : Y68856AW6 / HSBC SECURITIES (USA) INC. PETRONAS CAP LTD 4.8% 21/04/2060 PRICE: 89.069 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Malaysia - USD			1,275,015.40	17,729.33	0.00	-1,270,916.69	4,098.71	0.00	4,098.71

Mexico - USD

25 Sep 24	BANCO ACTINVER SA 7.25% DUE	-200,000.000	206,862.00	322.22	0.00	-200,000.00	6,862.00	0.00	6,862.00
26 Sep 24	01-31-2041	103.431							
Settled	CUSIP : 05974EAA8 / SPCL1 MERRILL LYNCH INTERNATIONAL LIMITED BANCO ACTINVER SA SR SECD NT 7.25% 31/01/2041 PRICE: 103.431 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
28 Aug 24	PETROLEOS MEXICANOS GTD NT	-770,000.000	530,145.00	4,608.24	0.00	-565,231.93	-35,086.93	0.00	-35,086.93
29 Aug 24	6.95% DUE 01-28-2060 REG	68.85							
Settled	CUSIP : 71654QDF6 / MORGAN STANLEY AND CO.INTRNTNAL PLC PETROLEOS MEXICANO 6.95% GTD SNR 28/01/60 U PRICE: 68.85 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
Total Mexico - USD			737,007.00	4,930.46	0.00	-765,231.93	-28,224.93	0.00	-28,224.93

◆ 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

Fixed Income

Government agencies

Multi-National Agencies Region - USD

10 Jul 24	BANQUE OUEST AFRIC 4.7% SNR	-1,400,000.000	1,228,780.00	14,622.22	0.00	-1,212,847.27	15,932.73	0.00	15,932.73
12 Jul 24	22/10/2031 USD1000	87.77							
Settled	SEDOL : BKT2JV0 / GOLDMAN, SACHS AND CO. BANQUE OUEST AFRIC 4.7% SNR 22/10/2031 USD1000 PRICE: 87.77 NET BROKER: GOLDMAN, SACHS AND CO.								
09 Aug 24	CORPORACION ANDINA DE	-2,000,000,000.000	439,167.69	7,355.61	0.00	-459,679.54	-20,511.85	0.00	-20,511.85
13 Aug 24	FOMENTO 6.77% 24/05/2028	0.0219583							
Settled	SEDOL : BF50NZ5 / MORGAN STANLEY AND CO.INTRNTNAL PLC CORPORACION ANDINA DE FOMENTO 6. PRICE: 0.02195 NET BROKER: MORGAN STANLEY AND CO.INTRNTNAL PLC								
01 Aug 24	EURO BK RECON&DEV 20%	-1,200,000.000	1,191,762.74	91,397.26	0.00	-1,218,258.08	-26,495.34	0.00	-26,495.34
05 Aug 24	CURR/LKD 19/03/2025 USD	99.3135616							
Settled	SEDOL : BMWT4C8 / GOLDMAN SACHS BANK EUROPE SE EURO BK RECON&DEV 20% CURR/LKD 19/03/2025 PRICE: 99.31356 NET BROKER: GOLDMAN SACHS BANK EUROPE SE								
Total Multi-National Agencies Region - USD			2,859,710.43	113,375.09	0.00	-2,890,784.89	-31,074.46	0.00	-31,074.46

Peru - USD

17 Sep 24	CORP FINAN DE DESA 2.4% SNR	-920,000.000	857,532.00	10,426.67	0.00	-839,910.73	17,621.27	0.00	17,621.27
18 Sep 24	28/09/27 USD200000	93.21							
Settled	SEDOL : BK80T71 / BANCO SANTANDER S.A. NEW YORK CORP FINAN DE DESA 2.4% SNR 28/09/27 USD200000 PRICE: 93.21 NET BROKER: BANCO SANTANDER S.A. 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								

Sales

Fixed Income

Government agencies

Total Peru - USD			857,532.00	10,426.67	0.00	-839,910.73	17,621.27	0.00	17,621.27
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Saudi Arabia - USD

30 Jul 24	GACI FIRST INVESTMENT 5.125%	-1,540,000.000	1,339,800.00	36,612.43	0.00	-1,339,630.60	169.40	0.00	169.40
01 Aug 24	14/02/2053	87.00							
Settled	SEDOL : 4AYP61U / UBS AG LONDON BRANCH GACI FIRST INVESTMENT 5.125% 14/02/2053 PRICE: 87.0 NET BROKER: UBS AG LONDON BRANCH								

Total Saudi Arabia - USD			1,339,800.00	36,612.43	0.00	-1,339,630.60	169.40	0.00	169.40
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United Arab Emirates - USD

07 Aug 24	EMIRATES NBD BANK 2.625% SNR	-440,000.000	434,280.00	5,486.25	0.00	-430,650.00	3,630.00	0.00	3,630.00
09 Aug 24	18/02/2025 USD	98.70							
Settled	SEDOL : BLJMH13 / UBS AG LONDON BRANCH EMIRATES NBD BANK 2.625% SNR 18/02/2025 USD PRICE: 98.7 NET BROKER: UBS AG LONDON BRANCH								

Total United Arab Emirates - USD			434,280.00	5,486.25	0.00	-430,650.00	3,630.00	0.00	3,630.00
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Venezuela - USD

21 Aug 24	DEFAULTED PETROLEOS DE	-900,000.000	111,600.00	0.00	0.00	-118,189.50	-6,589.50	0.00	-6,589.50
22 Aug 24	VENEZUELA 0.0% DUE 17/05/2035	12.40							
Settled	USD1 SEDOL : B7XSMN6 / BARCLAYS CAPITAL DEFAULTED PETROLEOS DE VENEZUELA 0.0% DUE 17/05/2 PRICE: 12.4 NET BROKER: BARCLAYS CAPITAL								

Total Venezuela - USD			111,600.00	0.00	0.00	-118,189.50	-6,589.50	0.00	-6,589.50
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Total government agencies			8,543,487.83	198,357.11	0.00	-8,585,359.04	-41,871.21	0.00	-41,871.21
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Corporate bonds

Brazil - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Brazil - USD

24 Jul 24	ERO COPPER CORP 6.5% DUE	-440,000.000	431,200.00	12,711.11	0.00	-426,501.35	4,698.65	0.00	4,698.65
25 Jul 24	02-15-2030 BEO	98.00							
Settled	CUSIP : C3328LAA7 / UBS AG LONDON BRANCH ERO COPPER CORP 6.5% 15/02/2030 PRICE: 98.0 NET BROKER: UBS AG LONDON BRANCH								

29 Aug 24	PVTPL KAROON USA FIN INC 10.5%	-440,000.000	450,560.00	13,603.33	0.00	-440,043.87	10,516.13	0.00	10,516.13
30 Aug 24	05-14-2029	102.40							
Settled	SEDOL : BSQLDV4 / NOMURA INTERNATIONAL PLC KAROON USA FIN INC 10.5% GTD 14/05/2029 USD PRICE: 102.4 NET BROKER: NOMURA INTERNATIONAL PLC								

13 Aug 24	PVTPL MOVIDA EUROPE S.A 7.85%	-440,000.000	417,340.00	11,801.17	0.00	-408,476.94	8,863.06	0.00	8,863.06
14 Aug 24	04-11-2029	94.85							
Settled	CUSIP : 62459LAC3 /PVTPL1 BNP PARIBAS PARIS MOVIDA EUROPE S.A 7.85% GTD SNR 11/04/29USD PRICE: 94.85 NET BROKER: BNP PARIBAS PARIS								

Total Brazil - USD			1,299,100.00	38,115.61	0.00	-1,275,022.16	24,077.84	0.00	24,077.84
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Canada - USD

25 Sep 24	ROYAL BK CDA 6% DUE 11-01-2027	-1,814,000.000	1,918,232.44	43,838.33	0.00	-1,860,828.98	57,403.46	0.00	57,403.46
26 Sep 24	CUSIP : 78016FZU1 /	105.746							
Settled	BNP PARIBAS SECURITIES CORPORATION ROYAL BK OF CANADA 6% SNR 01/11/2027 USD PRICE: 105.746 NET BROKER: BNP PARIBAS SECURITIES CORPORATION								

Total Canada - USD			1,918,232.44	43,838.33	0.00	-1,860,828.98	57,403.46	0.00	57,403.46
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China - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

China - USD

14 Aug 24	HUARONG FINANCE II 4.625% GTD	-440,000.000	430,760.00	4,126.53	0.00	-423,089.30	7,670.70	0.00	7,670.70
16 Aug 24	SNR 03/06/26 USD	97.90							
Settled	SEDOL : BDF16K0 / J.P. MORGAN SECURITIES PLC HUARONG FINANCE II 4.625% GTD SNR 03/06/26 U PRICE: 97.9 NET BROKER: J.P. MORGAN SECURITIES PLC								
28 Aug 24	PROSUS N V 3.257% 01-19-2027	-450,000.000	429,817.50	1,628.50	0.00	-416,250.00	13,567.50	0.00	13,567.50
29 Aug 24	CUSIP : N7163RAW3 /	95.515							
Settled	BANQUE PARIBAS PARIS PROSUS N V 3.257% 19/01/2027 PRICE: 95.515 NET BROKER: BANQUE PARIBAS PARIS								
Total China - USD			860,577.50	5,755.03	0.00	-839,339.30	21,238.20	0.00	21,238.20

Colombia - USD

30 Jul 24	FONTERA ENERGY COR 7.875%	-200,000.000	161,200.00	1,706.25	0.00	-155,480.00	5,720.00	0.00	5,720.00
31 Jul 24	GTD SNR 21/06/28 USD	80.60							
Settled	SEDOL : BP6DBZ9 / PERSHING SECURITIES LIMITED FONTERA ENERGY COR 7.875% GTD SNR 21/06/28 U PRICE: 80.6 NET BROKER: PERSHING SECURITIES LIMITED								
31 Jul 24	FONTERA ENERGY COR 7.875%	-280,000.000	225,750.00	2,450.00	0.00	-217,672.00	8,078.00	0.00	8,078.00
01 Aug 24	GTD SNR 21/06/28 USD	80.625							
Settled	SEDOL : BP6DBZ9 / PERSHING SECURITIES LIMITED FONTERA ENERGY COR 7.875% GTD SNR 21/06/28 U PRICE: 80.625 NET BROKER: PERSHING SECURITIES LIMITED								
Total Colombia - USD			386,950.00	4,156.25	0.00	-373,152.00	13,798.00	0.00	13,798.00

Guatemala - USD

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Guatemala - USD

27 Aug 24	PVTPL BANCO INDL S A 4.875% DUE	-600,000.000	587,250.00	2,356.25	0.00	-583,790.06	3,459.94	0.00	3,459.94
28 Aug 24	01-29-2031/01-29-2026 BEO	97.875							
Settled	CUSIP : 05991CAA1 /PVTPL1 PERSHING LLC BCO INDUSTRIAL SA SUB 29/01/2031 USD '144A' PRICE: 97.875 NET BROKER: PERSHING LLC								
Total Guatemala - USD			587,250.00	2,356.25	0.00	-583,790.06	3,459.94	0.00	3,459.94

Hong Kong - USD

27 Aug 24	MELCO RESORTS FINANCE LIMITED	-450,000.000	432,900.00	2,882.81	0.00	-429,422.50	3,477.50	0.00	3,477.50
28 Aug 24	5.625% DUE07-17-2027	96.20							
Settled	CUSIP : G5975LAD8 / J.P. MORGAN SECURITIES PLC MELCO RESORTS FIN 5.625% 17/07/2027 PRICE: 96.2 NET BROKER: J.P. MORGAN SECURITIES PLC								
Total Hong Kong - USD			432,900.00	2,882.81	0.00	-429,422.50	3,477.50	0.00	3,477.50

India - USD

17 Jul 24	ADANI PORT & SPL 3.828% DUE	-450,000.000	374,850.00	7,943.10	0.00	-361,836.97	13,013.03	0.00	13,013.03
18 Jul 24	02-02-2032	83.30							
Settled	CUSIP : Y00130YV3 / MERRILL LYNCH INTERNATIONAL LIMITED ADANI PORT SPECIAL 3.828% SNR 02/02/2032USD PRICE: 83.3 NET BROKER: MERRILL LYNCH INTERNATIONAL LIMITED								
Total India - USD			374,850.00	7,943.10	0.00	-361,836.97	13,013.03	0.00	13,013.03

Mexico - USD

07 Aug 24	ORBIA ADVANCE CORP S A B DE CV	-460,000.000	432,446.00	2,084.38	0.00	-427,366.27	5,079.73	0.00	5,079.73
08 Aug 24	1.875% DUE 05-11-2026	94.01							
Settled	CUSIP : P7S81YAB1 / HSBC SECURITIES (USA) INC.								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Mexico - USD

ORBIA ADVANCE CORP 1.875% 11/05/2026 PRICE:
94.01 NET BROKER: HSBC SECURITIES (USA) INC.

19 Aug 24	PETROLEOS MEXICANO 5.95% GTD	-1,300,000.000	1,095,250.00	4,726.94	0.00	-1,096,806.53	-1,556.53	0.00	-1,556.53
20 Aug 24	SNR 28/01/31 USD	84.25							

Settled
SEDOL : BLNBRW7 /
HSBC SECURITIES (USA) INC.
PETROLEOS MEXICANO 5.95% GTD SNR 28/01/31 U
PRICE: 84.25 NET BROKER: HSBC SECURITIES
(USA) INC.

20 Sep 24	PETROLEOS MEXICANO 5.95% GTD	-500,000.000	424,800.00	4,545.14	0.00	-421,848.67	2,951.33	0.00	2,951.33
23 Sep 24	SNR 28/01/31 USD	84.96							

Settled
SEDOL : BLNBRW7 /
BARCLAYS CAPITAL
PETROLEOS MEXICANO 5.95% GTD SNR 28/01/31 U
PRICE: 84.96 NET BROKER: BARCLAYS CAPITAL

Total Mexico - USD			1,952,496.00	11,356.46	0.00	-1,946,021.47	6,474.53	0.00	6,474.53
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Nigeria - USD

22 Jul 24	SEPLAT ENERGY PLC 7.75% GTD	-440,000.000	435,820.00	10,703.61	0.00	-427,724.00	8,096.00	0.00	8,096.00
24 Jul 24	SNR 01/04/26USD	99.05							

Settled
SEDOL : BNBWZW2 /
HSBC SECURITIES (USA) INC.
SEPLAT ENERGY PLC 7.75% GTD SNR 01/04/26USD
PRICE: 99.05 NET BROKER: HSBC SECURITIES
(USA) INC.

Total Nigeria - USD			435,820.00	10,703.61	0.00	-427,724.00	8,096.00	0.00	8,096.00
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Peru - USD

16 Jul 24	PVTPL SAN MIGUEL INDUSTRIAS	-700,000.000	623,000.00	11,229.17	0.00	-607,124.06	15,875.94	0.00	15,875.94
17 Jul 24	PET SA 3.5% DUE 08-02-2028 BEO	89.00							

Settled
SEDOL : BLGXTM4 /PVTPL1
BARCLAYS CAPITAL
SAN MIGUEL INDUST. 3.5% GTD SNR 02/08/2028
PRICE: 89.0 NET BROKER: BARCLAYS CAPITAL

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

Total Peru - USD			623,000.00	11,229.17	0.00	-607,124.06	15,875.94	0.00	15,875.94
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South Africa - USD

05 Jun 24	REVERSAL: STILLWATER MINING CO	470,000.000	-427,700.00	-1,044.44	0.00	430,520.00	2,820.00	0.00	2,820.00
06 Jun 24	4% 11-16-2026	91.00							
NA	SEDOL : BMQ80P6 / GOLDMAN, SACHS AND CO. STILLWATER MINING 4% GTD SNR 16/11/2026 USD PRICE: 91.0 NET BROKER: GOLDMAN, SACHS AND CO.								

05 Jun 24	STILLWATER MINING CO 4%	-470,000.000	427,700.00	1,044.44	0.00	-430,520.00	-2,820.00	0.00	-2,820.00
06 Jun 24	11-16-2026	91.00							
Settled	SEDOL : BMQ80P6 / GOLDMAN SACHS INTERNATIONAL STILLWATER MINING 4% GTD SNR 16/11/2026 USD PRICE: 91.0 NET BROKER: GOLDMAN SACHS INTERNATIONAL								

Total South Africa - USD			0.00	0.00	0.00	0.00	0.00	0.00	0.00
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United Arab Emirates - USD

05 Aug 24	PVTPL SHELF DRILLING HLDGS LTD	-200,000.000	187,000.00	5,935.42	0.00	-194,500.00	-7,500.00	0.00	-7,500.00
06 Aug 24	9.625% 04-15-2029	93.50							
Settled	CUSIP : 822538AH7 /PVTPL1 DEUTSCHE BANK AG SHELF DRILLING SR SECD NT 9.625% 15/04/2029 PRICE: 93.5 NET BROKER: DEUTSCHE BANK AG								

15 Aug 24	PVTPL SHELF DRILLING HLDGS LTD	-240,000.000	225,864.00	7,764.17	0.00	-233,400.00	-7,536.00	0.00	-7,536.00
16 Aug 24	9.625% 04-15-2029	94.11							
Settled	CUSIP : 822538AH7 /PVTPL1 GOLDMAN, SACHS AND CO. SHELF DRILLING SR SECD NT 9.625% 15/04/2029 PRICE: 94.11 NET BROKER: GOLDMAN, SACHS AND CO.								

Total United Arab Emirates - USD			412,864.00	13,699.59	0.00	-427,900.00	-15,036.00	0.00	-15,036.00
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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

Fixed Income

Corporate bonds

United States - USD

14 Aug 24	ALABAMA PWR CO 2022A SR NT	-3,040,000.000	2,737,854.40	38,633.33	0.00	-2,733,416.57	4,437.83	0.00	4,437.83
15 Aug 24	3.05% 03-15-2032	90.061							
Settled	SEDOL : BPH0BX7 / SG AMERICAS SECURITIES LLC ALABAMA POWER CO 3.05% SNR 15/03/32 USD1000 PRICE: 90.061 NET BROKER: SG AMERICAS SECURITIES LLC								
24 Sep 24	BANNER HEALTH 1.897% DUE	-106,000.000	91,603.08	469.19	0.00	-83,237.56	8,365.52	0.00	8,365.52
25 Sep 24	01-01-2031	86.418							
Settled	SEDOL : BN4LSG1 / CANTOR FITZGERALD AND CO. BANNER HEALTH 1.897% SNR 01/01/31 USD1000 PRICE: 86.418 NET BROKER: CANTOR FITZGERALD AND CO.								
06 Sep 24	BLACKSTONE MTG TR INC SR SECD	-519,000.000	482,670.00	2,919.38	0.00	-407,415.00	75,255.00	0.00	75,255.00
09 Sep 24	NT 144A 3.75% 01-15-2027	93.00							
Settled	SEDOL : BN30751 / WELLS FARGO BANK, N.A. BLACKSTONE MORTGAG 3.75% GTD 15/01/2027 USD PRICE: 93.0 NET BROKER: WELLS FARGO BANK, N.A.								
10 Sep 24	BLACKSTONE MTG TR INC SR SECD	-346,000.000	321,780.00	2,018.33	0.00	-271,610.00	50,170.00	0.00	50,170.00
11 Sep 24	NT 144A 3.75% 01-15-2027	93.00							
Settled	SEDOL : BN30751 / WELLS FARGO BANK, N.A. BLACKSTONE MORTGAG 3.75% GTD 15/01/2027 USD PRICE: 93.0 NET BROKER: WELLS FARGO BANK, N.A.								
17 Sep 24	BLACKSTONE MTG TR INC SR SECD	-433,000.000	404,313.75	2,841.56	0.00	-339,905.00	64,408.75	0.00	64,408.75
18 Sep 24	NT 144A 3.75% 01-15-2027	93.375							
Settled	SEDOL : BN30751 / WELLS FARGO BANK, N.A.								

◆ Investment Transaction Detail

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

Sales

Fixed Income

Corporate bonds

United States - USD

BLACKSTONE MORTGAG 3.75% GTD 15/01/2027 USD
 PRICE: 93.375 NET BROKER: WELLS FARGO BANK,
 N.A.

19 Sep 24	BLACKSTONE MTG TR INC SR SECD	-606,000.000	567,367.50	4,103.13	0.00	-475,710.00	91,657.50	0.00	91,657.50	
20 Sep 24	NT 144A 3.75% 01-15-2027	93.625								
Settled	SEDOL : BN30751 / RAYMOND JAMES AND ASSOCIATES BLACKSTONE MORTGAG 3.75% GTD 15/01/2027 USD PRICE: 93.625 NET BROKER: RAYMOND JAMES AND ASSOCIATES									
23 Sep 24	BLACKSTONE MTG TR INC SR SECD	-519,000.000	483,318.75	3,730.31	0.00	-407,415.00	75,903.75	0.00	75,903.75	
24 Sep 24	NT 144A 3.75% 01-15-2027	93.125								
Settled	SEDOL : BN30751 / J.P. MORGAN SECURITIES LLC BLACKSTONE MORTGAG 3.75% GTD 15/01/2027 USD PRICE: 93.125 NET BROKER: J.P. MORGAN SECURITIES LLC									
25 Sep 24	BLACKSTONE MTG TR INC SR SECD	-519,000.000	483,318.75	3,838.44	0.00	-407,415.00	75,903.75	0.00	75,903.75	
26 Sep 24	NT 144A 3.75% 01-15-2027	93.125								
Settled	SEDOL : BN30751 / D.A. DAVIDSON AND CO BLACKSTONE MORTGAG 3.75% GTD 15/01/2027 USD PRICE: 93.125 NET BROKER: D.A. DAVIDSON AND CO									
26 Sep 24	BLACKSTONE MTG TR INC SR SECD	-519,000.000	482,670.00	3,892.50	0.00	-407,415.00	75,255.00	0.00	75,255.00	
27 Sep 24	NT 144A 3.75% 01-15-2027	93.00								
Settled	SEDOL : BN30751 / J.P. MORGAN SECURITIES LLC BLACKSTONE MORTGAG 3.75% GTD 15/01/2027 USD PRICE: 93.0 NET BROKER: J.P. MORGAN SECURITIES LLC									
16 Aug 24	INTEL CORP 2.45% 11-15-2029	-11,000,000.000	9,765,799.93	71,118.05	0.00	-9,271,165.53	494,634.40	0.00	494,634.40	
20 Aug 24	CUSIP : 458140BH2 /	88.78								
Settled	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

INTEL CORP 2.45% SNR 15/11/2029 USD PRICE:
88.77999 NET BROKER: J.P. MORGAN SECURITIES
LLC

19 Aug 24	ROCHE HLDGS INC GTD NT 144A	-3,841,000.000	3,666,887.47	39,502.55	0.00	-3,484,145.96	182,741.51	0.00	182,741.51
20 Aug 24	2.314% 03-10-2027	95.467							
Settled	SEDOL : BM8HRT4 / J. P. MORGAN SECURITIES LLC ROCHE HLDGS INC 2.314% GTD SNR 10/03/27 USD PRICE: 95.467 NET BROKER: J. P. MORGAN SECURITIES LLC								
Total United States - USD			19,487,583.63	173,066.77	0.00	-18,288,850.62	1,198,733.01	0.00	1,198,733.01
Total corporate bonds			28,771,623.57	325,102.98	0.00	-27,421,012.12	1,350,611.45	0.00	1,350,611.45

Corporate convertible bonds

Mexico - USD

20 Sep 24	BANCO MERCANTIL DEL NORTE SA	-450,000.000	439,929.00	4,332.81	0.00	-426,405.69	13,523.31	0.00	13,523.31
23 Sep 24	5.875% DUE 12-31-2049 BEO	97.762							
Settled	CUSIP : P1401KAA9 / BANQUE PARIBAS PARIS BANCO MERCANTIL DEL NORTE 5.875% 31/12/2049 PRICE: 97.762 NET BROKER: BANQUE PARIBAS PARIS								
Total Mexico - USD			439,929.00	4,332.81	0.00	-426,405.69	13,523.31	0.00	13,523.31

United Kingdom - USD

22 Jul 24	STANDARD CHARTERED PLC 4.3%	-440,000.000	373,560.00	8,093.56	0.00	-368,897.21	4,662.79	0.00	4,662.79
23 Jul 24	12-31-2049	84.90							
Settled	CUSIP : G84228EV6 / BNP PARIBAS PARIS STANDARD CHARTERED PLC 4.3% 31/12/2049 PRICE: 84.9 NET BROKER: BNP PARIBAS PARIS								
Total United Kingdom - USD			373,560.00	8,093.56	0.00	-368,897.21	4,662.79	0.00	4,662.79
Total corporate convertible bonds			813,489.00	12,426.37	0.00	-795,302.90	18,186.10	0.00	18,186.10

◆ Investment Transaction Detail

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

Sales

Fixed Income

Government mortgage backed securities

United States - USD

01 Sep 24	GNMAII POOL #1901 SER 2024 8%	-1.090	0.00	0.00	0.00	-1.17	-1.17	0.00	-1.17
03 Sep 24	DUE 11-20-2024 REG	0.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME HLDG DECREASE RECOG AS LOSS								
Total United States - USD			0.00	0.00	0.00	-1.17	-1.17	0.00	-1.17
Total government mortgage backed securities			0.00	0.00	0.00	-1.17	-1.17	0.00	-1.17
Total fixed income			163,634,299.36	1,610,839.12	0.00	-161,038,565.32	2,630,794.67	-35,060.63	2,595,734.04

Other Assets

Exchange cleared swaps - other assets

China - USD

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

Turkey - USD

23 Sep 24	ICE_CDS GOLDUS33 06/20/2029 BUY	-400,000.000	25,870.44	0.00	0.00	-26,030.80	-160.36	0.00	-160.36
24 Sep 24	REPUBLIC OF TURKIYE 11	0.0646761							
Settled	195892028 SEDOL : 9M83UXU / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/06/2029 BUY REPUBLIC OF TURKIY PRICE: 0.0646761 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Turkey - USD			25,870.44	0.00	0.00	-26,030.80	-160.36	0.00	-160.36

◆ 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

Other Assets

Exchange cleared swaps - other assets

United States - USD

07 Aug 24	LCH_OIS GOLDUS33 03/20/2029 USD	-2,934,000.000	82,691.00	0.00	0.00	-7,440.95	75,250.05	0.00	75,250.05
08 Aug 24	P 1DSOFR / R 4.25% 198819230	0.0281837							
Settled	SEDOL : 9M8203U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2029 USD P 1DSOFR / R 4.25% PRICE: 0.0281837 NET BROKER: GOLDMAN, SACHS AND CO.								
05 Aug 24	LCH_OIS GOLDUS33 03/20/2034 USD	-1,517,000.000	77,348.00	0.00	0.00	-870.99	76,477.01	0.00	76,477.01
06 Aug 24	P 1DSOFR / R 4% 198819215	0.0509874							
Settled	SEDOL : 9M8200U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2034 USD P 1DSOFR / R 4% 19 PRICE: 0.0509874 NET BROKER: GOLDMAN, SACHS AND CO.								
30 Jul 24	LCH_OIS GOLDUS33 06/21/2048 USD	-402,000.000	0.00	0.00	0.00	-25,171.47	-25,171.47	0.00	-25,171.47
31 Jul 24	P 3.75% / R 1DSOFR 184051527	0.00							
Settled	SEDOL : 9M82Z9U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 21/06/2048 USD P 3.75% / R 1DSOFR BROKER: GOLDMAN, SACHS AND CO.								
13 Aug 24	LCH_OIS GOLDUS33 06/21/2048 USD	-387,000.000	0.00	0.00	0.00	-24,232.24	-24,232.24	0.00	-24,232.24
14 Aug 24	P 3.75% / R 1DSOFR 184051527	0.00							
Settled	SEDOL : 9M82Z9U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 21/06/2048 USD P 3.75% / R 1DSOFR BROKER: GOLDMAN, SACHS AND CO.								
05 Sep 24	LCH_OIS GOLDUS33 06/21/2048 USD	-768,000.000	0.00	0.00	0.00	-48,088.78	-48,088.78	0.00	-48,088.78
06 Sep 24	P 3.75% / R 1DSOFR 184051527	0.00							
Settled	SEDOL : 9M82Z9U / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 21/06/2048 USD P 3.75% / R 1DSOFR BROKER: GOLDMAN, SACHS AND CO.								
Total United States - USD			160,039.00	0.00	0.00	-105,804.43	54,234.57	0.00	54,234.57

◆ Investment Transaction Detail

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

Sales

Other Assets

Total exchange cleared swaps - other assets		185,909.44	0.00	0.00	-131,835.23	54,074.21	0.00	54,074.21
Total other assets		185,909.44	0.00	0.00	-131,835.23	54,074.21	0.00	54,074.21

Liabilities

Exchange cleared swap liabilities

Turkey - USD

23 Sep 24	ICE_CDS GOLDUS33 12/20/2029 BUY	-400,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
24 Sep 24	REPUBLIC OF TURKIYE 11	0.00							
Settled	206719790 SEDOL : 9MVBXTL / GOLDMAN, SACHS AND CO. ICE_CDS GOLDUS33 20/12/2029 BUY REPUBLIC OF TURKIY BROKER: GOLDMAN, SACHS AND CO.								
Total Turkey - USD		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

United States - USD

05 Sep 24	LCH_OIS GOLDUS33 03/20/2027 USD	-3,718,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Sep 24	P 1DSOFR / R 4.5% 198819227	0.00							
Settled	SEDOL : 9M82Z6L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2027 USD P 1DSOFR / R 4.5% BROKER: GOLDMAN, SACHS AND CO.								
30 Jul 24	LCH_OIS GOLDUS33 03/20/2029 USD	-1,489,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 Jul 24	P 1DSOFR / R 4.25% 198819230	0.00							
Settled	SEDOL : 9M8203L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2029 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.								
22 Aug 24	LCH_OIS GOLDUS33 03/20/2029 USD	-3,025,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
23 Aug 24	P 1DSOFR / R 4.25% 198819230	0.00							
Settled	SEDOL : 9M8203L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2029 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

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

Sales

Liabilities

Exchange cleared swap liabilities

United States - USD

12 Aug 24	LCH_OIS GOLDUS33 03/20/2031 USD	-1,063,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Aug 24	P 1DSOFR / R 4.25% 198819233	0.00							
Settled	SEDOL : 9M8205L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.								
06 Sep 24	LCH_OIS GOLDUS33 03/20/2031 USD	-1,080,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
09 Sep 24	P 1DSOFR / R 4.25% 198819233	0.00							
Settled	SEDOL : 9M8205L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2031 USD P 1DSOFR / R 4.25% BROKER: GOLDMAN, SACHS AND CO.								
30 Jul 24	LCH_OIS GOLDUS33 03/20/2044 USD	-452,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
31 Jul 24	P 1DSOFR / R 4% 198819242	0.00							
Settled	SEDOL : 9M8207L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2044 USD P 1DSOFR / R 4% 19 BROKER: GOLDMAN, SACHS AND CO.								
12 Aug 24	LCH_OIS GOLDUS33 03/20/2044 USD	-439,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
13 Aug 24	P 1DSOFR / R 4% 198819242	0.00							
Settled	SEDOL : 9M8207L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2044 USD P 1DSOFR / R 4% 19 BROKER: GOLDMAN, SACHS AND CO.								
05 Sep 24	LCH_OIS GOLDUS33 03/20/2044 USD	-873,000.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
06 Sep 24	P 1DSOFR / R 4% 198819242	0.00							
Settled	SEDOL : 9M8207L / GOLDMAN, SACHS AND CO. LCH_OIS GOLDUS33 20/03/2044 USD P 1DSOFR / R 4% 19 BROKER: GOLDMAN, SACHS AND CO.								
Total United States - USD			0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total exchange cleared swap liabilities			0.00	0.00	0.00	0.00	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>									

Sales

Total liabilities				0.00	0.00	0.00	0.00	0.00	0.00	0.00
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Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Jul 24	NT COLLECTIVE GOVT SHORT TERM		-4,743,012.930	4,743,012.93	0.00	0.00	-4,743,012.93	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		-1,279,638.890	1,279,638.89	0.00	0.00	-1,279,638.89	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		-7,199,604.670	7,199,604.67	0.00	0.00	-7,199,604.67	0.00	0.00	0.00
01 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM		-4,598,478.520	4,598,478.52	0.00	0.00	-4,598,478.52	0.00	0.00	0.00
01 Jul 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

02 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-3,705,720.770	3,705,720.77	0.00	0.00	-3,705,720.77	0.00	0.00	0.00
02 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-878,830.970	878,830.97	0.00	0.00	-878,830.97	0.00	0.00	0.00
02 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,014,357.630	1,014,357.63	0.00	0.00	-1,014,357.63	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-278,823.030	278,823.03	0.00	0.00	-278,823.03	0.00	0.00	0.00
03 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-36.690	36.69	0.00	0.00	-36.69	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-175,000.000	175,000.00	0.00	0.00	-175,000.00	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-7.060	7.06	0.00	0.00	-7.06	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-4.520	4.52	0.00	0.00	-4.52	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-95.760	95.76	0.00	0.00	-95.76	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-18.670	18.67	0.00	0.00	-18.67	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-21.020	21.02	0.00	0.00	-21.02	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,035.560	1,035.56	0.00	0.00	-1,035.56	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-87.530	87.53	0.00	0.00	-87.53	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-10.790	10.79	0.00	0.00	-10.79	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-246.400	246.40	0.00	0.00	-246.40	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.750	1.75	0.00	0.00	-1.75	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-188.360	188.36	0.00	0.00	-188.36	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-155.140	155.14	0.00	0.00	-155.14	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-6.330	6.33	0.00	0.00	-6.33	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-97.510	97.51	0.00	0.00	-97.51	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-32.600	32.60	0.00	0.00	-32.60	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-100.350	100.35	0.00	0.00	-100.35	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-13.450	13.45	0.00	0.00	-13.45	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-0.070	0.07	0.00	0.00	-0.07	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-149.480	149.48	0.00	0.00	-149.48	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-289.770	289.77	0.00	0.00	-289.77	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.090	5.09	0.00	0.00	-5.09	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-24.640	24.64	0.00	0.00	-24.64	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-582.980	582.98	0.00	0.00	-582.98	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.960	1.96	0.00	0.00	-1.96	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-6.310	6.31	0.00	0.00	-6.31	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.490	8.49	0.00	0.00	-8.49	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-109.090	109.09	0.00	0.00	-109.09	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-9.190	9.19	0.00	0.00	-9.19	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-521.790	521.79	0.00	0.00	-521.79	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-161.160	161.16	0.00	0.00	-161.16	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-0.640	0.64	0.00	0.00	-0.64	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-92.040	92.04	0.00	0.00	-92.04	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-67.160	67.16	0.00	0.00	-67.16	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.420	2.42	0.00	0.00	-2.42	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-4.840	4.84	0.00	0.00	-4.84	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-70,428.380	70,428.38	0.00	0.00	-70,428.38	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-481,055.300	481,055.30	0.00	0.00	-481,055.30	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-9.860	9.86	0.00	0.00	-9.86	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-3.340	3.34	0.00	0.00	-3.34	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-186.240	186.24	0.00	0.00	-186.24	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-4.880	4.88	0.00	0.00	-4.88	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.420	8.42	0.00	0.00	-8.42	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-367.110	367.11	0.00	0.00	-367.11	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-72.010	72.01	0.00	0.00	-72.01	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.220	8.22	0.00	0.00	-8.22	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3.230	3.23	0.00	0.00	-3.23	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-101.360	101.36	0.00	0.00	-101.36	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-0.550	0.55	0.00	0.00	-0.55	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-59.230	59.23	0.00	0.00	-59.23	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-13.400	13.40	0.00	0.00	-13.40	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-23.720	23.72	0.00	0.00	-23.72	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3.040	3.04	0.00	0.00	-3.04	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-235.950	235.95	0.00	0.00	-235.95	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-80.370	80.37	0.00	0.00	-80.37	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-94.280	94.28	0.00	0.00	-94.28	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-53.460	53.46	0.00	0.00	-53.46	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-7,598,163.440	7,598,163.44	0.00	0.00	-7,598,163.44	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.790	0.79	0.00	0.00	-0.79	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-7.360	7.36	0.00	0.00	-7.36	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-2.440	2.44	0.00	0.00	-2.44	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-17.650	17.65	0.00	0.00	-17.65	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-31.070	31.07	0.00	0.00	-31.07	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-730.710	730.71	0.00	0.00	-730.71	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-21.030	21.03	0.00	0.00	-21.03	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-121.840	121.84	0.00	0.00	-121.84	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-42.980	42.98	0.00	0.00	-42.98	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-76,717.250	76,717.25	0.00	0.00	-76,717.25	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1.780	1.78	0.00	0.00	-1.78	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-270,424.880	270,424.88	0.00	0.00	-270,424.88	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3.340	3.34	0.00	0.00	-3.34	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-4,170.570	4,170.57	0.00	0.00	-4,170.57	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-42.480	42.48	0.00	0.00	-42.48	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.200	2.20	0.00	0.00	-2.20	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-133.640	133.64	0.00	0.00	-133.64	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.240	2.24	0.00	0.00	-2.24	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-166.760	166.76	0.00	0.00	-166.76	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-30,636.480	30,636.48	0.00	0.00	-30,636.48	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.880	8.88	0.00	0.00	-8.88	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-29.150	29.15	0.00	0.00	-29.15	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-111.970	111.97	0.00	0.00	-111.97	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-11.720	11.72	0.00	0.00	-11.72	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-130.810	130.81	0.00	0.00	-130.81	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.770	0.77	0.00	0.00	-0.77	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-102.600	102.60	0.00	0.00	-102.60	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3.930	3.93	0.00	0.00	-3.93	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-17.840	17.84	0.00	0.00	-17.84	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.600	2.60	0.00	0.00	-2.60	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-24.410	24.41	0.00	0.00	-24.41	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-12.350	12.35	0.00	0.00	-12.35	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-66.880	66.88	0.00	0.00	-66.88	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-317.060	317.06	0.00	0.00	-317.06	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-18.490	18.49	0.00	0.00	-18.49	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.100	0.10	0.00	0.00	-0.10	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-42.250	42.25	0.00	0.00	-42.25	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-298.570	298.57	0.00	0.00	-298.57	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-419.020	419.02	0.00	0.00	-419.02	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-144.570	144.57	0.00	0.00	-144.57	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-105.820	105.82	0.00	0.00	-105.82	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-309.620	309.62	0.00	0.00	-309.62	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-144.070	144.07	0.00	0.00	-144.07	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-3.280	3.28	0.00	0.00	-3.28	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-74.330	74.33	0.00	0.00	-74.33	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.430	5.43	0.00	0.00	-5.43	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-0.260	0.26	0.00	0.00	-0.26	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-33.780	33.78	0.00	0.00	-33.78	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-89.960	89.96	0.00	0.00	-89.96	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-106.740	106.74	0.00	0.00	-106.74	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1.840	1.84	0.00	0.00	-1.84	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,149.460	1,149.46	0.00	0.00	-1,149.46	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-15.020	15.02	0.00	0.00	-15.02	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.820	1.82	0.00	0.00	-1.82	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-64.600	64.60	0.00	0.00	-64.60	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.940	2.94	0.00	0.00	-2.94	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.140	0.14	0.00	0.00	-0.14	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-58.840	58.84	0.00	0.00	-58.84	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-72.250	72.25	0.00	0.00	-72.25	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-16.270	16.27	0.00	0.00	-16.27	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-15.180	15.18	0.00	0.00	-15.18	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-21.810	21.81	0.00	0.00	-21.81	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-3.090	3.09	0.00	0.00	-3.09	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.190	8.19	0.00	0.00	-8.19	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-7.380	7.38	0.00	0.00	-7.38	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.620	5.62	0.00	0.00	-5.62	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-46.130	46.13	0.00	0.00	-46.13	0.00	0.00	0.00
05 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

05 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-6.280	6.28	0.00	0.00	-6.28	0.00	0.00	0.00
05 Jul 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-554.940	554.94	0.00	0.00	-554.94	0.00	0.00	0.00
05 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-950,067.690	950,067.69	0.00	0.00	-950,067.69	0.00	0.00	0.00
08 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-388,680.890	388,680.89	0.00	0.00	-388,680.89	0.00	0.00	0.00
08 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

08 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-513,814.500	513,814.50	0.00	0.00	-513,814.50	0.00	0.00	0.00
08 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-28,300.000	28,300.00	0.00	0.00	-28,300.00	0.00	0.00	0.00
09 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-151,322.270	151,322.27	0.00	0.00	-151,322.27	0.00	0.00	0.00
09 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-11.100	11.10	0.00	0.00	-11.10	0.00	0.00	0.00
09 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1,286,493.000	1,286,493.00	0.00	0.00	-1,286,493.00	0.00	0.00	0.00
09 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

10 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-277,982.700	277,982.70	0.00	0.00	-277,982.70	0.00	0.00	0.00
10 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-369,406.010	369,406.01	0.00	0.00	-369,406.01	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-10,672.800	10,672.80	0.00	0.00	-10,672.80	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-6,847,853.970	6,847,853.97	0.00	0.00	-6,847,853.97	0.00	0.00	0.00
11 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

11 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-11,077.200	11,077.20	0.00	0.00	-11,077.20	0.00	0.00	0.00
11 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-265,434.130	265,434.13	0.00	0.00	-265,434.13	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-375,907.180	375,907.18	0.00	0.00	-375,907.18	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-4,550.000	4,550.00	0.00	0.00	-4,550.00	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-23,373.000	23,373.00	0.00	0.00	-23,373.00	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM		-586,514.910	586,514.91	0.00	0.00	-586,514.91	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-436,408.570	436,408.57	0.00	0.00	-436,408.57	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-74,573.530	74,573.53	0.00	0.00	-74,573.53	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-101,000.000	101,000.00	0.00	0.00	-101,000.00	0.00	0.00	0.00
12 Jul 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1,099,600.000	1,099,600.00	0.00	0.00	-1,099,600.00	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-50,801.430	50,801.43	0.00	0.00	-50,801.43	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-62,153.320	62,153.32	0.00	0.00	-62,153.32	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-198,723.950	198,723.95	0.00	0.00	-198,723.95	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-171,560.020	171,560.02	0.00	0.00	-171,560.02	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-85,630.070	85,630.07	0.00	0.00	-85,630.07	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-294,465.620	294,465.62	0.00	0.00	-294,465.62	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-52,230.210	52,230.21	0.00	0.00	-52,230.21	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-46,717.090	46,717.09	0.00	0.00	-46,717.09	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-471,656.970	471,656.97	0.00	0.00	-471,656.97	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-30,083.470	30,083.47	0.00	0.00	-30,083.47	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-91,838.110	91,838.11	0.00	0.00	-91,838.11	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-45,036.190	45,036.19	0.00	0.00	-45,036.19	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-825,951.630	825,951.63	0.00	0.00	-825,951.63	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-11,688.090	11,688.09	0.00	0.00	-11,688.09	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-312,101.090	312,101.09	0.00	0.00	-312,101.09	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-104,338.750	104,338.75	0.00	0.00	-104,338.75	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-159,640.670	159,640.67	0.00	0.00	-159,640.67	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-601,861.080	601,861.08	0.00	0.00	-601,861.08	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-220,600.000	220,600.00	0.00	0.00	-220,600.00	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-179,802.750	179,802.75	0.00	0.00	-179,802.75	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-28,144,332.750	28,144,332.75	0.00	0.00	-28,144,332.75	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-268,168.930	268,168.93	0.00	0.00	-268,168.93	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-32,865.310	32,865.31	0.00	0.00	-32,865.31	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-172,469.480	172,469.48	0.00	0.00	-172,469.48	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-4,925,000.000	4,925,000.00	0.00	0.00	-4,925,000.00	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,292,110.000	1,292,110.00	0.00	0.00	-1,292,110.00	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-68,559.140	68,559.14	0.00	0.00	-68,559.14	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-213,596.970	213,596.97	0.00	0.00	-213,596.97	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-22,121.600	22,121.60	0.00	0.00	-22,121.60	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-14,201.200	14,201.20	0.00	0.00	-14,201.20	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-157,000.000	157,000.00	0.00	0.00	-157,000.00	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-106,153.620	106,153.62	0.00	0.00	-106,153.62	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-304,686.060	304,686.06	0.00	0.00	-304,686.06	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-10,168.640	10,168.64	0.00	0.00	-10,168.64	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-140,000.000	140,000.00	0.00	0.00	-140,000.00	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

12 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-27,743.620	27,743.62	0.00	0.00	-27,743.62	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-85,049.610	85,049.61	0.00	0.00	-85,049.61	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-292,400.000	292,400.00	0.00	0.00	-292,400.00	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-428,300.000	428,300.00	0.00	0.00	-428,300.00	0.00	0.00	0.00
12 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-5,281.780	5,281.78	0.00	0.00	-5,281.78	0.00	0.00	0.00
12 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

15 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-2,750,000.000	2,750,000.00	0.00	0.00	-2,750,000.00	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1,360,191.070	1,360,191.07	0.00	0.00	-1,360,191.07	0.00	0.00	0.00
15 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1,617,502.020	1,617,502.02	0.00	0.00	-1,617,502.02	0.00	0.00	0.00
16 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-511,822.610	511,822.61	0.00	0.00	-511,822.61	0.00	0.00	0.00
16 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

17 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-436,588.780	436,588.78	0.00	0.00	-436,588.78	0.00	0.00	0.00
17 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-471,996.930	471,996.93	0.00	0.00	-471,996.93	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-360,000.570	360,000.57	0.00	0.00	-360,000.57	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,637,549.560	1,637,549.56	0.00	0.00	-1,637,549.56	0.00	0.00	0.00
18 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-133,183.960	133,183.96	0.00	0.00	-133,183.96	0.00	0.00	0.00
19 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-21,377.800	21,377.80	0.00	0.00	-21,377.80	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-724,006.000	724,006.00	0.00	0.00	-724,006.00	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-2,405,948.080	2,405,948.08	0.00	0.00	-2,405,948.08	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-3,392,129.000	3,392,129.00	0.00	0.00	-3,392,129.00	0.00	0.00	0.00
19 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

19 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-19,145.220	19,145.22	0.00	0.00	-19,145.22	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-8,000,000.000	8,000,000.00	0.00	0.00	-8,000,000.00	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-69,254.340	69,254.34	0.00	0.00	-69,254.34	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-87,040.640	87,040.64	0.00	0.00	-87,040.64	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-483.220	483.22	0.00	0.00	-483.22	0.00	0.00	0.00
19 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-49,719.270	49,719.27	0.00	0.00	-49,719.27	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,176,682.460	1,176,682.46	0.00	0.00	-1,176,682.46	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-393,915.540	393,915.54	0.00	0.00	-393,915.54	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-120,000.000	120,000.00	0.00	0.00	-120,000.00	0.00	0.00	0.00
19 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

19 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-464,181.270	464,181.27	0.00	0.00	-464,181.27	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-56,965.580	56,965.58	0.00	0.00	-56,965.58	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-23,216.200	23,216.20	0.00	0.00	-23,216.20	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-56,982.600	56,982.60	0.00	0.00	-56,982.60	0.00	0.00	0.00
19 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-21,225.740	21,225.74	0.00	0.00	-21,225.74	0.00	0.00	0.00
19 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

22 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-107,976.460	107,976.46	0.00	0.00	-107,976.46	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1,906,063.600	1,906,063.60	0.00	0.00	-1,906,063.60	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1,430.000	1,430.00	0.00	0.00	-1,430.00	0.00	0.00	0.00
22 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-6,000,000.000	6,000,000.00	0.00	0.00	-6,000,000.00	0.00	0.00	0.00
23 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

23 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
23 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-5,458,187.620	5,458,187.62	0.00	0.00	-5,458,187.62	0.00	0.00	0.00
23 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-102,327.700	102,327.70	0.00	0.00	-102,327.70	0.00	0.00	0.00
23 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-229,337.710	229,337.71	0.00	0.00	-229,337.71	0.00	0.00	0.00
24 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-7,365,963.520	7,365,963.52	0.00	0.00	-7,365,963.52	0.00	0.00	0.00
24 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

25 Jul 24	NT COLLECTIVE GOVT SHORT TERM		-9,335,399.760	9,335,399.76	0.00	0.00	-9,335,399.76	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-869,578.440	869,578.44	0.00	0.00	-869,578.44	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-3,850.000	3,850.00	0.00	0.00	-3,850.00	0.00	0.00	0.00
25 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-24,669.020	24,669.02	0.00	0.00	-24,669.02	0.00	0.00	0.00
25 Jul 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-89,000.000	89,000.00	0.00	0.00	-89,000.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-59,425.760	59,425.76	0.00	0.00	-59,425.76	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-445,000.000	445,000.00	0.00	0.00	-445,000.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-120,000.000	120,000.00	0.00	0.00	-120,000.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,303,080.000	1,303,080.00	0.00	0.00	-1,303,080.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-242,329.620	242,329.62	0.00	0.00	-242,329.62	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-541.800	541.80	0.00	0.00	-541.80	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-480,700.000	480,700.00	0.00	0.00	-480,700.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-20,037.710	20,037.71	0.00	0.00	-20,037.71	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-121,884.750	121,884.75	0.00	0.00	-121,884.75	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-10,300.000	10,300.00	0.00	0.00	-10,300.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-58,027.710	58,027.71	0.00	0.00	-58,027.71	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-36,800.000	36,800.00	0.00	0.00	-36,800.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-6,000,000.000	6,000,000.00	0.00	0.00	-6,000,000.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-11,754.940	11,754.94	0.00	0.00	-11,754.94	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-59,600.000	59,600.00	0.00	0.00	-59,600.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-13,700.000	13,700.00	0.00	0.00	-13,700.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-68,100.000	68,100.00	0.00	0.00	-68,100.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-226,300.000	226,300.00	0.00	0.00	-226,300.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-13,646.320	13,646.32	0.00	0.00	-13,646.32	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-59,843.090	59,843.09	0.00	0.00	-59,843.09	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-15,800.000	15,800.00	0.00	0.00	-15,800.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-155,796.800	155,796.80	0.00	0.00	-155,796.80	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-20,900.000	20,900.00	0.00	0.00	-20,900.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-56,200.000	56,200.00	0.00	0.00	-56,200.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-369,300.000	369,300.00	0.00	0.00	-369,300.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-533,900.000	533,900.00	0.00	0.00	-533,900.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-18,393.500	18,393.50	0.00	0.00	-18,393.50	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-18,400.000	18,400.00	0.00	0.00	-18,400.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-148,250.620	148,250.62	0.00	0.00	-148,250.62	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-258,181.310	258,181.31	0.00	0.00	-258,181.31	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-169,700.000	169,700.00	0.00	0.00	-169,700.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-67,800.000	67,800.00	0.00	0.00	-67,800.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,652,911.390	1,652,911.39	0.00	0.00	-1,652,911.39	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-129,081.930	129,081.93	0.00	0.00	-129,081.93	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-345,100.000	345,100.00	0.00	0.00	-345,100.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-88,300.000	88,300.00	0.00	0.00	-88,300.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-244,800.000	244,800.00	0.00	0.00	-244,800.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-22,300.000	22,300.00	0.00	0.00	-22,300.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-314,400.000	314,400.00	0.00	0.00	-314,400.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-34,000.000	34,000.00	0.00	0.00	-34,000.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-1,005,000.000	1,005,000.00	0.00	0.00	-1,005,000.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-30,600.000	30,600.00	0.00	0.00	-30,600.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-17,600.000	17,600.00	0.00	0.00	-17,600.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-139,188.880	139,188.88	0.00	0.00	-139,188.88	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-16,100.000	16,100.00	0.00	0.00	-16,100.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-840.000	840.00	0.00	0.00	-840.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-36,900.000	36,900.00	0.00	0.00	-36,900.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-40,400.000	40,400.00	0.00	0.00	-40,400.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-14,600.000	14,600.00	0.00	0.00	-14,600.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-137,700.000	137,700.00	0.00	0.00	-137,700.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-24,100.000	24,100.00	0.00	0.00	-24,100.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-13,000.000	13,000.00	0.00	0.00	-13,000.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-23,800.000	23,800.00	0.00	0.00	-23,800.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-5,216.280	5,216.28	0.00	0.00	-5,216.28	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-38,600.000	38,600.00	0.00	0.00	-38,600.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-56,856.240	56,856.24	0.00	0.00	-56,856.24	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-25,240.230	25,240.23	0.00	0.00	-25,240.23	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-322,800.000	322,800.00	0.00	0.00	-322,800.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-200,000.000	200,000.00	0.00	0.00	-200,000.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-119,820.160	119,820.16	0.00	0.00	-119,820.16	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-11,964.560	11,964.56	0.00	0.00	-11,964.56	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-81,000.000	81,000.00	0.00	0.00	-81,000.00	0.00	0.00	0.00
26 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-39,400.000	39,400.00	0.00	0.00	-39,400.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-20,000.000	20,000.00	0.00	0.00	-20,000.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-22,100.000	22,100.00	0.00	0.00	-22,100.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-15,600.000	15,600.00	0.00	0.00	-15,600.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-26,700.000	26,700.00	0.00	0.00	-26,700.00	0.00	0.00	0.00
26 Jul 24	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>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

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-175,600.000	175,600.00	0.00	0.00	-175,600.00	0.00	0.00	0.00	
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-51,800.000	51,800.00	0.00	0.00	-51,800.00	0.00	0.00	0.00	
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-449,100.000	449,100.00	0.00	0.00	-449,100.00	0.00	0.00	0.00	
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-10,800.000	10,800.00	0.00	0.00	-10,800.00	0.00	0.00	0.00	
26 Jul 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-2,000,000.00	2,000,000.00	0.00	0.00	-2,000,000.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-244,400.00	244,400.00	0.00	0.00	-244,400.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-44,500.00	44,500.00	0.00	0.00	-44,500.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-53,900.00	53,900.00	0.00	0.00	-53,900.00	0.00	0.00	0.00
26 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-67,618.00	67,618.00	0.00	0.00	-67,618.00	0.00	0.00	0.00
26 Jul 24	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>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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

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

26 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-35,500.000		35,500.00	0.00	0.00	-35,500.00	0.00	0.00	0.00
26 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-360,621.130		360,621.13	0.00	0.00	-360,621.13	0.00	0.00	0.00
29 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-3,457,526.360		3,457,526.36	0.00	0.00	-3,457,526.36	0.00	0.00	0.00
30 Jul 24	INVT 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 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-26,474,670.850		26,474,670.85	0.00	0.00	-26,474,670.85	0.00	0.00	0.00
30 Jul 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-386,464.750	386,464.75	0.00	0.00	-386,464.75	0.00	0.00	0.00
30 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-20,400.000	20,400.00	0.00	0.00	-20,400.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-157,600.000	157,600.00	0.00	0.00	-157,600.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-68,600.000	68,600.00	0.00	0.00	-68,600.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-39,300.000	39,300.00	0.00	0.00	-39,300.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-11,100.000	11,100.00	0.00	0.00	-11,100.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-21,102.320	21,102.32	0.00	0.00	-21,102.32	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-97,183.950	97,183.95	0.00	0.00	-97,183.95	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-130,200.000	130,200.00	0.00	0.00	-130,200.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-103,541.960	103,541.96	0.00	0.00	-103,541.96	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-102,874.290	102,874.29	0.00	0.00	-102,874.29	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-82,389.430	82,389.43	0.00	0.00	-82,389.43	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-3,500.000	3,500.00	0.00	0.00	-3,500.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-150,000.000	150,000.00	0.00	0.00	-150,000.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-679,804.010	679,804.01	0.00	0.00	-679,804.01	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-89,400.000	89,400.00	0.00	0.00	-89,400.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-137,310.320	137,310.32	0.00	0.00	-137,310.32	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-350,300.000	350,300.00	0.00	0.00	-350,300.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-433,500.000	433,500.00	0.00	0.00	-433,500.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-47,803.840	47,803.84	0.00	0.00	-47,803.84	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-20,500.000	20,500.00	0.00	0.00	-20,500.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-123,543.720	123,543.72	0.00	0.00	-123,543.72	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-19,800.000	19,800.00	0.00	0.00	-19,800.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-72,490.160	72,490.16	0.00	0.00	-72,490.16	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-483.220	483.22	0.00	0.00	-483.22	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-695,000.000	695,000.00	0.00	0.00	-695,000.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-16,200.000	16,200.00	0.00	0.00	-16,200.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-46,700.000	46,700.00	0.00	0.00	-46,700.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-56,800.000	56,800.00	0.00	0.00	-56,800.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-904,400.000	904,400.00	0.00	0.00	-904,400.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-48,287.000	48,287.00	0.00	0.00	-48,287.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-400,000.000	400,000.00	0.00	0.00	-400,000.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-101,535.210	101,535.21	0.00	0.00	-101,535.21	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-58,641.460	58,641.46	0.00	0.00	-58,641.46	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,710,300.000	1,710,300.00	0.00	0.00	-1,710,300.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-113,880.000	113,880.00	0.00	0.00	-113,880.00	0.00	0.00	0.00
31 Jul 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jul 24	NT COLLECTIVE GOVT SHORT TERM	-122,900.000	122,900.00	0.00	0.00	-122,900.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-906,000.000	906,000.00	0.00	0.00	-906,000.00	0.00	0.00	0.00
31 Jul 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-301,728.190	301,728.19	0.00	0.00	-301,728.19	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-196,004.930	196,004.93	0.00	0.00	-196,004.93	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-790,942.560	790,942.56	0.00	0.00	-790,942.56	0.00	0.00	0.00
01 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-46,800.000	46,800.00	0.00	0.00	-46,800.00	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-143,800.000	143,800.00	0.00	0.00	-143,800.00	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-60,478.430	60,478.43	0.00	0.00	-60,478.43	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-83,200.000	83,200.00	0.00	0.00	-83,200.00	0.00	0.00	0.00
01 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-148,900.000	148,900.00	0.00	0.00	-148,900.00	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-182,000.000	182,000.00	0.00	0.00	-182,000.00	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-199,600.000	199,600.00	0.00	0.00	-199,600.00	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-123,390.690	123,390.69	0.00	0.00	-123,390.69	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,050,000.000	1,050,000.00	0.00	0.00	-1,050,000.00	0.00	0.00	0.00
01 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

01 Aug 24	NT COLLECTIVE GOVT SHORT TERM		-67,800.000	67,800.00	0.00	0.00	-67,800.00	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-144,030.870	144,030.87	0.00	0.00	-144,030.87	0.00	0.00	0.00
01 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-211,755.750	211,755.75	0.00	0.00	-211,755.75	0.00	0.00	0.00
02 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM		-215,726.150	215,726.15	0.00	0.00	-215,726.15	0.00	0.00	0.00
05 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV 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

05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-154,441.160		154,441.16	0.00	0.00	-154,441.16	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-553,098.030		553,098.03	0.00	0.00	-553,098.03	0.00	0.00	0.00
05 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
06 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-7,490.000		7,490.00	0.00	0.00	-7,490.00	0.00	0.00	0.00
06 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
06 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-30,000.000		30,000.00	0.00	0.00	-30,000.00	0.00	0.00	0.00
06 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
06 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-235,789.580		235,789.58	0.00	0.00	-235,789.58	0.00	0.00	0.00
06 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

06 Aug 24	NT COLLECTIVE GOVT SHORT TERM		-600,000.000	600,000.00	0.00	0.00	-600,000.00	0.00	0.00	0.00
06 Aug 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-414,399.250	414,399.25	0.00	0.00	-414,399.25	0.00	0.00	0.00
07 Aug 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-45.710	45.71	0.00	0.00	-45.71	0.00	0.00	0.00
07 Aug 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-4,991.700	4,991.70	0.00	0.00	-4,991.70	0.00	0.00	0.00
07 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	-12.620	12.62	0.00	0.00	-12.62	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-254,325.860	254,325.86	0.00	0.00	-254,325.86	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-46.930	46.93	0.00	0.00	-46.93	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-600.170	600.17	0.00	0.00	-600.17	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,476.060	1,476.06	0.00	0.00	-1,476.06	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-255,429.260	255,429.26	0.00	0.00	-255,429.26	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-107,431.870	107,431.87	0.00	0.00	-107,431.87	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.160	0.16	0.00	0.00	-0.16	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-139.160	139.16	0.00	0.00	-139.16	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-391.060	391.06	0.00	0.00	-391.06	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-50.290	50.29	0.00	0.00	-50.29	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-341,132.910	341,132.91	0.00	0.00	-341,132.91	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-152.390	152.39	0.00	0.00	-152.39	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-7,342.960	7,342.96	0.00	0.00	-7,342.96	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-119.540	119.54	0.00	0.00	-119.54	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-175,101.440	175,101.44	0.00	0.00	-175,101.44	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-65.300	65.30	0.00	0.00	-65.30	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-37.800	37.80	0.00	0.00	-37.80	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	-2,320.960	2,320.96	0.00	0.00	-2,320.96	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-67,272.100	67,272.10	0.00	0.00	-67,272.10	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-325.150	325.15	0.00	0.00	-325.15	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-37.320	37.32	0.00	0.00	-37.32	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-277,895.360	277,895.36	0.00	0.00	-277,895.36	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-0.100	0.10	0.00	0.00	-0.10	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-6.490	6.49	0.00	0.00	-6.49	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8,458,749.110	8,458,749.11	0.00	0.00	-8,458,749.11	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-50.200	50.20	0.00	0.00	-50.20	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 24	NT COLLECTIVE GOVT SHORT TERM	-107.630	107.63	0.00	0.00	-107.63	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-82,409.840	82,409.84	0.00	0.00	-82,409.84	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-36.790	36.79	0.00	0.00	-36.79	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-263.090	263.09	0.00	0.00	-263.09	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3.240	3.24	0.00	0.00	-3.24	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-46,875.310 1.00	46,875.31	0.00	0.00	-46,875.31	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-80.320 1.00	80.32	0.00	0.00	-80.32	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-180,526.410 1.00	180,526.41	0.00	0.00	-180,526.41	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-5,000.000 1.00	5,000.00	0.00	0.00	-5,000.00	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-268,726.750	268,726.75	0.00	0.00	-268,726.75	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-35.610	35.61	0.00	0.00	-35.61	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-105.960	105.96	0.00	0.00	-105.96	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-757.480	757.48	0.00	0.00	-757.48	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-39.790	39.79	0.00	0.00	-39.79	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-13.300	13.30	0.00	0.00	-13.30	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-432,296.440	432,296.44	0.00	0.00	-432,296.44	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-4.450	4.45	0.00	0.00	-4.45	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV 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 24	NT COLLECTIVE GOVT SHORT TERM	-62.030	62.03	0.00	0.00	-62.03	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.910	2.91	0.00	0.00	-2.91	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-52,078.050	52,078.05	0.00	0.00	-52,078.05	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-22.750	22.75	0.00	0.00	-22.75	0.00	0.00	0.00	
07 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-8.240	8.24	0.00	0.00	-8.24	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-52.220	52.22	0.00	0.00	-52.22	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-44.140	44.14	0.00	0.00	-44.14	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.620	5.62	0.00	0.00	-5.62	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-20.880	20.88	0.00	0.00	-20.88	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,200,204.320	1,200,204.32	0.00	0.00	-1,200,204.32	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-35.230	35.23	0.00	0.00	-35.23	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-75.620	75.62	0.00	0.00	-75.62	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-4.050	4.05	0.00	0.00	-4.05	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-65,379.630	65,379.63	0.00	0.00	-65,379.63	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-14.420	14.42	0.00	0.00	-14.42	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.320	1.32	0.00	0.00	-1.32	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-84.390	84.39	0.00	0.00	-84.39	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.310	8.31	0.00	0.00	-8.31	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-114.790	114.79	0.00	0.00	-114.79	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.760	1.76	0.00	0.00	-1.76	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-4.950	4.95	0.00	0.00	-4.95	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO		-12.960 1.00	12.96	0.00	0.00	-12.96	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO		-290.500 1.00	290.50	0.00	0.00	-290.50	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO		-76.120 1.00	76.12	0.00	0.00	-76.12	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO		-1.570 1.00	1.57	0.00	0.00	-1.57	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-478,035.560	478,035.56	0.00	0.00	-478,035.56	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3.880	3.88	0.00	0.00	-3.88	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-87.110	87.11	0.00	0.00	-87.11	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-953,774.580	953,774.58	0.00	0.00	-953,774.58	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-507,836.840	507,836.84	0.00	0.00	-507,836.84	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-19,738.740	19,738.74	0.00	0.00	-19,738.74	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-736,500.000	736,500.00	0.00	0.00	-736,500.00	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-25,579.750	25,579.75	0.00	0.00	-25,579.75	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-74,722.880	74,722.88	0.00	0.00	-74,722.88	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV 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 24	NT COLLECTIVE GOVT SHORT TERM	-1.890	1.89	0.00	0.00	-1.89	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3.510	3.51	0.00	0.00	-3.51	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.990	8.99	0.00	0.00	-8.99	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-112,271.010	112,271.01	0.00	0.00	-112,271.01	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-9,000,000.000	9,000,000.00	0.00	0.00	-9,000,000.00	0.00	0.00	0.00	
07 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-24.690	24.69	0.00	0.00	-24.69	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-49.850	49.85	0.00	0.00	-49.85	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,206,205.730	1,206,205.73	0.00	0.00	-1,206,205.73	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-108.900	108.90	0.00	0.00	-108.90	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,046.920	1,046.92	0.00	0.00	-1,046.92	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-17.420	17.42	0.00	0.00	-17.42	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.310	2.31	0.00	0.00	-2.31	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-34.320	34.32	0.00	0.00	-34.32	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-233.770	233.77	0.00	0.00	-233.77	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-11.770	11.77	0.00	0.00	-11.77	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-24.850	24.85	0.00	0.00	-24.85	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.690	5.69	0.00	0.00	-5.69	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.020	1.02	0.00	0.00	-1.02	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 24	NT COLLECTIVE GOVT SHORT TERM	-0.200	0.20	0.00	0.00	-0.20	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-232,534.550	232,534.55	0.00	0.00	-232,534.55	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-131.330	131.33	0.00	0.00	-131.33	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-136.560	136.56	0.00	0.00	-136.56	0.00	0.00	0.00
07 Aug 24	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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-124.240	124.24	0.00	0.00	-124.24	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.490	5.49	0.00	0.00	-5.49	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-167.760	167.76	0.00	0.00	-167.76	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-201.790	201.79	0.00	0.00	-201.79	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-71.890	71.89	0.00	0.00	-71.89	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.100	0.10	0.00	0.00	-0.10	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-69.910	69.91	0.00	0.00	-69.91	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-165.090	165.09	0.00	0.00	-165.09	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-182.250	182.25	0.00	0.00	-182.25	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-84,949.290	84,949.29	0.00	0.00	-84,949.29	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-25.550	25.55	0.00	0.00	-25.55	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-69.880	69.88	0.00	0.00	-69.88	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-101.710	101.71	0.00	0.00	-101.71	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	-34.890	34.89	0.00	0.00	-34.89	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-444.690	444.69	0.00	0.00	-444.69	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-122.600	122.60	0.00	0.00	-122.60	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-111.500	111.50	0.00	0.00	-111.50	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-146,304.700	146,304.70	0.00	0.00	-146,304.70	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-12.840	12.84	0.00	0.00	-12.84	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-145,739.140	145,739.14	0.00	0.00	-145,739.14	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-25,707.740	25,707.74	0.00	0.00	-25,707.74	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-14.790	14.79	0.00	0.00	-14.79	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-64.700	64.70	0.00	0.00	-64.70	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-129,794.910	129,794.91	0.00	0.00	-129,794.91	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-594.580	594.58	0.00	0.00	-594.58	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.160	5.16	0.00	0.00	-5.16	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-17.820	17.82	0.00	0.00	-17.82	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-36.290	36.29	0.00	0.00	-36.29	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-53.710	53.71	0.00	0.00	-53.71	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-17.920	17.92	0.00	0.00	-17.92	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.840	0.84	0.00	0.00	-0.84	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	-30.610	30.61	0.00	0.00	-30.61	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-51.500	51.50	0.00	0.00	-51.50	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-48.320	48.32	0.00	0.00	-48.32	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.430	8.43	0.00	0.00	-8.43	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-123,512.080	123,512.08	0.00	0.00	-123,512.08	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-29.820	29.82	0.00	0.00	-29.82	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-207,840.050	207,840.05	0.00	0.00	-207,840.05	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.200	1.20	0.00	0.00	-1.20	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	-20.250	20.25	0.00	0.00	-20.25	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,974,200.040	1,974,200.04	0.00	0.00	-1,974,200.04	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.860	2.86	0.00	0.00	-2.86	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-83.120	83.12	0.00	0.00	-83.12	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-1,192.350	1,192.35	0.00	0.00	-1,192.35	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-20.020	20.02	0.00	0.00	-20.02	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-75,567.650	75,567.65	0.00	0.00	-75,567.65	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-35.420	35.42	0.00	0.00	-35.42	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-463,360.820	463,360.82	0.00	0.00	-463,360.82	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-43.950	43.95	0.00	0.00	-43.95	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-69.520	69.52	0.00	0.00	-69.52	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.990	1.99	0.00	0.00	-1.99	0.00	0.00	0.00
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-171.640	171.64	0.00	0.00	-171.64	0.00	0.00	0.00
07 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-241,791.060 1.00	241,791.06	0.00	0.00	-241,791.06	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-2.780 1.00	2.78	0.00	0.00	-2.78	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-178,716.690 1.00	178,716.69	0.00	0.00	-178,716.69	0.00	0.00	0.00
07 Aug 24 07 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-60.900 1.00	60.90	0.00	0.00	-60.90	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>	
	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-8.170	8.17	0.00	0.00	-8.17	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-6,129.690	6,129.69	0.00	0.00	-6,129.69	0.00	0.00	0.00	
07 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-27,337.800	27,337.80	0.00	0.00	-27,337.80	0.00	0.00	0.00	
07 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-2,100.000	2,100.00	0.00	0.00	-2,100.00	0.00	0.00	0.00	
08 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

08 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-686,360.280	686,360.28	0.00	0.00	-686,360.28	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-2,936,017.850	2,936,017.85	0.00	0.00	-2,936,017.85	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-571,684.540	571,684.54	0.00	0.00	-571,684.54	0.00	0.00	0.00
08 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-248,786.430	248,786.43	0.00	0.00	-248,786.43	0.00	0.00	0.00
09 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

09 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-59,492.280	59,492.28	0.00	0.00	-59,492.28	0.00	0.00	0.00
09 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-606,288.470	606,288.47	0.00	0.00	-606,288.47	0.00	0.00	0.00
09 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-464,265.620	464,265.62	0.00	0.00	-464,265.62	0.00	0.00	0.00
12 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,208,000.000	1,208,000.00	0.00	0.00	-1,208,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-94,600.000	94,600.00	0.00	0.00	-94,600.00	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-829,922.580	829,922.58	0.00	0.00	-829,922.58	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-905,000.000	905,000.00	0.00	0.00	-905,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-62,265.000	62,265.00	0.00	0.00	-62,265.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-157,800.000	157,800.00	0.00	0.00	-157,800.00	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-56,765.500	56,765.50	0.00	0.00	-56,765.50	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-397,000.000	397,000.00	0.00	0.00	-397,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-375,500.000	375,500.00	0.00	0.00	-375,500.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-311,103.600	311,103.60	0.00	0.00	-311,103.60	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-483.220	483.22	0.00	0.00	-483.22	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-101,868.430	101,868.43	0.00	0.00	-101,868.43	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-139,510.690	139,510.69	0.00	0.00	-139,510.69	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-475,000.000	475,000.00	0.00	0.00	-475,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-30,053.550	30,053.55	0.00	0.00	-30,053.55	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	-288,600.000	288,600.00	0.00	0.00	-288,600.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-274,390.560	274,390.56	0.00	0.00	-274,390.56	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-379,478.400	379,478.40	0.00	0.00	-379,478.40	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-86,000.080	86,000.08	0.00	0.00	-86,000.08	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-175,538.610	175,538.61	0.00	0.00	-175,538.61	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-526,355.870	526,355.87	0.00	0.00	-526,355.87	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-113,300.000	113,300.00	0.00	0.00	-113,300.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-687,786.000	687,786.00	0.00	0.00	-687,786.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,371,197.140	1,371,197.14	0.00	0.00	-1,371,197.14	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-631,800.000	631,800.00	0.00	0.00	-631,800.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-241,724.700	241,724.70	0.00	0.00	-241,724.70	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-17,300.000	17,300.00	0.00	0.00	-17,300.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-127,767.270	127,767.27	0.00	0.00	-127,767.27	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-186,278.090	186,278.09	0.00	0.00	-186,278.09	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-668,507.010	668,507.01	0.00	0.00	-668,507.01	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-258,200.000	258,200.00	0.00	0.00	-258,200.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-350,449.830	350,449.83	0.00	0.00	-350,449.83	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,150,000.000	1,150,000.00	0.00	0.00	-1,150,000.00	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-623,100.000	623,100.00	0.00	0.00	-623,100.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-40,991.780	40,991.78	0.00	0.00	-40,991.78	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-122,655.140	122,655.14	0.00	0.00	-122,655.14	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-241,000.000	241,000.00	0.00	0.00	-241,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-3,766.660	3,766.66	0.00	0.00	-3,766.66	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-366,153.510	366,153.51	0.00	0.00	-366,153.51	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-195,360.140	195,360.14	0.00	0.00	-195,360.14	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-67,056.440	67,056.44	0.00	0.00	-67,056.44	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-233,703.420	233,703.42	0.00	0.00	-233,703.42	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-156,000.000	156,000.00	0.00	0.00	-156,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-520,000.000	520,000.00	0.00	0.00	-520,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-3,064,919.250	3,064,919.25	0.00	0.00	-3,064,919.25	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,500,000.000	1,500,000.00	0.00	0.00	-1,500,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-216,000.000	216,000.00	0.00	0.00	-216,000.00	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-28,382.460	28,382.46	0.00	0.00	-28,382.46	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-238,437.900	238,437.90	0.00	0.00	-238,437.90	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-339,470.340	339,470.34	0.00	0.00	-339,470.34	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-20,728.420	20,728.42	0.00	0.00	-20,728.42	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-171,705.280	171,705.28	0.00	0.00	-171,705.28	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-144,000.000	144,000.00	0.00	0.00	-144,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-153,100.000	153,100.00	0.00	0.00	-153,100.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-359,902.440	359,902.44	0.00	0.00	-359,902.44	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-183,200.000	183,200.00	0.00	0.00	-183,200.00	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

14 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-183,286.930	183,286.93	0.00	0.00	-183,286.93	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-234,100.000	234,100.00	0.00	0.00	-234,100.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-689,200.960	689,200.96	0.00	0.00	-689,200.96	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-89,000.000	89,000.00	0.00	0.00	-89,000.00	0.00	0.00	0.00
14 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	-1,250,000.000	1,250,000.00	0.00	0.00	-1,250,000.00	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-29,482.650	29,482.65	0.00	0.00	-29,482.65	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-26,303,463.360	26,303,463.36	0.00	0.00	-26,303,463.36	0.00	0.00	0.00
14 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-2,264,505.960	2,264,505.96	0.00	0.00	-2,264,505.96	0.00	0.00	0.00
16 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-845,201.490	845,201.49	0.00	0.00	-845,201.49	0.00	0.00	0.00
19 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

19 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-199,952.400	199,952.40	0.00	0.00	-199,952.40	0.00	0.00	0.00
19 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-1,789,926.910	1,789,926.91	0.00	0.00	-1,789,926.91	0.00	0.00	0.00
19 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-70.000	70.00	0.00	0.00	-70.00	0.00	0.00	0.00
19 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-81,185.700	81,185.70	0.00	0.00	-81,185.70	0.00	0.00	0.00
20 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-3,695.160	3,695.16	0.00	0.00	-3,695.16	0.00	0.00	0.00
20 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-8,330.690	8,330.69	0.00	0.00	-8,330.69	0.00	0.00	0.00
20 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-5,862,081.520	5,862,081.52	0.00	0.00	-5,862,081.52	0.00	0.00	0.00
20 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-59,103.910	59,103.91	0.00	0.00	-59,103.91	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-82,890.000	82,890.00	0.00	0.00	-82,890.00	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-1,400,000.000	1,400,000.00	0.00	0.00	-1,400,000.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-185,172.520	185,172.52	0.00	0.00	-185,172.52	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-76,438.880	76,438.88	0.00	0.00	-76,438.88	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-37,706.510	37,706.51	0.00	0.00	-37,706.51	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV 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 24	NT COLLECTIVE GOVT SHORT TERM	-52,605.050	52,605.05	0.00	0.00	-52,605.05	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-15,771.870	15,771.87	0.00	0.00	-15,771.87	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-607,600.000	607,600.00	0.00	0.00	-607,600.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-600,000.000	600,000.00	0.00	0.00	-600,000.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-60,641.970	60,641.97	0.00	0.00	-60,641.97	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-8,904.060	8,904.06	0.00	0.00	-8,904.06	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-124,000.000	124,000.00	0.00	0.00	-124,000.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-23,637.680	23,637.68	0.00	0.00	-23,637.68	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-300,000.000	300,000.00	0.00	0.00	-300,000.00	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-111,166.100	111,166.10	0.00	0.00	-111,166.10	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-197,921.960	197,921.96	0.00	0.00	-197,921.96	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-13,420.830	13,420.83	0.00	0.00	-13,420.83	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-578,000.000	578,000.00	0.00	0.00	-578,000.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-275,800.000	275,800.00	0.00	0.00	-275,800.00	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Aug 24	NT COLLECTIVE GOVT SHORT TERM		-295,000.000	295,000.00	0.00	0.00	-295,000.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-89,306.850	89,306.85	0.00	0.00	-89,306.85	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-109,665.830	109,665.83	0.00	0.00	-109,665.83	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-155,937.660	155,937.66	0.00	0.00	-155,937.66	0.00	0.00	0.00
21 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	-176,298.360	176,298.36	0.00	0.00	-176,298.36	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-397,470.400	397,470.40	0.00	0.00	-397,470.40	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-40,933.120	40,933.12	0.00	0.00	-40,933.12	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-96,488.720	96,488.72	0.00	0.00	-96,488.72	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-19,612.100	19,612.10	0.00	0.00	-19,612.10	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-72,700.000	72,700.00	0.00	0.00	-72,700.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-242,025.670	242,025.67	0.00	0.00	-242,025.67	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-207,500.000	207,500.00	0.00	0.00	-207,500.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-22,989.000	22,989.00	0.00	0.00	-22,989.00	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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 24	NT COLLECTIVE GOVT SHORT TERM	-75,000.000	75,000.00	0.00	0.00	-75,000.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-53,713.040	53,713.04	0.00	0.00	-53,713.04	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-123,000.000	123,000.00	0.00	0.00	-123,000.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-263,300.000	263,300.00	0.00	0.00	-263,300.00	0.00	0.00	0.00
21 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-166,100.000	166,100.00	0.00	0.00	-166,100.00	0.00	0.00	0.00
21 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

21 Aug 24 21 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO		-275,000.000 1.00	275,000.00	0.00	0.00	-275,000.00	0.00	0.00	0.00
21 Aug 24 21 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO		-151,380.160 1.00	151,380.16	0.00	0.00	-151,380.16	0.00	0.00	0.00
21 Aug 24 21 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO		-95,227.550 1.00	95,227.55	0.00	0.00	-95,227.55	0.00	0.00	0.00
21 Aug 24 21 Aug 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO		-50,855.040 1.00	50,855.04	0.00	0.00	-50,855.04	0.00	0.00	0.00

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

23 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-2,271,737.260	2,271,737.26	0.00	0.00	-2,271,737.26	0.00	0.00	0.00
23 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-63,222.150	63,222.15	0.00	0.00	-63,222.15	0.00	0.00	0.00
23 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-66,555.000	66,555.00	0.00	0.00	-66,555.00	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-1,573,170.870	1,573,170.87	0.00	0.00	-1,573,170.87	0.00	0.00	0.00
26 Aug 24	INVT 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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-140.000	140.00	0.00	0.00	-140.00	0.00	0.00	0.00
27 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

27 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-7,128,251.890	7,128,251.89	0.00	0.00	-7,128,251.89	0.00	0.00	0.00
27 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-100,000.000	100,000.00	0.00	0.00	-100,000.00	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-48,291.310	48,291.31	0.00	0.00	-48,291.31	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-4,924,354.760	4,924,354.76	0.00	0.00	-4,924,354.76	0.00	0.00	0.00
28 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-126,481.640	126,481.64	0.00	0.00	-126,481.64	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-9,048.170	9,048.17	0.00	0.00	-9,048.17	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-23,321.140	23,321.14	0.00	0.00	-23,321.14	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-150,963.100	150,963.10	0.00	0.00	-150,963.10	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3,816.700	3,816.70	0.00	0.00	-3,816.70	0.00	0.00	0.00
28 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-295,436.020	295,436.02	0.00	0.00	-295,436.02	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-60,840.570	60,840.57	0.00	0.00	-60,840.57	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-123,555.130	123,555.13	0.00	0.00	-123,555.13	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-18,982.030	18,982.03	0.00	0.00	-18,982.03	0.00	0.00	0.00
28 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-21,865.740	21,865.74	0.00	0.00	-21,865.74	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-175,614.860	175,614.86	0.00	0.00	-175,614.86	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-434,248.000	434,248.00	0.00	0.00	-434,248.00	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-57,004.710	57,004.71	0.00	0.00	-57,004.71	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-63,887.350	63,887.35	0.00	0.00	-63,887.35	0.00	0.00	0.00
28 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

28 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-1,282,846.840	1,282,846.84	0.00	0.00	-1,282,846.84	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-62,223.420	62,223.42	0.00	0.00	-62,223.42	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-70,983.180	70,983.18	0.00	0.00	-70,983.18	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-681,230.360	681,230.36	0.00	0.00	-681,230.36	0.00	0.00	0.00
28 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security 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 24	NT COLLECTIVE GOVT SHORT TERM	-94,000.000	94,000.00	0.00	0.00	-94,000.00	0.00	0.00	0.00
28 Aug 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-11,545.500	11,545.50	0.00	0.00	-11,545.50	0.00	0.00	0.00
28 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-181,571.110	181,571.11	0.00	0.00	-181,571.11	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-980.000	980.00	0.00	0.00	-980.00	0.00	0.00	0.00
29 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,092,600.000	1,092,600.00	0.00	0.00	-1,092,600.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM		-50,051.770	50,051.77	0.00	0.00	-50,051.77	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-111,300.000	111,300.00	0.00	0.00	-111,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-290,200.000	290,200.00	0.00	0.00	-290,200.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-8,700.000	8,700.00	0.00	0.00	-8,700.00	0.00	0.00	0.00
30 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-1,051,681.980	1,051,681.98	0.00	0.00	-1,051,681.98	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-236,476.150	236,476.15	0.00	0.00	-236,476.15	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-110,965.040	110,965.04	0.00	0.00	-110,965.04	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-76,700.000	76,700.00	0.00	0.00	-76,700.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-21,228.680	21,228.68	0.00	0.00	-21,228.68	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM		-132,900.000	132,900.00	0.00	0.00	-132,900.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-58,935.870	58,935.87	0.00	0.00	-58,935.87	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-119,400.000	119,400.00	0.00	0.00	-119,400.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-61,500.000	61,500.00	0.00	0.00	-61,500.00	0.00	0.00	0.00
30 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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 24	NT COLLECTIVE GOVT SHORT TERM	-26,800.000	26,800.00	0.00	0.00	-26,800.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-275,000.000	275,000.00	0.00	0.00	-275,000.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-85,877.820	85,877.82	0.00	0.00	-85,877.82	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-11,300.000	11,300.00	0.00	0.00	-11,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-47,000.000	47,000.00	0.00	0.00	-47,000.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

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

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-37,900.000	37,900.00	0.00	0.00	-37,900.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-230,511.650	230,511.65	0.00	0.00	-230,511.65	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-36,500.000	36,500.00	0.00	0.00	-36,500.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-55,400.660	55,400.66	0.00	0.00	-55,400.66	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-30,700.000	30,700.00	0.00	0.00	-30,700.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-56,100.000	56,100.00	0.00	0.00	-56,100.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-170,673.370	170,673.37	0.00	0.00	-170,673.37	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-20,700.000	20,700.00	0.00	0.00	-20,700.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-97,455.010	97,455.01	0.00	0.00	-97,455.01	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM		-292,358.340	292,358.34	0.00	0.00	-292,358.34	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-306,200.000	306,200.00	0.00	0.00	-306,200.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-15,400.000	15,400.00	0.00	0.00	-15,400.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-54,931.500	54,931.50	0.00	0.00	-54,931.50	0.00	0.00	0.00
30 Aug 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-134,800.000	134,800.00	0.00	0.00	-134,800.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-301,400.000	301,400.00	0.00	0.00	-301,400.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-15,000.000	15,000.00	0.00	0.00	-15,000.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-27,627.910	27,627.91	0.00	0.00	-27,627.91	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-89,382.680	89,382.68	0.00	0.00	-89,382.68	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-122,300.000	122,300.00	0.00	0.00	-122,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-216,338.350	216,338.35	0.00	0.00	-216,338.35	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-41,000.000	41,000.00	0.00	0.00	-41,000.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-483.220	483.22	0.00	0.00	-483.22	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-105,199.580	105,199.58	0.00	0.00	-105,199.58	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-8,600.000	8,600.00	0.00	0.00	-8,600.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-108,978.770	108,978.77	0.00	0.00	-108,978.77	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-23,000.000	23,000.00	0.00	0.00	-23,000.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-45,338.650	45,338.65	0.00	0.00	-45,338.65	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-2,900.000	2,900.00	0.00	0.00	-2,900.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,263,100.000	1,263,100.00	0.00	0.00	-1,263,100.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-66,300.000	66,300.00	0.00	0.00	-66,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-34,300.000	34,300.00	0.00	0.00	-34,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-20,100.000	20,100.00	0.00	0.00	-20,100.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-947,800.000	947,800.00	0.00	0.00	-947,800.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-11,600.000	11,600.00	0.00	0.00	-11,600.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-944,455.750	944,455.75	0.00	0.00	-944,455.75	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-104,800.000	104,800.00	0.00	0.00	-104,800.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-59,562.810	59,562.81	0.00	0.00	-59,562.81	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-70,800.000	70,800.00	0.00	0.00	-70,800.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-124,415.650	124,415.65	0.00	0.00	-124,415.65	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Aug 24	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 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-24,300.000	24,300.00	0.00	0.00	-24,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-35,600.000	35,600.00	0.00	0.00	-35,600.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-375,800.000	375,800.00	0.00	0.00	-375,800.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-15,400.000	15,400.00	0.00	0.00	-15,400.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-23,000.000	23,000.00	0.00	0.00	-23,000.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-54,000.000	54,000.00	0.00	0.00	-54,000.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-206,700.000	206,700.00	0.00	0.00	-206,700.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-229,100.000	229,100.00	0.00	0.00	-229,100.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-148,300.000	148,300.00	0.00	0.00	-148,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-46,100.000	46,100.00	0.00	0.00	-46,100.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-80,350.080	80,350.08	0.00	0.00	-80,350.08	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-98,500.000	98,500.00	0.00	0.00	-98,500.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-145,000.000	145,000.00	0.00	0.00	-145,000.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-91,365.540	91,365.54	0.00	0.00	-91,365.54	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-62,900.000	62,900.00	0.00	0.00	-62,900.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-550,000.000	550,000.00	0.00	0.00	-550,000.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-146,600.000	146,600.00	0.00	0.00	-146,600.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-20,300.000	20,300.00	0.00	0.00	-20,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-86,724.800	86,724.80	0.00	0.00	-86,724.80	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-390,593.870	390,593.87	0.00	0.00	-390,593.87	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-22,400.000	22,400.00	0.00	0.00	-22,400.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-33,400.000	33,400.00	0.00	0.00	-33,400.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-35,659.470	35,659.47	0.00	0.00	-35,659.47	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-131,003.380	131,003.38	0.00	0.00	-131,003.38	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-84,800.000	84,800.00	0.00	0.00	-84,800.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-216,336.490	216,336.49	0.00	0.00	-216,336.49	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV 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

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-166,300.000		166,300.00	0.00	0.00	-166,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-52,600.000		52,600.00	0.00	0.00	-52,600.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-90,833.690		90,833.69	0.00	0.00	-90,833.69	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-272,384.870		272,384.87	0.00	0.00	-272,384.87	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-22,500.000		22,500.00	0.00	0.00	-22,500.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Aug 24	NT COLLECTIVE GOVT SHORT TERM	-23,700.000	23,700.00	0.00	0.00	-23,700.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-302,300.000	302,300.00	0.00	0.00	-302,300.00	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-187,289.670	187,289.67	0.00	0.00	-187,289.67	0.00	0.00	0.00
30 Aug 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-10,000.000	10,000.00	0.00	0.00	-10,000.00	0.00	0.00	0.00
30 Aug 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-4,580,737.430	4,580,737.43	0.00	0.00	-4,580,737.43	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-786,175.800	786,175.80	0.00	0.00	-786,175.80	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-1,500,735.920	1,500,735.92	0.00	0.00	-1,500,735.92	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-2,724,428.850	2,724,428.85	0.00	0.00	-2,724,428.85	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-1,939,543.240	1,939,543.24	0.00	0.00	-1,939,543.24	0.00	0.00	0.00
03 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-25,125.000	25,125.00	0.00	0.00	-25,125.00	0.00	0.00	0.00
04 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-80,198.960	80,198.96	0.00	0.00	-80,198.96	0.00	0.00	0.00
05 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-274.680	274.68	0.00	0.00	-274.68	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-137.660	137.66	0.00	0.00	-137.66	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-756.220	756.22	0.00	0.00	-756.22	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-173.430	173.43	0.00	0.00	-173.43	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-940.630	940.63	0.00	0.00	-940.63	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-22.710	22.71	0.00	0.00	-22.71	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-3.090	3.09	0.00	0.00	-3.09	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-107.490	107.49	0.00	0.00	-107.49	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-14.510	14.51	0.00	0.00	-14.51	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-180.890	180.89	0.00	0.00	-180.89	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-211.160	211.16	0.00	0.00	-211.16	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-523.970	523.97	0.00	0.00	-523.97	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-80.330	80.33	0.00	0.00	-80.33	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-62.070	62.07	0.00	0.00	-62.07	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-548.160	548.16	0.00	0.00	-548.16	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-19.240	19.24	0.00	0.00	-19.24	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-152.250	152.25	0.00	0.00	-152.25	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.550	0.55	0.00	0.00	-0.55	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-19.530	19.53	0.00	0.00	-19.53	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,519.790	1,519.79	0.00	0.00	-1,519.79	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-88.870	88.87	0.00	0.00	-88.87	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-181.340	181.34	0.00	0.00	-181.34	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-132.650	132.65	0.00	0.00	-132.65	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-59,168.94	59,168.94	0.00	0.00	-59,168.94	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-190.180	190.18	0.00	0.00	-190.18	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,428.010	1,428.01	0.00	0.00	-1,428.01	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-38.080	38.08	0.00	0.00	-38.08	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-282.450	282.45	0.00	0.00	-282.45	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24 06 Sep 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-110.950 1.00	110.95	0.00	0.00	-110.95	0.00	0.00	0.00
06 Sep 24 06 Sep 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-259.190 1.00	259.19	0.00	0.00	-259.19	0.00	0.00	0.00
06 Sep 24 06 Sep 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-20,828.720 1.00	20,828.72	0.00	0.00	-20,828.72	0.00	0.00	0.00
06 Sep 24 06 Sep 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-1.440 1.00	1.44	0.00	0.00	-1.44	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-5.490	5.49	0.00	0.00	-5.49	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,667,947.060	1,667,947.06	0.00	0.00	-1,667,947.06	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-4.440	4.44	0.00	0.00	-4.44	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.910	2.91	0.00	0.00	-2.91	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-20.310	20.31	0.00	0.00	-20.31	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,089.600	1,089.60	0.00	0.00	-1,089.60	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-198.680	198.68	0.00	0.00	-198.68	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-7.620	7.62	0.00	0.00	-7.62	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-9.620	9.62	0.00	0.00	-9.62	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-155.720	155.72	0.00	0.00	-155.72	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-482.780	482.78	0.00	0.00	-482.78	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-34.960	34.96	0.00	0.00	-34.96	0.00	0.00	0.00
06 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-10,034.970	10,034.97	0.00	0.00	-10,034.97	0.00	0.00	0.00
06 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-429.540	429.54	0.00	0.00	-429.54	0.00	0.00	0.00
06 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-31.330	31.33	0.00	0.00	-31.33	0.00	0.00	0.00
06 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-109.380	109.38	0.00	0.00	-109.38	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.930	8.93	0.00	0.00	-8.93	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.930	5.93	0.00	0.00	-5.93	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-54.350	54.35	0.00	0.00	-54.35	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-7.950	7.95	0.00	0.00	-7.95	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-23.960	23.96	0.00	0.00	-23.96	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-998.850	998.85	0.00	0.00	-998.85	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-435.090	435.09	0.00	0.00	-435.09	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-6.600	6.60	0.00	0.00	-6.60	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-75.970	75.97	0.00	0.00	-75.97	0.00	0.00	0.00	
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-21.470	21.47	0.00	0.00	-21.47	0.00	0.00	0.00	
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-7.810	7.81	0.00	0.00	-7.81	0.00	0.00	0.00	
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.300	0.30	0.00	0.00	-0.30	0.00	0.00	0.00	
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-135.500	135.50	0.00	0.00	-135.50	0.00	0.00	0.00	
06 Sep 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-8.140	8.14	0.00	0.00	-8.14	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5,000.000	5,000.00	0.00	0.00	-5,000.00	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.260	1.26	0.00	0.00	-1.26	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-13.260	13.26	0.00	0.00	-13.26	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-17.280	17.28	0.00	0.00	-17.28	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-12.270	12.27	0.00	0.00	-12.27	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-177.310	177.31	0.00	0.00	-177.31	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.780	1.78	0.00	0.00	-1.78	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-126.630	126.63	0.00	0.00	-126.63	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-109.690	109.69	0.00	0.00	-109.69	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-79.600	79.60	0.00	0.00	-79.60	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-573.230	573.23	0.00	0.00	-573.23	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-200,369.990	200,369.99	0.00	0.00	-200,369.99	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-3.880	3.88	0.00	0.00	-3.88	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-7.260	7.26	0.00	0.00	-7.26	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-987.960	987.96	0.00	0.00	-987.96	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-17.980	17.98	0.00	0.00	-17.98	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-603.990	603.99	0.00	0.00	-603.99	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-9.170	9.17	0.00	0.00	-9.17	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-895.590	895.59	0.00	0.00	-895.59	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-114.250	114.25	0.00	0.00	-114.25	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-217,996.660	217,996.66	0.00	0.00	-217,996.66	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-39.800	39.80	0.00	0.00	-39.80	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-84.230	84.23	0.00	0.00	-84.23	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-6.670	6.67	0.00	0.00	-6.67	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-26.910	26.91	0.00	0.00	-26.91	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-13.680	13.68	0.00	0.00	-13.68	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-0.660	0.66	0.00	0.00	-0.66	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,787.640	1,787.64	0.00	0.00	-1,787.64	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-451.630	451.63	0.00	0.00	-451.63	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-457.800	457.80	0.00	0.00	-457.80	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-13.190	13.19	0.00	0.00	-13.19	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-136.700	136.70	0.00	0.00	-136.70	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-541.960	541.96	0.00	0.00	-541.96	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,300.950	1,300.95	0.00	0.00	-1,300.95	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-215.000	215.00	0.00	0.00	-215.00	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-6.750	6.75	0.00	0.00	-6.75	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-103.340	103.34	0.00	0.00	-103.34	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-6.850	6.85	0.00	0.00	-6.85	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-9.100	9.10	0.00	0.00	-9.10	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-150.360	150.36	0.00	0.00	-150.36	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-474,641.770	474,641.77	0.00	0.00	-474,641.77	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-63.450	63.45	0.00	0.00	-63.45	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-24,043.560	24,043.56	0.00	0.00	-24,043.56	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-451.060	451.06	0.00	0.00	-451.06	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-3.520	3.52	0.00	0.00	-3.52	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-11.320	11.32	0.00	0.00	-11.32	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1,879.480	1,879.48	0.00	0.00	-1,879.48	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-0.210	0.21	0.00	0.00	-0.21	0.00	0.00	0.00	
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-607.150	607.15	0.00	0.00	-607.15	0.00	0.00	0.00	
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-952.210	952.21	0.00	0.00	-952.21	0.00	0.00	0.00	
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-19.940	19.94	0.00	0.00	-19.94	0.00	0.00	0.00	
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-189.240	189.24	0.00	0.00	-189.24	0.00	0.00	0.00	
06 Sep 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-3.330	3.33	0.00	0.00	-3.33	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-17.700	17.70	0.00	0.00	-17.70	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-17.360	17.36	0.00	0.00	-17.36	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-598,129.140	598,129.14	0.00	0.00	-598,129.14	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-927.370	927.37	0.00	0.00	-927.37	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-222.280	222.28	0.00	0.00	-222.28	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-72.740	72.74	0.00	0.00	-72.74	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-341.260	341.26	0.00	0.00	-341.26	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-2.230	2.23	0.00	0.00	-2.23	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-35.600	35.60	0.00	0.00	-35.60	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-180,748.920	180,748.92	0.00	0.00	-180,748.92	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-1.080	1.08	0.00	0.00	-1.08	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-441.130	441.13	0.00	0.00	-441.13	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-26.990	26.99	0.00	0.00	-26.99	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-240.940	240.94	0.00	0.00	-240.94	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-5.410	5.41	0.00	0.00	-5.41	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-658.450	658.45	0.00	0.00	-658.45	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-2.280	2.28	0.00	0.00	-2.28	0.00	0.00	0.00
06 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-128,630.920	128,630.92	0.00	0.00	-128,630.92	0.00	0.00	0.00
06 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-1.660	1.66	0.00	0.00	-1.66	0.00	0.00	0.00
06 Sep 24	INVT FD		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 24	NT COLLECTIVE GOVT SHORT TERM		-202.450	202.45	0.00	0.00	-202.45	0.00	0.00	0.00
06 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-363.770	363.77	0.00	0.00	-363.77	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-8.640	8.64	0.00	0.00	-8.64	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-15,290.770	15,290.77	0.00	0.00	-15,290.77	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.420	0.42	0.00	0.00	-0.42	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-201.250	201.25	0.00	0.00	-201.25	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-166.140	166.14	0.00	0.00	-166.14	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN 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

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-42.750	42.75	0.00	0.00	-42.75	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.350	0.35	0.00	0.00	-0.35	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-897.580	897.58	0.00	0.00	-897.58	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-41.140	41.14	0.00	0.00	-41.14	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-46.250	46.25	0.00	0.00	-46.25	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-18.750	18.75	0.00	0.00	-18.75	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-189.500	189.50	0.00	0.00	-189.50	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-9.980	9.98	0.00	0.00	-9.98	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-55.230	55.23	0.00	0.00	-55.23	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.180	0.18	0.00	0.00	-0.18	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-874.470	874.47	0.00	0.00	-874.47	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-137.180	137.18	0.00	0.00	-137.18	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-52.510	52.51	0.00	0.00	-52.51	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-4.000	4.00	0.00	0.00	-4.00	0.00	0.00	0.00
06 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-38.810	38.81	0.00	0.00	-38.81	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-24.070	24.07	0.00	0.00	-24.07	0.00	0.00	0.00
06 Sep 24	INVT FD	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 24	NT COLLECTIVE GOVT SHORT TERM	-36.780	36.78	0.00	0.00	-36.78	0.00	0.00	0.00
06 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-980.000	980.00	0.00	0.00	-980.00	0.00	0.00	0.00
10 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,406,488.070	1,406,488.07	0.00	0.00	-1,406,488.07	0.00	0.00	0.00
11 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

12 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-12.400	12.40	0.00	0.00	-12.40	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-61,197.080	61,197.08	0.00	0.00	-61,197.08	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-160.270	160.27	0.00	0.00	-160.27	0.00	0.00	0.00
12 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-378.870	378.87	0.00	0.00	-378.87	0.00	0.00	0.00
12 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV 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

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-801,912.990		801,912.99	0.00	0.00	-801,912.99	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-213,541.310		213,541.31	0.00	0.00	-213,541.31	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-13,183,900.000		13,183,900.00	0.00	0.00	-13,183,900.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-3,275,083.830		3,275,083.83	0.00	0.00	-3,275,083.83	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-42,568.170		42,568.17	0.00	0.00	-42,568.17	0.00	0.00	0.00
13 Sep 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-442,314.680	442,314.68	0.00	0.00	-442,314.68	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-342,848.080	342,848.08	0.00	0.00	-342,848.08	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-58,284.490	58,284.49	0.00	0.00	-58,284.49	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-101,619.720	101,619.72	0.00	0.00	-101,619.72	0.00	0.00	0.00
13 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-530,100.000	530,100.00	0.00	0.00	-530,100.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-438,826.030	438,826.03	0.00	0.00	-438,826.03	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-195,108.150	195,108.15	0.00	0.00	-195,108.15	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-312,626.150	312,626.15	0.00	0.00	-312,626.15	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-518,841.790	518,841.79	0.00	0.00	-518,841.79	0.00	0.00	0.00
13 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-4,094,713.890	4,094,713.89	0.00	0.00	-4,094,713.89	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-18,000,000.000	18,000,000.00	0.00	0.00	-18,000,000.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-123,112.440	123,112.44	0.00	0.00	-123,112.44	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-207,000.000	207,000.00	0.00	0.00	-207,000.00	0.00	0.00	0.00
13 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-697,000.000	697,000.00	0.00	0.00	-697,000.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-101,000.000	101,000.00	0.00	0.00	-101,000.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-435,115.250	435,115.25	0.00	0.00	-435,115.25	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-700,000.000	700,000.00	0.00	0.00	-700,000.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-240,150.530	240,150.53	0.00	0.00	-240,150.53	0.00	0.00	0.00
13 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-66,632.000	66,632.00	0.00	0.00	-66,632.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-129,123.610	129,123.61	0.00	0.00	-129,123.61	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-80,000.000	80,000.00	0.00	0.00	-80,000.00	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,213,900.000	1,213,900.00	0.00	0.00	-1,213,900.00	0.00	0.00	0.00
13 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

13 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-4,641,710.060	4,641,710.06	0.00	0.00	-4,641,710.06	0.00	0.00	0.00
13 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-446,100.870	446,100.87	0.00	0.00	-446,100.87	0.00	0.00	0.00
13 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-1,438,972.360	1,438,972.36	0.00	0.00	-1,438,972.36	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-3,502.660	3,502.66	0.00	0.00	-3,502.66	0.00	0.00	0.00
16 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-387,619.090	387,619.09	0.00	0.00	-387,619.09	0.00	0.00	0.00
17 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

17 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-1,271,506.450	1,271,506.45	0.00	0.00	-1,271,506.45	0.00	0.00	0.00
17 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,518,510.510	1,518,510.51	0.00	0.00	-1,518,510.51	0.00	0.00	0.00
18 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-415,617.500	415,617.50	0.00	0.00	-415,617.50	0.00	0.00	0.00
18 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,418,240.610	1,418,240.61	0.00	0.00	-1,418,240.61	0.00	0.00	0.00
19 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-481,455.110	481,455.11	0.00	0.00	-481,455.11	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-964,712.890	964,712.89	0.00	0.00	-964,712.89	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-108,937.520	108,937.52	0.00	0.00	-108,937.52	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-18,644.410	18,644.41	0.00	0.00	-18,644.41	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-320,040.890	320,040.89	0.00	0.00	-320,040.89	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-79,838.000	79,838.00	0.00	0.00	-79,838.00	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-170,776.520	170,776.52	0.00	0.00	-170,776.52	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-229,476.360	229,476.36	0.00	0.00	-229,476.36	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-9,089.880	9,089.88	0.00	0.00	-9,089.88	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-750,859.250	750,859.25	0.00	0.00	-750,859.25	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-22,534.000	22,534.00	0.00	0.00	-22,534.00	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-85,225.480	85,225.48	0.00	0.00	-85,225.48	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-673,310.840	673,310.84	0.00	0.00	-673,310.84	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-636,824.530	636,824.53	0.00	0.00	-636,824.53	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-35,695.780	35,695.78	0.00	0.00	-35,695.78	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-483.220	483.22	0.00	0.00	-483.22	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-904,058.820	904,058.82	0.00	0.00	-904,058.82	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-777,000.000	777,000.00	0.00	0.00	-777,000.00	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-22,416.820	22,416.82	0.00	0.00	-22,416.82	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-188,011.650	188,011.65	0.00	0.00	-188,011.65	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-767,008.690	767,008.69	0.00	0.00	-767,008.69	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-13,929.300	13,929.30	0.00	0.00	-13,929.30	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-600,000.000	600,000.00	0.00	0.00	-600,000.00	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-117,584.220	117,584.22	0.00	0.00	-117,584.22	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-110,590.270	110,590.27	0.00	0.00	-110,590.27	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-482,482.360	482,482.36	0.00	0.00	-482,482.36	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,872,600.500	1,872,600.50	0.00	0.00	-1,872,600.50	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV 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

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-360,000.000	360,000.00	0.00	0.00	-360,000.00	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,031,611.490	1,031,611.49	0.00	0.00	-1,031,611.49	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-2,376,000.000	2,376,000.00	0.00	0.00	-2,376,000.00	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-628,163.440	628,163.44	0.00	0.00	-628,163.44	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-262,181.160	262,181.16	0.00	0.00	-262,181.16	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

20 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-16,713.200	16,713.20	0.00	0.00	-16,713.20	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-29,475.950	29,475.95	0.00	0.00	-29,475.95	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-710,021.030	710,021.03	0.00	0.00	-710,021.03	0.00	0.00	0.00
20 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-61,196.850	61,196.85	0.00	0.00	-61,196.85	0.00	0.00	0.00
20 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

23 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-321,213.740	321,213.74	0.00	0.00	-321,213.74	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-1,485,056.610	1,485,056.61	0.00	0.00	-1,485,056.61	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-581,181.100	581,181.10	0.00	0.00	-581,181.10	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-55,943.810	55,943.81	0.00	0.00	-55,943.81	0.00	0.00	0.00
23 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

23 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-203,810.380	203,810.38	0.00	0.00	-203,810.38	0.00	0.00	0.00
23 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-31,448.750	31,448.75	0.00	0.00	-31,448.75	0.00	0.00	0.00
24 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-673,423.440	673,423.44	0.00	0.00	-673,423.44	0.00	0.00	0.00
24 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-36,173,572.330	36,173,572.33	0.00	0.00	-36,173,572.33	0.00	0.00	0.00
25 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/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 24	NT COLLECTIVE GOVT SHORT TERM	-3,280,014.510	3,280,014.51	0.00	0.00	-3,280,014.51	0.00	0.00	0.00
25 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-487,450.840	487,450.84	0.00	0.00	-487,450.84	0.00	0.00	0.00
25 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-2,544,971.950	2,544,971.95	0.00	0.00	-2,544,971.95	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-4,370.000	4,370.00	0.00	0.00	-4,370.00	0.00	0.00	0.00
26 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-405,200.000	405,200.00	0.00	0.00	-405,200.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-9,200.000	9,200.00	0.00	0.00	-9,200.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-71,800.000	71,800.00	0.00	0.00	-71,800.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-863,826.660	863,826.66	0.00	0.00	-863,826.66	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-5,500.000	5,500.00	0.00	0.00	-5,500.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-22,000.000	22,000.00	0.00	0.00	-22,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-21,400.000	21,400.00	0.00	0.00	-21,400.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,366,700.000	1,366,700.00	0.00	0.00	-1,366,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-467,700.000	467,700.00	0.00	0.00	-467,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-78,279.000	78,279.00	0.00	0.00	-78,279.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-143,400.000	143,400.00	0.00	0.00	-143,400.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-32,700.000	32,700.00	0.00	0.00	-32,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-38,600.000	38,600.00	0.00	0.00	-38,600.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-16,800.000	16,800.00	0.00	0.00	-16,800.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-831,700.000	831,700.00	0.00	0.00	-831,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	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
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-278,400.000	278,400.00	0.00	0.00	-278,400.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-55,100.000	55,100.00	0.00	0.00	-55,100.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,220,000.000	1,220,000.00	0.00	0.00	-1,220,000.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-73,832.040	73,832.04	0.00	0.00	-73,832.04	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-18,900.000	18,900.00	0.00	0.00	-18,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-44,900.000	44,900.00	0.00	0.00	-44,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM		-714,100.000	714,100.00	0.00	0.00	-714,100.00	0.00	0.00	0.00
27 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-10,800.000	10,800.00	0.00	0.00	-10,800.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-82,100.000	82,100.00	0.00	0.00	-82,100.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-31,900.000	31,900.00	0.00	0.00	-31,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-18,000.000	18,000.00	0.00	0.00	-18,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-350,700.000	350,700.00	0.00	0.00	-350,700.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-2,337,400.000	2,337,400.00	0.00	0.00	-2,337,400.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-527,800.000	527,800.00	0.00	0.00	-527,800.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-853,300.000	853,300.00	0.00	0.00	-853,300.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-12,600.000	12,600.00	0.00	0.00	-12,600.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-20,000.000	20,000.00	0.00	0.00	-20,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,200,000.000	1,200,000.00	0.00	0.00	-1,200,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-133,427.730	133,427.73	0.00	0.00	-133,427.73	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-71,900.000	71,900.00	0.00	0.00	-71,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-814,900.000	814,900.00	0.00	0.00	-814,900.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-68,300.000	68,300.00	0.00	0.00	-68,300.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-231,800.000	231,800.00	0.00	0.00	-231,800.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-126,900.000	126,900.00	0.00	0.00	-126,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-35,400.000	35,400.00	0.00	0.00	-35,400.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-208,000.000	208,000.00	0.00	0.00	-208,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-654,235.520	654,235.52	0.00	0.00	-654,235.52	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-40,500.000	40,500.00	0.00	0.00	-40,500.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-9,300.000	9,300.00	0.00	0.00	-9,300.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-5,300.000	5,300.00	0.00	0.00	-5,300.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-137,300.000	137,300.00	0.00	0.00	-137,300.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-692,100.000	692,100.00	0.00	0.00	-692,100.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-47,700.000	47,700.00	0.00	0.00	-47,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-19,400.000	19,400.00	0.00	0.00	-19,400.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</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

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-18,700.000	18,700.00	0.00	0.00	-18,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-16,900.000	16,900.00	0.00	0.00	-16,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-545,700.000	545,700.00	0.00	0.00	-545,700.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-71,100.000	71,100.00	0.00	0.00	-71,100.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-5,600,000.000	5,600,000.00	0.00	0.00	-5,600,000.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-15,800.000	15,800.00	0.00	0.00	-15,800.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-731,000.000	731,000.00	0.00	0.00	-731,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-121,600.000	121,600.00	0.00	0.00	-121,600.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-16,200.000	16,200.00	0.00	0.00	-16,200.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-639,400.000	639,400.00	0.00	0.00	-639,400.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-5,548,651.360	5,548,651.36	0.00	0.00	-5,548,651.36	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-66,900.000	66,900.00	0.00	0.00	-66,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-27,400.000	27,400.00	0.00	0.00	-27,400.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-163,900.000	163,900.00	0.00	0.00	-163,900.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-12,600.000	12,600.00	0.00	0.00	-12,600.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-4,000.000	4,000.00	0.00	0.00	-4,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-17,900.000	17,900.00	0.00	0.00	-17,900.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-10,200.000	10,200.00	0.00	0.00	-10,200.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-22,400.000	22,400.00	0.00	0.00	-22,400.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-10,000.000	10,000.00	0.00	0.00	-10,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-34,600.000	34,600.00	0.00	0.00	-34,600.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-90,000.000	90,000.00	0.00	0.00	-90,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-67,600.000	67,600.00	0.00	0.00	-67,600.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-18,000.000	18,000.00	0.00	0.00	-18,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-762,800.000	762,800.00	0.00	0.00	-762,800.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-85,433.040	85,433.04	0.00	0.00	-85,433.04	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-27,000.000	27,000.00	0.00	0.00	-27,000.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-24,300.000	24,300.00	0.00	0.00	-24,300.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-15,500.000	15,500.00	0.00	0.00	-15,500.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-1,000,000.000	1,000,000.00	0.00	0.00	-1,000,000.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-138,600.000	138,600.00	0.00	0.00	-138,600.00	0.00	0.00	0.00
27 Sep 24	INVT 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 24	NT COLLECTIVE GOVT SHORT TERM	-246,400.000	246,400.00	0.00	0.00	-246,400.00	0.00	0.00	0.00
27 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-71,800.000	71,800.00	0.00	0.00	-71,800.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-17,456.810	17,456.81	0.00	0.00	-17,456.81	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-394,700.000	394,700.00	0.00	0.00	-394,700.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-27,500.000	27,500.00	0.00	0.00	-27,500.00	0.00	0.00	0.00
30 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-17,800.000	17,800.00	0.00	0.00	-17,800.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-39,900.000	39,900.00	0.00	0.00	-39,900.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-69,600.000	69,600.00	0.00	0.00	-69,600.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-14,700.000	14,700.00	0.00	0.00	-14,700.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-16,000.000	16,000.00	0.00	0.00	-16,000.00	0.00	0.00	0.00
30 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-20,214.140	20,214.14	0.00	0.00	-20,214.14	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-353,200.000	353,200.00	0.00	0.00	-353,200.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-21,400.000	21,400.00	0.00	0.00	-21,400.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-617,300.000	617,300.00	0.00	0.00	-617,300.00	0.00	0.00	0.00
30 Sep 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-8,543.890	8,543.89	0.00	0.00	-8,543.89	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-759,500.000	759,500.00	0.00	0.00	-759,500.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-250,000.000	250,000.00	0.00	0.00	-250,000.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-454,000.000	454,000.00	0.00	0.00	-454,000.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM	-483.220	483.22	0.00	0.00	-483.22	0.00	0.00	0.00
30 Sep 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-75,000.000	75,000.00	0.00	0.00	-75,000.00	0.00	0.00	0.00
30 Sep 24	INVT 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 Sep 24	NT COLLECTIVE GOVT SHORT TERM		-132,000.000	132,000.00	0.00	0.00	-132,000.00	0.00	0.00	0.00
30 Sep 24	INVT 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				522,426,841.13	0.00	0.00	-522,426,841.13	0.00	0.00	0.00
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Total funds - short term investment				522,426,841.13	0.00	0.00	-522,426,841.13	0.00	0.00	0.00
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Short term bills and notes

United States - USD

01 Jul 24	UNITED STATES OF AMER TREAS		-650,000.000	647,822.91	0.00	0.00	-645,149.51	2,673.40	0.00	2,673.40
02 Jul 24	BILLS 0% T-BILL 07-25-2024		99.665062							
Settled	SEDOL : BPJM948 / GOLDMAN, SACHS AND CO. USA TREASURY BILLS 0% T-BILL 25/07/24 USD1000 PRICE: 99.66506 NET BROKER: GOLDMAN, SACHS AND CO.									
01 Jul 24	UNITED STS TREAS BILLS DTD		-650,000.000	645,251.21	0.00	0.00	-643,176.87	2,074.34	0.00	2,074.34
01 Jul 24	04/23/2024 0%08-20-2024		5.2602							
Settled	SEDOL : BQKVRY7 / BANK OF MONTREAL									

Accounting Statements

Account number ILFRAL

01 Jul 24 - 30 Sep 24

IL FIREFIGHTERS PENSION ALL

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◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Short term bills and notes

United States - USD

	USA TREASURY BILLS 0% T-BILL 20/08/24 USD1000 PRICE: 99.26941 NET BROKER: BANK OF MONTREAL								
08 Aug 24	UNITED STS TREAS BILLS DTD	-650,000.000	648,955.80	0.00	0.00	-643,176.87	5,778.93	0.00	5,778.93
09 Aug 24	04/23/2024 0%08-20-2024	99.839354							
Settled	SEDOL : BQKVR7 / GOLDMAN, SACHS AND CO. USA TREASURY BILLS 0% T-BILL 20/08/24 USD1000 PRICE: 99.83935 NET BROKER: GOLDMAN, SACHS AND CO.								
08 Aug 24	UNITED STS TREAS BILLS DTD	-630,000.000	627,705.31	0.00	0.00	-621,659.28	6,046.03	0.00	6,046.03
09 Aug 24	05/07/2024 0%09-03-2024	5.245							
Settled	SEDOL : BQ66J84 / BANK OF MONTREAL USA TREASURY BILLS 0% T-BILL 03/09/24 USD1000 PRICE: 99.63576 NET BROKER: BANK OF MONTREAL								
Total United States - USD			2,569,735.23	0.00	0.00	-2,553,162.53	16,572.70	0.00	16,572.70
Total short term bills and notes			2,569,735.23	0.00	0.00	-2,553,162.53	16,572.70	0.00	16,572.70
Total cash and cash equivalents			524,996,576.36	0.00	0.00	-524,980,003.66	16,572.70	0.00	16,572.70
Total sales		-2,780,850,057.58	708,636,586.66	1,610,839.12	0.00	-701,309,582.85	7,361,900.89	-34,897.08	7,327,003.81
Total transactions			-153,009,316.83	656,430.94	0.00	171,755,384.97	18,773,994.33	-27,926.19	18,746,068.14

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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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