

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2023

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

Complete all entries in accordance with the instructions to the Form 5500.

Part I Annual Report Identification Information

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

- A This return/report is for: a multiemployer plan, a multiple-employer plan, a single-employer plan, a DFE (specify) M, B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report, C If the plan is a collectively-bargained plan, check here, D Check box if filing under: Form 5558, automatic extension, the DFVC program, special extension, E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here

Part II Basic Plan Information—enter all requested information

1a Name of plan: CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA
1b Three-digit plan number (PN): 022
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): CONSOLIDATED NUCLEAR SECURITY, LLC
2b Employer Identification Number (EIN): 45-4482782
2c Plan Sponsor's telephone number: 865-574-1500
2d Business code (see instructions)

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

Table with 4 columns: SIGN HERE, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. Includes entries for employer/plan sponsor and DFE.

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules (1) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached _____ (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) Yes No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) Yes No

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2023 This Form is Open to Public Inspection.
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For calendar plan year 2023 or fiscal plan year beginning **01/01/2023** and ending **12/31/2023**

A Name of plan CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA	B Three-digit plan number (PN) ▶	022
C Plan sponsor's name as shown on line 2a of Form 5500 CONSOLIDATED NUCLEAR SECURITY, LLC	D Employer Identification Number (EIN) 45-4482782	

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... Yes No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

NORTHERN TRUST COMPANY	50 LASALLE STREET CHICAGO, IL 60603-1008
36-1561860	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BOSTON PARTNERS

1 BEACON STREET 30TH FLOOR
BOSTON, MA 02108

98-0202744

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	623297	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

MARATHON ASSET MANAGEMENT LLP

1 BRYANT PARK 38
NEW YORK, NY 10036

61-6506892

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	43364	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

NORTHERN TRUST COMPANY

50 LASALLE STREET
CHICAGO, IL 60603

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25	NONE	17751	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

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(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2023 This Form is Open to Public Inspection.
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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan <u>CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA</u>	B Three-digit plan number (PN) ▶	<u>022</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>CONSOLIDATED NUCLEAR SECURITY, LLC</u>	D Employer Identification Number (EIN) <u>45-4482782</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT TERM INVT FD

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2982962</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE: LOOMIS SAYLES SMALL/MIDCAP GROWTH

b Name of sponsor of entity listed in (a): LOOMIS SAYLES TRUST COMPANY, LLC

c EIN-PN <u>84-6391546-016</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>106260437</u>
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan <u>CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA</u>	B Three-digit plan number (PN) ▶ <u>022</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>CONSOLIDATED NUCLEAR SECURITY, LLC</u>	D Employer Identification Number (EIN) <u>45-4482782</u>

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets	(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a -5241	40
b Receivables (less allowance for doubtful accounts):		
(1) Employer contributions	1b(1)	
(2) Participant contributions	1b(2)	
(3) Other	1b(3) 811406	87239
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	
(2) U.S. Government securities	1c(2)	
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred	1c(3)(A)	
(B) All other	1c(3)(B)	
(4) Corporate stocks (other than employer securities):		
(A) Preferred	1c(4)(A)	
(B) Common	1c(4)(B) 94294444	99918582
(5) Partnership/joint venture interests	1c(5) 1003133	0
(6) Real estate (other than employer real property)	1c(6)	
(7) Loans (other than to participants)	1c(7)	
(8) Participant loans	1c(8)	
(9) Value of interest in common/collective trusts	1c(9) 101364260	109243398
(10) Value of interest in pooled separate accounts	1c(10)	
(11) Value of interest in master trust investment accounts	1c(11)	
(12) Value of interest in 103-12 investment entities	1c(12)	
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13) 191238829	284094812
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	
(15) Other	1c(15) 2341838	672915

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	391048669	494016986
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	278914	262884
k Total liabilities (add all amounts in lines 1g through 1j)	1k	278914	262884
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	390769755	493754102

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	27	
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		27
(2) Dividends:			
(A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	1523743	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		1523743
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	73804566	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	71218922	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	12117748	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		7099583
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		39552497
c Other income	2c		174213
d Total income. Add all income amounts in column (b) and enter total	2d		63053455

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		
f Corrective distributions (see instructions).....	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances.....	2i(1)		
(2) Contract administrator fees.....	2i(2)		
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	615320	
(6) Bank or trust company trustee/custodial fees	2i(6)	17751	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	5906	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		638977
j Total expenses. Add all expense amounts in column (b) and enter total	2j		638977

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		62414478
l Transfers of assets:			
(1) To this plan	2l(1)		174664340
(2) From this plan	2l(2)		134094471

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) Unmodified (2) Qualified (3) Disclaimer (4) Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) DOL Regulation 2520.103-8 (2) DOL Regulation 2520.103-12(d) (3) neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name:

(2) EIN:

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) This form is filed for a CCT, PSA, DCG or MTIA. (2) It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.).....		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....		X	
e Was this plan covered by a fidelity bond?.....			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.).....	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.).....	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
l Has the plan failed to provide any benefit when due under the plan?			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.).....			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... Yes No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) Yes No Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA

EIN: 45-4482782 PLAN #022

SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END

YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	39.560	39.56	39.56
Total - all currencies		39.56	39.56
Total Non-Interest Bearing Cash - USD		39.56	39.56
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	28,930.99	28,930.99
Total - all currencies		28,930.99	28,930.99
Total Receivables - Other - USD		28,930.99	28,930.99
<i>Corporate Stock - Common</i>			
Canada - USD			
ELDORADO GOLD CORP NEW COM NEW COM NEW CUSIP: 284902509	40,218.000	391,829.34	521,627.46
ENERPLUS CORP COM CUSIP: 292766102	21,178.000	128,453.08	324,870.52
METHANEX CORP COM STK CUSIP: 59151K108	6,680.000	296,696.52	316,364.80
Total Canada - USD		816,978.94	1,162,862.78
Ireland - USD			
ICON PLC COM CUSIP: G4705A100	5,650.000	1,171,010.11	1,599,345.50
Total Ireland - USD		1,171,010.11	1,599,345.50
Israel - USD			
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01 CUSIP: M22465104	6,694.000	829,120.73	1,022,776.26
Total Israel - USD		829,120.73	1,022,776.26

** All or a portion of this security participates in Securities Lending.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTI
EIN: 45-4482782 PLAN #022
SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END
YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Italy - USD			
INTERNATIONAL GAME TECHNOLOGY COMMON STOCK CUSIP: G4863A108	3,739.000	74,359.09	102,485.99
Total Italy - USD		74,359.09	102,485.99
United Kingdom - USD			
NOMAD FOODS LIMITED COMMON STOCK CUSIP: G6564A105	23,653.000	375,845.72	400,918.35
Total United Kingdom - USD		375,845.72	400,918.35
United States - USD			
ACUITY BRANDS INC COM CUSIP: 00508Y102	3,991.000	726,713.09	817,476.53
AES CORP COM CUSIP: 00130H105	16,384.000	286,677.06	315,392.00
AGCO CORP COM CUSIP: 001084102	4,954.000	586,759.06	601,465.14
ALIGHT INC CL A CUSIP: 01626W101	65,281.000	599,571.20	556,846.93
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	13,089.000	561,591.66	761,125.35
AMEDISYS INC COM CUSIP: 023436108	3,202.000	383,894.71	304,382.12
AMERIS BANCORP COM CUSIP: 03076K108	7,990.000	347,436.38	423,869.50
AMKOR TECHNOLOGY INC COM CUSIP: 031652100	14,930.000	391,188.46	496,721.10
AMN HEALTHCARE SVCS INC COM CUSIP: 001744101	7,158.000	684,821.32	535,991.04
APPLOVIN CORP COM CL A COM CL A CUSIP: 03831W108	11,729.000	169,519.30	467,400.65
ARRAY TECHNOLOGIES INC COM CUSIP: 04271T100	24,894.000	400,743.46	418,219.20
ARROW ELECTR INC COM CUSIP: 042735100	3,944.000	307,661.27	482,154.00
ASHLAND INC COM USD0.01 CUSIP: 044186104	6,459.000	676,458.49	544,558.29

** All or a portion of this security participates in Securities Lending.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA
EIN: 45-4482782 PLAN #022
SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END
YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ASSURANT INC COM CUSIP: 04621X108	2,555.000	254,698.82	430,491.95
ASSURED GUARANTY LTD COMMON STK CUSIP: G0585R106	10,551.000	406,807.84	789,531.33
ATKORE INC CUSIP: 047649108	4,552.000	632,455.94	728,320.00
AVANTOR INC COM CUSIP: 05352A100	24,013.000	699,923.58	548,216.79
AVNET INC COM CUSIP: 053807103	10,643.000	428,827.31	536,407.20
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 CUSIP: G0692U109	11,071.000	507,010.03	613,001.27
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	13,011.000	1,046,309.39	1,132,217.22
BELDEN INC COM CUSIP: 077454106	3,649.000	135,859.61	281,885.25
BELLRING BRANDS INC COM USD0.01 CUSIP: 07831C103	11,738.000	493,535.97	650,637.34
BERKLEY W R CORP COM CUSIP: 084423102	4,426.000	302,697.16	313,006.72
BERKSHIRE HILLS BANCORP INC COM CUSIP: 084680107	8,144.000	230,682.09	202,215.52
BGC GROUP INC CL A CUSIP: 088929104	80,048.000	416,213.98	577,946.56
BLOOMIN BRANDS INC COM CUSIP: 094235108	15,127.000	325,011.32	425,825.05
BLUE OWL CAP INC COM CL A CUSIP: 09581B103	23,367.000	244,369.06	348,168.30
BOWLERO CORP CL A CL A CUSIP: 10258P102	59,510.000	827,260.69	842,661.60
BOYD GAMING CORP COM CUSIP: 103304101	12,424.000	819,529.16	777,866.64
BRADY CORP CL A CL A CUSIP: 104674106	8,637.000	470,912.91	506,905.53
BRINKER INTL INC COM CUSIP: 109641100	8,737.000	374,738.69	377,263.66

** All or a portion of this security participates in Securities Lending.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA

EIN: 45-4482782 PLAN #022

**SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END
YEAR ENDING 31 DECEMBER 2023**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
BRINKS CO COM CUSIP: 109696104	17,594.000	1,196,277.83	1,547,392.30
BUCKLE INC COM CUSIP: 118440106	8,201.000	332,686.86	389,711.52
BUILDERS FIRSTSOURCE INC COM STK CUSIP: 12008R107	2,837.000	387,568.53	473,608.78
CACTUS INC CL A CL A CUSIP: 127203107	6,773.000	325,808.91	307,494.20
CALERES INC COM CUSIP: 129500104	11,225.000	261,790.26	344,944.25
CARLISLE COMPANIES INC COM CUSIP: 142339100	1,426.000	346,917.43	445,525.18
CARS COM INC COM CUSIP: 14575E105	20,883.000	400,051.83	396,150.51
CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK CUSIP: 14888U101	24,471.000	321,520.35	411,357.51
CBOE GLOBAL MARKETS INC CUSIP: 12503M108	3,998.000	516,425.03	713,882.88
CHAMPIONX CORPORATION COM USD0.01 WI CUSIP: 15872M104	11,892.000	112,894.04	347,365.32
CHEMED CORP NEW COM CUSIP: 16359R103	511.000	230,855.13	298,807.25
CIENA CORP COM NEW CUSIP: 171779309	11,203.000	573,216.28	504,247.03
CLEARFIELD INC COM CUSIP: 18482P103	15,130.000	621,497.61	439,980.40
COHERENT CORP COM CUSIP: 19247G107	9,429.000	323,924.35	410,444.37
CONCENTRIX CORP COM USD0.0001 CUSIP: 20602D101	7,344.000	569,367.80	721,254.24
CORECIVIC INC COM CUSIP: 21871N101	44,704.000	512,921.17	649,549.12
CURTISS WRIGHT CORP COM CUSIP: 231561101	4,218.000	442,459.11	939,728.22
DAVE & BUSTERS ENTMT INC COM CUSIP: 238337109	8,775.000	299,731.54	472,533.75

** All or a portion of this security participates in Securities Lending.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA

EIN: 45-4482782 PLAN #022

SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END

YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
DIME CMNTY BANCSHARES INC NEW COM CUSIP: 25432X102	10,534.000	315,573.67	283,680.62
DNOW INC COM USD0.01 CUSIP: 67011P100	23,841.000	258,516.62	269,880.12
DROPBOX INC CL A CL A CUSIP: 26210C104	17,992.000	374,286.81	530,404.16
DUN & BRADSTREET HLDGS INC COM CUSIP: 26484T106	31,656.000	371,413.43	370,375.20
EAST WEST BANCORP INC COM CUSIP: 27579R104	14,562.000	902,231.59	1,047,735.90
ECOVYST INC COM USD0.01 CUSIP: 27923Q109	51,758.000	556,709.97	505,675.66
EMCOR GROUP INC COM CUSIP: 29084Q100	3,918.000	429,239.67	844,054.74
ENACT HLDGS INC COM CUSIP: 29249E109	11,633.000	323,554.45	336,077.37
ENERSYS COM CUSIP: 29275Y102	6,801.000	633,740.43	686,628.96
ESSENT GROUP LTD COM STK CUSIP: G3198U102	13,382.000	480,048.76	705,766.68
EVERCORE INC CUSIP: 29977A105	5,041.000	436,307.72	862,263.05
EVEREST GROUP LTD CUSIP: G3223R108	2,054.000	430,487.17	726,253.32
EXPEDIA GROUP INC COM USD0.001 CUSIP: 30212P303	2,858.000	294,884.20	433,815.82
EXPRO GROUP HOLDINGS N.V CUSIP: N3144W105	28,969.000	531,225.73	461,186.48
EXTREME NETWORKS INC COM CUSIP: 30226D106	26,094.000	476,109.36	460,298.16
FEDERAL AGRIC MTG CORP CL C CUSIP: 313148306	5,531.000	462,703.12	1,057,637.82
FIRST ADVANTAGE CORP NEW COM CUSIP: 31846B108	32,872.000	469,182.52	544,689.04
FIRST CTZNS BANCSHARES INC N C CL A CL A CUSIP: 31946M103	200.000	84,409.30	283,794.00

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CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA

EIN: 45-4482782 PLAN #022

SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END

YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
FIRST MERCHANTS CORP COM CUSIP: 320817109	11,054.000	337,129.85	409,882.32
FIRSTCASH HLDGS INC COM CUSIP: 33768G107	8,753.000	839,436.64	948,737.67
FLEX LTD COM USD0.01 CUSIP: Y2573F102	33,932.000	477,894.74	1,033,568.72
FMC CORP COM (NEW) CUSIP: 302491303	5,702.000	487,652.35	359,511.10
FORTREA HLDGS INC COM CUSIP: 34965K107	17,128.000	552,854.66	597,767.20
FRONTDOOR INC COM CUSIP: 35905A109	17,787.000	542,884.23	626,458.14
FTI CONSULTING INC COM CUSIP: 302941109	5,159.000	771,877.59	1,027,414.85
GEN DIGITAL INC COM USD0.01 CUSIP: 668771108	36,154.000	788,767.29	825,034.28
GRANITE CONST INC COM CUSIP: 387328107	12,364.000	493,683.27	628,833.04
GRAPHIC PACKAGING HLDG CO COM STK CUSIP: 388689101	26,833.000	431,230.97	661,433.45
HAEMONETICS CORP MASS COM CUSIP: 405024100	11,693.000	867,039.48	999,868.43
HALOZYME THERAPEUTICS INC COM CUSIP: 40637H109	8,892.000	330,411.21	328,648.32
HANCOCK WHITNEY CORP CUSIP: 410120109	10,768.000	555,463.10	523,217.12
HENRY SCHEIN INC COMMON STOCK CUSIP: 806407102	5,673.000	438,907.64	429,502.83
HERITAGE COMM CORP COM STK CUSIP: 426927109	36,465.000	358,459.99	361,732.80
HF SINCLAIR CORPORATION COM USD0.01 CUSIP: 403949100	7,369.000	403,942.79	409,495.33
HUB GROUP INC CL A CL A CUSIP: 443320106	4,574.000	307,621.37	420,533.56
HUNTINGTON BANCSHARES INC COM CUSIP: 446150104	45,464.000	448,607.16	578,302.08

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CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA
EIN: 45-4482782 PLAN #022
SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END
YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
INGREDION INC COM CUSIP: 457187102	4,858.000	478,610.16	527,238.74
INSIGHT ENTERPRISES INC COM CUSIP: 45765U103	2,133.000	99,599.61	377,946.27
INTERDIGITAL INC COM CUSIP: 45867G101	7,396.000	438,129.38	802,761.84
INTERPUBLIC GROUP COMPANIES INC COM CUSIP: 460690100	17,929.000	527,078.32	585,202.56
JABIL INC COM USD0.001 CUSIP: 466313103	3,958.000	226,902.29	504,249.20
JACOBS SOLUTIONS INC COM CUSIP: 46982L108	4,631.000	587,204.13	601,103.80
JEFFERIES FINL GROUP INC COM CUSIP: 47233W109	10,713.000	343,703.79	432,912.33
JUNIPER NETWORKS INC COM CUSIP: 48203R104	12,496.000	397,674.77	368,382.08
KOSMOS ENERGY LTD COM USD0.01 CUSIP: 500688106	58,364.000	199,884.68	391,622.44
LAMAR ADVERTISING CO NEW CL A CL A CUSIP: 512816109	4,672.000	370,440.65	496,540.16
LAMB WESTON HLDGS INC COM USD5 CUSIP: 513272104	4,632.000	461,233.34	500,672.88
LANDSTAR SYS INC COM CUSIP: 515098101	1,172.000	136,528.01	226,957.80
LANTHEUS HLDGS INC COM CUSIP: 516544103	9,500.000	624,630.76	589,000.00
LAUREATE ED INC COM CL A CUSIP: 518613203	80,015.000	918,999.31	1,097,005.65
LCI INDUSTRIES COM CUSIP: 50189K103	4,347.000	472,610.08	546,461.37
LEGALZOOM COM INC COM CUSIP: 52466B103	59,322.000	646,855.71	670,338.60
LEONARDO DRS INC COM CUSIP: 52661A108	32,945.000	431,395.93	660,217.80
LITHIA MTRS INC COM CL A CUSIP: 536797103	4,039.000	1,024,864.87	1,329,961.92

** All or a portion of this security participates in Securities Lending.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA
EIN: 45-4482782 PLAN #022
SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END
YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
LIVE NATION ENTERTAINMENT INC CUSIP: 538034109	3,494.000	245,797.93	327,038.40
LKQ CORP COM LKQ CORP CUSIP: 501889208	4,779.000	255,103.16	228,388.41
LPL FINL HLDGS INC COM CUSIP: 50212V100	2,562.000	226,948.25	583,162.44
MADDEN STEVEN LTD COM CUSIP: 556269108	22,590.000	607,969.29	948,780.00
MASONITE INTL CORP NEW COM CUSIP: 575385109	5,780.000	591,561.82	489,334.80
MATCH GROUP INC NEW COM CUSIP: 57667L107	9,757.000	371,224.06	356,130.50
MGM RESORTS INTERNATIONAL COM CUSIP: 552953101	9,321.000	410,301.10	416,462.28
MIDDLEBY CORP COM CUSIP: 596278101	2,525.000	346,233.06	371,604.25
MLP VIPER ENERGY INC CUSIP: 927959106	25,291.000	507,048.15	793,631.58
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	1,452.000	332,375.58	524,622.12
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	5,271.000	317,210.42	322,637.91
NCR ATLEOS CORPORATION COM USD0.01 WI CUSIP: 63001N106	7,993.000	115,999.39	194,149.97
NCR VOYIX CORP COM STK USD0.01 CUSIP: 62886E108	15,985.000	184,014.43	270,306.35
NETAPP INC COM STK CUSIP: 64110D104	6,565.000	476,081.37	578,770.40
NEW JERSEY RES CORP COM CUSIP: 646025106	3,999.000	177,967.96	178,275.42
NEXSTAR MEDIA GROUP INC COMMON STOCK CUSIP: 65336K103	5,748.000	762,619.06	900,999.00
NISOURCE INC COM CUSIP: 65473P105	15,598.000	411,181.56	414,126.90
NOBLE CORPORATION PLC COM CUSIP: G65431127	15,886.000	697,095.14	765,069.76

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CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA

EIN: 45-4482782 PLAN #022

SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END

YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
OLD NATL BANCORP IND COM CUSIP: 680033107	38,212.000	567,689.12	645,400.68
PAR PACIFIC HOLDINGS INC COM NEW COM NEW CUSIP: 69888T207	19,122.000	336,360.48	695,467.14
PATTERSON-UTI ENERGY INC COM CUSIP: 703481101	19,291.000	164,338.30	208,342.80
PEAPACK-GLADSTONE FINL CORP COM CUSIP: 704699107	8,483.000	299,903.31	252,963.06
PEDIATRIX MEDICAL GROUP INC CUSIP: 58502B106	22,643.000	214,873.08	210,579.90
PEGASYSTEMS INC COM CUSIP: 705573103	5,517.000	285,614.67	269,560.62
PENNYMAC FINL SVCS INC NEW COM CUSIP: 70932M107	6,171.000	489,913.35	545,331.27
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103	6,190.000	378,773.28	428,038.50
PERRIGO COMPANY LIMITED COM EUR0.001 CUSIP: G97822103	4,515.000	142,587.10	145,292.70
PFD BK L A CAL COM CUSIP: 740367404	6,513.000	440,338.54	475,774.65
PINNACLE W. CAP CORP COM CUSIP: 723484101	5,042.000	395,282.05	362,217.28
PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW CUSIP: 736508847	4,925.000	247,320.42	213,449.50
PROPETRO HLDG CORP COM CUSIP: 74347M108	32,843.000	373,744.15	275,224.34
QORVO INC COM CUSIP: 74736K101	4,749.000	468,572.25	534,784.89
QUIDELORTHO CORPORATION COM USD0.001 CUSIP: 219798105	3,943.000	372,904.99	290,599.10
RALPH LAUREN CORP CL A CL A CUSIP: 751212101	3,178.000	368,508.81	458,267.60
RANGE RES CORP COM CUSIP: 75281A109	11,713.000	390,457.78	356,543.72
RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103	3,034.000	512,019.95	594,664.00

** All or a portion of this security participates in Securities Lending.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA

EIN: 45-4482782 PLAN #022

**SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR EN
YEAR ENDING 31 DECEMBER 2023**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001 CUSIP: 808625107	7,487.000	558,242.19	930,783.84
SELECT WATER SOLUTIONS INC CUSIP: 81617J301	34,335.000	275,004.07	260,602.65
SENSATA TECHNOLOGIES B V HOLDING CUSIP: G8060N102	11,168.000	411,671.27	419,581.76
SHARKNINJA COM USD0.0001 CUSIP: G8068L108	6,317.000	274,270.87	323,240.89
SIMPLY GOOD FOODS CO COM CUSIP: 82900L102	9,821.000	378,093.35	388,911.60
SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102	2,252.000	251,498.90	253,169.84
SLM CORP COM CUSIP: 78442P106	99,784.000	1,011,562.23	1,907,870.08
SOUTHSTATE CORP COM CUSIP: 840441109	9,156.000	616,147.15	773,224.20
SS&C TECHNOLOGIES HLDGS INC COM CUSIP: 78467J100	5,607.000	345,587.19	342,643.77
STRIDE INC COM USD CUSIP: 86333M108	5,392.000	156,925.44	320,123.04
TD SYNEX CORPORATION COM USD0.001 CUSIP: 87162W100	10,584.000	780,614.15	1,138,944.24
TEGNA INC COM CUSIP: 87901J105	59,497.000	1,084,060.87	910,304.10
TEMPUR SEALY INTL INC COM CUSIP: 88023U101	16,887.000	426,031.39	860,730.39
TEXTRON INC COM CUSIP: 883203101	9,678.000	529,176.38	778,304.76
THOR INDS INC COM STK CUSIP: 885160101	3,112.000	327,811.49	367,994.00
TIDEWATER INC NEW COM CUSIP: 88642R109	5,476.000	380,550.31	394,874.36
TOPGOLF CALLAWAY BRANDS CORP CUSIP: 131193104	26,240.000	687,243.74	376,281.60
TRINET GROUP INC COM USD0.000025 CUSIP: 896288107	3,484.000	393,113.82	414,352.12

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CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA

EIN: 45-4482782 PLAN #022

SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END

YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
U S SILICA HLDGS INC CUSIP: 90346E103	22,289.000	255,179.78	252,088.59
UNVL HEALTH SERVICES INC CL B COM CUSIP: 913903100	2,844.000	365,905.20	433,539.36
US FOODS HLDG CORP COM CUSIP: 912008109	16,881.000	587,703.88	766,566.21
VALMONT INDS INC COM CUSIP: 920253101	2,083.000	525,106.20	486,401.33
VECTOR GROUP LTD COM STK CUSIP: 92240M108	27,942.000	331,693.81	315,185.76
VIVID SEATS INC CL A COM CL A COM CUSIP: 92854T100	52,007.000	376,682.30	328,684.24
VOYA FINL INC COM CUSIP: 929089100	11,175.000	707,860.42	815,328.00
WALKER & DUNLOP INC COM . CUSIP: 93148P102	4,082.000	201,313.06	453,142.82
WEATHERFORD INTL LTD COMMON STOCK CUSIP: G48833118	9,659.000	624,428.46	944,939.97
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109	7,260.000	414,197.11	368,517.60
WESCO INTL INC COM CUSIP: 95082P105	9,019.000	438,444.43	1,568,223.72
WESTERN ALLIANCE BANCORPORATION COM CUSIP: 957638109	17,756.000	782,333.00	1,168,167.24
WEX INC COM CUSIP: 96208T104	1,933.000	331,839.27	376,065.15
WHITE MOUNTAINS INSURANCE GROUP COM STOCK CUSIP: G9618E107	298.000	254,164.88	448,492.98
WINTRUST FINL CORP COM CUSIP: 97650W108	9,349.000	752,565.91	867,119.75
WORLD KINECT CORPORATION COM USD0.01 CUSIP: 981475106	14,878.000	341,985.03	338,920.84
Total United States - USD		77,831,568.62	95,630,193.43
Total Corporate Stock - Common		81,098,883.21	99,918,582.31

** All or a portion of this security participates in Securities Lending.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA

EIN: 45-4482782 PLAN #022

SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END

YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
MFO LOOMIS SAYLES SMALL/MID CAP GROWTH TRUST CLASS C CUSIP: 54350Y835	4,771,461.020	75,203,351.29	106,260,436.92
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	2,982,961.620	2,982,961.62	2,982,961.62
Total United States - USD		78,186,312.91	109,243,398.54
Total Value of Interest in Common/Collective Trusts		78,186,312.91	109,243,398.54
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO ACADIAN COLLECTIVE INVT TR ALL CNTRY CIT FD CL F 00426P78-622F CUSIP: 00426P787	11,612,245.830	123,463,592.05	140,508,174.54
MFO HARDING LOEVNER COLLECTIVE INVT TR FOR RETIREMENT 327 CUSIP: 412294761	9,902,526.720	97,667,584.68	143,586,637.44
Total United States - USD		221,131,176.73	284,094,811.98
Total Value of Interest in Registered Investment Com		221,131,176.73	284,094,811.98
<i>Other</i>			
United States - USD			
COUSINS PPTYS INC CUSIP: 222795502	11,547.000	347,182.96	281,169.45
ESSEX PPTY TR REIT CUSIP: 297178105	1,580.000	363,151.59	391,745.20
Total United States - USD		710,334.55	672,914.65
Total Other		710,334.55	672,914.65

** All or a portion of this security participates in Securities Lending.

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA
EIN: 45-4482782 PLAN #022
SCHEDULE H, LINE 4i SCHEDULE OF ASSETS HELD AT YEAR END
YEAR ENDING 31 DECEMBER 2023

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-120,048.88	-120,048.88
Total - all currencies		-120,048.88	-120,048.88
Total Other Liabilities		-120,048.88	-120,048.88
<i>Payable Other</i>			
United States - USD			
INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 999899537	0.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Payable Other		0.00	0.00
Total		381,035,629.07	493,838,629.15

** All or a portion of this security participates in Securities Lending.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO ACADIAN COLLECTIVE INVT TR ALL CNTRY CIT FD CL F 00426P78-622F CUSIP: 00426P787	16,071,491.720	27 Feb 23	10.6500			0.00	171,161,386.82	171,161,386.82	0.00
MFO HARDING LOEVNER COLLECTIVE INVT TR F OR RETIREMENT 327 CUSIP: 412294761	-1,633,259.090	6 Mar 23		13.4700		0.00	16,108,663.47	22,000,000.00	5,891,336.53
MFO HARDING LOEVNER COLLECTIVE INVT TR F OR RETIREMENT 327 CUSIP: 412294761	-2,158,273.380	1 Nov 23		12.5100		0.00	21,286,824.47	27,000,000.00	5,713,175.53

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 390,769,755.82

CNS, LLC DEFINED BENEFIT/DEFINED CONTRIBUTION SHARED ACCOUNTS MTIA
EIN: 45-4482782 PLAN #022
SCHEDULE H, LINE 4j SCHEDULE OF REPORTABLE TRANSACTIONS
YEAR ENDING 31 DECEMBER 2023

◆ **5% Report - Part C Summary**

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
MFO ACADIAN COLLECTIVE INVT TR ALL CNTRY CIT FD CL F 00426P78-622F CUSIP: 00426P787	Total acquisitions	1	171,161,386.82			0.00	171,161,386.82	171,161,386.82
	Total dispositions	6		64,542,901.33		0.00	63,000,126.51	64,542,901.33
MFO HARDING LOEVNER COLLECTIVE INVT TR F OR RETIREMENT 327 CUSIP: 412294761	Total dispositions	3		53,315,000.00		0.00	40,379,947.50	53,315,000.00
	Total acquisitions	177	32,457,103.81			0.00	32,457,103.81	32,457,103.81
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	177	32,457,103.81			0.00	32,457,103.81	32,457,103.81
	Total dispositions	128		32,127,172.49		0.00	32,127,172.49	32,127,172.49

NOTE: TRANSACTIONS ARE BASED ON THE 2022-12-31 VALUE (INCLUDING ACCRUALS) OF 390,769,755.82