

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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.

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

- A This return/report is for: [] a multiemployer plan [] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) [] a single-employer plan [X] 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 (less than 12 months)
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 (enter description)
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: CONSTELLATION PENSION MASTER TRUST - CASH BALANCE LIABILITY HEDGE FIXED INCOME SECURITIZED
1b Three-digit plan number (PN): 301
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): VANESSA HECHT, 200 ENERGY WAY, KENNETT SQUARE, PA 19348
2b Employer Identification Number (EIN): 23-3064219
2c Plan Sponsor's telephone number: 779-231-5341
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 rows 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> <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 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 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 2024 Form M-1 annual report. If the plan was not required to file the 2024 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> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning **01/01/2024** and ending **12/31/2024**

A Name of plan CONSTELLATION PENSION MASTER TRUST - CASH BALANCE LIABILITY HEDGE FIXED INCOME SECURITIZED	B Three-digit plan number (PN) ▶	301
C Plan sponsor's name as shown on line 2a of Form 5500 CONSTELLATION ENERGY GENERATION LLC	D Employer Identification Number (EIN) 23-3064219	

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

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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)

DOUBLELINE CAPITAL

333 S GRAND AVENUE
18TH FLOOR
LOS ANGELES, CA 90071

(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 51	INVESTMENT MANAGER	275077	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 CORPORATION

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?
19 21 51 62 68	TRUSTEE/CUSTODIAN	13507	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)

(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?
			Yes <input type="checkbox"/> No <input 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
(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

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> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan CONSTELLATION PENSION MASTER TRUST - CASH BALANCE LIABILITY HEDGE FIXED INCOME SECURITIZED	B Three-digit plan number (PN)	▶ <u>301</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 CONSTELLATION ENERGY GENERATION LLC	D Employer Identification Number (EIN) <u>23-3064219</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:		
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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan CONSTELLATION PENSION MASTER TRUST - CASH BALANCE LIABILITY HEDGE FIXED INCOME SECURITIZED	B Three-digit plan number (PN) ▶ 301
C Plan sponsor's name as shown on line 2a of Form 5500 CONSTELLATION ENERGY GENERATION LLC	D Employer Identification Number (EIN) 23-3064219

Part I	Asset and Liability Statement
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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.

		(a) Beginning of Year	(b) End of Year
Assets			
a Total noninterest-bearing cash	1a	546768	332316
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	694968	587929
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	756386	7168820
(2) U.S. Government securities	1c(2)	139490298	136333929
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	9975635	5986463
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(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)		
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

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	151464055	150409457
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	31542796	27797118
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	31542796	27797118
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	119921259	122612339

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)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	9540	
(B) U.S. Government securities.....	2b(1)(B)	4060433	
(C) Corporate debt instruments.....	2b(1)(C)	599532	
(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)		4669505
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(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)		0
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	805177469	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	805542544	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-365075
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-1654375	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-1654375

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		338728
(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)		
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		2988783

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)		0
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)	283743	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(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)	4841	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		288584
j Total expenses. Add all expense amounts in column (b) and enter total	2j		288584

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2700199
l Transfers of assets:			
(1) To this plan	2l(1)		430000
(2) From this plan	2l(2)		439119

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 _____.

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00255EAA9	AASET 2022-1 LTD / 0% DUE 05-16-2047	Acquisitions	204,960.99	-203,559.89	
		Dispositions	-204,960.99		204,984.83
C00901WAJ8	AIMCO CLO 21 LTD / AIMCO CLO 21 LLC 0% 04-18-2037	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		503,300.00
C04002VAA9	AREIT 2022-CRE6 LTD / AREIT 5.59732% 01-20-2037	Acquisitions	75,084.08	-74,755.58	
		Dispositions	-12,772.38		12,772.38
C12434FAA5	BX COML MTG TR 2021-CIP 5.37748% 12-15-2038	Acquisitions	100,000.00	-98,765.63	
		Dispositions	-4,999.28		4,999.28
SBD6CL74	CMO COMM 2014-CCRE18 MTG TR SER 2014-CR18 CL B 4.456% DUE 07-15-2047 REG	Acquisitions	100,000.00	-97,750.00	
		Dispositions	-2,537.11		2,537.11
SBYV34T2	CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15-2048	Acquisitions	83,438.95	-80,675.03	
		Dispositions	-1,530.07		1,530.07
C23802WAA9	DATABANK ISSUER 2.06% DUE 02-27-2051	Acquisitions	250,000.00	-226,738.28	
		Dispositions	-250,000.00		234,941.40
C29003NAG0	ELMWOOD CLO 28 LTD / ELMWOOD CLO 28 7.57979% 04-17-2037	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		504,250.00
SBP7L958	EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 5.53648% 07-15-2038	Acquisitions	91,299.89	-91,142.97	
		Dispositions	-3,220.81		3,220.81
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-160.00		
		Free Receipt	160.00	-17,535,994.08	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-160.00		
		Free Receipt	160.00	-17,535,994.08	
C999599GH0	FUT DEC 24 CBT UL T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-5.00		
		Free Receipt	5.00	-674,077.08	
C999599GH0	FUT DEC 24 CBT UL T-BONDS				
		Free Delivery	-5.00		
		Free Receipt	5.00	-674,077.08	
C999599GH0	FUT DEC 24 CBT UL T-NOTE				
		Free Delivery	-218.00		
		Free Receipt	218.00	-25,484,300.02	
C999599GH0	FUT DEC 24 CBT UL T-NOTE				
		Free Delivery	-218.00		
		Free Receipt	218.00	-25,484,300.02	
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-93.00		
		Free Receipt	93.00	-11,380,218.90	
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-93.00		
		Free Receipt	93.00	-11,380,218.90	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-305.00		
		Free Receipt	305.00	-63,279,553.76	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-305.00		
		Free Receipt	305.00	-63,279,553.76	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-70.00		
		Free Receipt	70.00	-7,409,531.15	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-70.00		
		Free Receipt	70.00	-7,409,531.15	
C999599GH0	FUT JUN 24 CBT UL T-BONDS				
		Free Delivery	-6.00		
		Free Receipt	6.00	-763,125.00	
C999599GH0	FUT JUN 24 CBT UL T-BONDS				
		Free Delivery	-6.00		
		Free Receipt	6.00	-763,125.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-55.00		
		Free Receipt	55.00	-6,154,339.19	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-55.00		
		Free Receipt	55.00	-6,154,339.19	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-22.00		
		Free Receipt	22.00	-2,606,945.50	
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Delivery	-22.00		
		Free Receipt	22.00	-2,606,945.50	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-253.00		
		Free Receipt	253.00	-51,563,082.95	
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Delivery	-253.00		
		Free Receipt	253.00	-51,563,082.95	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-50.00		
		Free Receipt	50.00	-5,367,453.00	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-50.00		
		Free Receipt	50.00	-5,367,453.00	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-15.00		
		Free Receipt	125.00	-14,249,133.48	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-125.00		
		Free Receipt	15.00	-1,724,263.55	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-10.00		
		Free Receipt	25.00	-2,977,819.11	
C999599GH0	FUT MAR 24 U.S. T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-25.00		
		Free Receipt	10.00	-1,199,646.55	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-24.00		
		Free Receipt	243.00	-49,683,675.13	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-243.00		
		Free Receipt	24.00	-4,941,519.41	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-40.00		
		Free Receipt	85.00	-9,054,408.79	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-85.00		
		Free Receipt	40.00	-4,262,128.03	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-43.00		
		Free Receipt	155.00	-17,558,190.20	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-155.00		
		Free Receipt	43.00	-4,875,041.44	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-22.00		
		Free Receipt	46.00	-5,361,847.41	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-46.00		
		Free Receipt	22.00	-2,564,361.80	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-53.00		
		Free Receipt	145.00	-29,821,079.14	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-145.00		
		Free Receipt	53.00	-10,902,178.41	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-143.00		
		Free Receipt	143.00	-15,554,922.69	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Delivery	-143.00		
		Free Receipt	143.00	-15,554,922.69	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-1.00		
		Free Receipt	1.00	-122,406.25	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Delivery	-1.00		
		Free Receipt	1.00	-122,406.25	
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-105.00		
		Free Receipt	105.00	-12,237,890.70	
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Delivery	-105.00		
		Free Receipt	105.00	-12,237,890.70	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-63.00		
		Free Receipt	63.00	-7,734,282.97	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-63.00		
		Free Receipt	63.00	-7,734,282.97	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-390.00		
		Free Receipt	390.00	-80,024,812.17	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-390.00		
		Free Receipt	390.00	-80,024,812.17	
C59802MAJ6	MIDOCEAN CR CLO IX / MIDOCEAN CR DEFERRABLE NT CL D FLTG 3.554 07-20-2031	Acquisitions	500,000.00	-495,250.00	
		Dispositions	-500,000.00		501,360.00
C69546PAB6	PAGAYA AI DEBT TR 7.625% DUE 04-15-2031	Acquisitions	2.11	0.00	
		Dispositions	-249,997.89		251,677.56
C00255JAA8	PVTPL AASET 2024-1 US LTD / AASET 2024-1 INTL LTD CL A-1 6.261% 05-16-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	250,000.00	-249,991.70	
		Dispositions	-250,000.00		258,496.57
C00255JAC4	PVTPL APOLLO AVIATION SECURITIZATION SR 24-1A CL B 6.9% 05-16-2049	Acquisitions	250,000.00	-249,999.48	
		Dispositions	-4,465.24		4,465.24
SBM8FSM8	PVTPL ARBOR REALTY COLLATERALIZED LN OBLIGAT SR 22-FL1 CL A FLTG RT 01-15-2037	Acquisitions	100,000.00	-99,375.00	
		Dispositions	-27,751.45		27,751.45
SBMDLRW4	PVTPL BUSINESS JET SECURITIES LLC SR 24-1A CL B 6.924% 05-15-2039	Acquisitions	250,000.00	-249,996.90	
		Dispositions	-250,000.00		257,016.04
SBRQN249	PVTPL CMO CYRUSONE DATA CTRS ISSUER I LLC SR 24-2A CL A 2 4.5% 05-20-2049	Acquisitions	500,000.00	-450,553.70	
		Dispositions	-500,000.00		480,234.37
SBNKF8Y5	PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO	Acquisitions	131,136.23	-130,572.89	
		Dispositions	-64,099.96		64,099.96
C22823AAU0	PVTPL CROWN CITY CLO SR 23-5A CL C1AR FLTG 04-20-2037	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		505,385.00
C38139MAJ4	PVTPL GOLDENTREE LN MGMT US CLO 20 LTD 144A SR 24-20A CL D FLTG RT 07-20-2037	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		502,600.00
C466365AD5	PVTPL JACK IN THE BOX FDG LLC 2022-1 SR SECD NT CL A-2-I 3.445% 02-26-2052	Acquisitions	144,000.00	-133,790.62	
		Dispositions	-144,000.00		136,367.46
C46651NAB0	PVTPL JOL AIR LTD SER 19-1 CL B 4.948% 04-15-2044 BEO	Acquisitions	320,486.31	-286,484.72	
		Dispositions	-47,522.08		47,522.08
C50203JAA6	PVTPL LFT CRE 2021-FL1 LTD / LFT CRE CL A 1.26025% 06-15-2039	Acquisitions	93,568.76	-92,866.99	
		Dispositions	-49,840.91		49,840.91
C69548RAA2	PVTPL PAGAYA AI DEBT TR SR 23-7 CL A 7.228% 07-15-2031	Acquisitions	500,000.00	-501,972.66	
		Dispositions	-499,999.99		500,000.00

◆ **Schedule of Acquisitions and Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBTPPV54	PVTPL RETAINED VANTAGE DATA CTRS ISSUER LLC/SR 23-1A CL A2 5.0% DUE 09-15-2048	Acquisitions	250,000.00	-237,792.97	
		Dispositions	-250,000.00		245,878.91
C78520EAG1	PVTPL SABEY DATA CENTER ISSUER LLC SR 24-1 CL A2 6% 04-20-2049	Acquisitions	250,000.00	-247,035.75	
		Dispositions	-250,000.00		255,000.00
C83100AAA0	PVTPL SLAM LTD SER 24-1A CL A 5.335% 09-15-2049	Acquisitions	250,000.00	-249,993.45	
		Dispositions	-3,960.58		3,960.58
C83438LAB7	PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL B 3.432% 10-15-2046	Acquisitions	275,407.82	-242,412.67	
		Dispositions	-11,141.64		11,141.64
C864300AE8	PVTPL SUBWAY FDG LLC SER 24-1A CL A23 6.505% 07-30-2054	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		104,132.81
C92212KAA4	PVTPL VANTAGE DATA CTRS ISSUER LLC/VANTAGE D 2019-1 SECD 07-15-2044	Acquisitions	238,958.32	-235,355.28	
		Dispositions	-26,572.09		26,572.09
SBFF42D8	PVTPL WENDYS FDG LLC SER 2018-1 SR SECD NT 144A 3.884% DUE 03-15-2048 BEO	Acquisitions	187,993.89	-177,052.06	
		Dispositions	-187,993.89		180,171.35
SBGL0C60	PVTPL WILLIS ENGINE SECURITIZATION TRUST SER 18-A CLASS A STEP UP 09-15-2043	Acquisitions	331,478.53	-310,553.94	
		Dispositions	-331,478.53		326,175.15
C97064YAA2	PVTPL WILLIS ENGINE STRUCTURED TR VII SR23-A CL A 8.0% 10-15-2048	Acquisitions	242,031.31	-253,934.33	
		Dispositions	-242,031.31		256,531.57
S9A6FYNL	TBA COLLATERAL PAYABLE TO CITIBANK	Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Acquisitions	540,000.00	-540,000.00	
		Dispositions	-540,000.00		540,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

Northern Trust

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01 JAN 24 - 31 DEC 24

Account ID CSTPCB

Account Name CASH BALANCE LIAHED FI POOL

◆ 5% Report - Part A Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
FNMA 30 YEAR PASS THROUGH 6% 30 YEARS SETTLES MAY	17,597,000.000	05 Apr 24	100.6563			0.00	17,712,480.31	17,712,480.31	0.00
FNMA 30 YEAR PASS THROUGH 6% 30 YEARS SETTLES MAY	14,672,000.000	07 May 24	100.2344			0.00	14,706,387.50	14,706,387.50	0.00
FNMA 30 YEAR PASS THROUGH 6% 30 YEARS SETTLES MAY	-14,672,000.000	07 May 24		100.2344		0.00	14,737,336.25	14,706,387.50	-30,948.75
FNMA 30 YEAR PASS THROUGH 6% 30 YEARS SETTLES MAY	-14,672,000.000	07 May 24		100.2578		0.00	14,737,336.25	14,709,826.25	-27,510.00
FNMA 30 YEAR PASS-THROUGH 5.5% 30 YEARS SETTLES NOVEMBER	11,534,000.000	02 Oct 24	101.2070			0.00	11,673,218.98	11,673,218.98	0.00
FNMA 30 YEAR PASS-THROUGH 5.5% 30 YEARS SETTLES SEPTEMBER	-6,068,000.000	10 Sep 24		101.5020		0.00	6,108,986.23	6,159,138.52	50,152.29
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES AUGUST	14,672,000.000	10 Jul 24	100.6523			0.00	14,767,711.88	14,767,711.88	0.00
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES AUGUST	14,672,000.000	07 Aug 24	101.5078			0.00	14,893,226.25	14,893,226.25	0.00
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES AUGUST	-14,672,000.000	07 Aug 24		101.5078		0.00	14,830,469.06	14,893,226.25	62,757.19
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES AUGUST	-14,672,000.000	07 Aug 24		101.5156		0.00	14,830,469.07	14,894,372.50	63,903.43
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES NOVEMBER	6,075,000.000	07 Oct 24	101.5781			0.00	6,170,871.09	6,170,871.09	0.00
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES NOVEMBER	6,075,000.000	30 Oct 24	100.8125			0.00	6,124,359.38	6,124,359.38	0.00
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES NOVEMBER	-6,075,000.000	30 Oct 24		100.8125		0.00	6,147,615.24	6,124,359.38	-23,255.86
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES NOVEMBER	-6,075,000.000	30 Oct 24		100.8438		0.00	6,147,615.23	6,126,257.81	-21,357.42
FNMA 30 YEAR PASS-THROUGH 6% 30 YEARS SETTLES OCTOBER	6,075,000.000	11 Sep 24	102.3320			0.00	6,216,670.90	6,216,670.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPCB

Account Name CASH BALANCE LIAHED FI POOL

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER	6,075,000.000	07 Oct 24	101.5625			0.00	6,169,921.88	6,169,921.88	0.00
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER	-6,075,000.000	07 Oct 24		101.5625		0.00	6,193,296.39	6,169,921.88	-23,374.51
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER	-6,075,000.000	07 Oct 24		101.5547		0.00	6,193,296.39	6,169,447.27	-23,849.12
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 2.5 % 30 YEARS SETTLES MAY	14,248,000.000	03 Apr 24	81.7891			0.00	11,653,305.63	11,653,305.63	0.00
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 2.5 % 30 YEARS SETTLES MAY	-14,248,000.000	07 May 24		81.0469		0.00	11,653,305.63	11,547,558.75	-105,746.88
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 6.0 %MAT 30 YEARS SETTLES JULY	14,672,000.000	07 May 24	100.1875			0.00	14,699,510.00	14,699,510.00	0.00
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 6.0 %MAT 30 YEARS SETTLES JULY	-14,672,000.000	10 Jul 24		100.6582		0.00	14,699,510.00	14,768,571.56	69,061.56
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES APRIL	14,248,000.000	05 Mar 24	82.8555			0.00	11,805,247.19	11,805,247.19	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES APRIL	14,248,000.000	03 Apr 24	81.6406			0.00	11,632,156.25	11,632,156.25	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES APRIL	-14,248,000.000	03 Apr 24		81.6797		0.00	11,718,701.72	11,637,721.88	-80,979.84
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES APRIL	-14,248,000.000	03 Apr 24		81.6406		0.00	11,718,701.72	11,632,156.25	-86,545.47
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES AUGUST	14,248,000.000	08 Jul 24	82.3438			0.00	11,732,337.50	11,732,337.50	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES AUGUST	7,327,000.000	22 Jul 24	82.9141			0.00	6,075,113.36	6,075,113.36	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES AUGUST	-7,327,000.000	22 Jul 24		82.9141		0.00	6,047,517.61	6,075,113.36	27,595.75
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES AUGUST	-7,327,000.000	22 Jul 24		82.9219		0.00	6,047,517.61	6,075,685.78	28,168.17

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPCB

Account Name CASH BALANCE LIAHED FI POOL

◆ 5% Report - Part A Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY	14,248,000.000	04 Jan 24	84.1875			0.00	11,995,035.00	11,995,035.00	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY	14,248,000.000	01 Feb 24	84.9063			0.00	12,097,442.50	12,097,442.50	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY	-14,248,000.000	01 Feb 24		84.9063		0.00	12,046,238.75	12,097,442.50	51,203.75
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY	-14,248,000.000	01 Feb 24		84.8184		0.00	12,046,238.75	12,084,919.84	38,681.09
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JANUARY	14,248,000.000	04 Jan 24	84.0703			0.00	11,978,338.13	11,978,338.13	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JANUARY	7,363,000.000	10 Dec 24	83.5938			0.00	6,155,007.81	6,155,007.81	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JANUARY	-14,248,000.000	04 Jan 24		84.0703		0.00	11,803,855.78	11,978,338.13	174,482.35
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JANUARY	-14,248,000.000	04 Jan 24		84.0664		0.00	11,803,855.79	11,977,781.56	173,925.77
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JULY	14,248,000.000	07 May 24	81.1953			0.00	11,568,708.13	11,568,708.13	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JULY	14,248,000.000	08 Jul 24	82.2578			0.00	11,720,093.13	11,720,093.13	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JULY	-14,248,000.000	08 Jul 24		82.2715		0.00	11,644,400.63	11,722,041.09	77,640.46
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JULY	-14,248,000.000	08 Jul 24		82.2578		0.00	11,644,400.63	11,720,093.13	75,692.50
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES MARCH	14,248,000.000	01 Feb 24	84.9297			0.00	12,100,781.88	12,100,781.88	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES MARCH	14,248,000.000	05 Mar 24	82.7344			0.00	11,787,993.75	11,787,993.75	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES MARCH	-14,248,000.000	05 Mar 24		82.7402		0.00	11,944,387.82	11,788,828.59	-155,559.23
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES MARCH	-14,248,000.000	05 Mar 24		82.7344		0.00	11,944,387.81	11,787,993.75	-156,394.06

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

◆ 5% Report - Part A
Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES NOVEMBER	14,711,000.000	02 Oct 24	86.3672			0.00	12,705,476.95	12,705,476.95	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES NOVEMBER	10,363,000.000	01 Nov 24	82.4453			0.00	8,543,807.73	8,543,807.73	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES NOVEMBER	-10,363,000.000	01 Nov 24		82.3906		0.00	8,782,258.00	8,538,140.47	-244,117.53
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES NOVEMBER	-10,363,000.000	01 Nov 24		82.4453		0.00	8,782,258.00	8,543,807.73	-238,450.27
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES SEPTEMBER	6,921,000.000	11 Sep 24	87.2578			0.00	6,039,113.20	6,039,113.20	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES SEPTEMBER	-6,921,000.000	11 Sep 24		87.2578		0.00	5,966,929.34	6,039,113.20	72,183.86
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES SEPTEMBER	-6,921,000.000	11 Sep 24		87.2695		0.00	5,966,929.33	6,039,924.26	72,994.93
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER	6,921,000.000	11 Sep 24	87.3887			0.00	6,048,169.98	6,048,169.98	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER	11,921,000.000	02 Oct 24	86.3359			0.00	10,292,107.11	10,292,107.11	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER	-11,921,000.000	02 Oct 24		86.3359		0.00	10,356,925.36	10,292,107.11	-64,818.25
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER	-14,711,000.000	02 Oct 24		86.2676		0.00	12,780,868.13	12,690,823.42	-90,044.71
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST	7,039,000.000	22 Jul 24	86.3164			0.00	6,075,811.84	6,075,811.84	0.00
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST	-7,039,000.000	06 Aug 24		88.6328		0.00	6,075,811.84	6,238,863.67	163,051.83
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER	12,411,000.000	05 Nov 24	85.6406			0.00	10,628,857.97	10,628,857.97	0.00
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER	-13,886,000.000	26 Nov 24		86.2383		0.00	11,946,212.61	11,975,047.73	28,835.12

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPCB

Account Name CASH BALANCE LIAHED FI POOL

◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES JANUARY	13,886,000.000	26 Nov 24	86.3008			0.00	11,983,726.48	11,983,726.48	0.00
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES NOVEMBER	12,411,000.000	07 Oct 24	88.2852			0.00	10,957,070.74	10,957,070.74	0.00
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES NOVEMBER	12,411,000.000	05 Nov 24	85.6953			0.00	10,635,645.23	10,635,645.23	0.00
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES NOVEMBER	-12,411,000.000	05 Nov 24		85.6953		0.00	10,796,357.98	10,635,645.23	-160,712.75
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES NOVEMBER	-12,411,000.000	05 Nov 24		85.6113		0.00	10,796,357.99	10,625,221.93	-171,136.06
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES OCTOBER	9,561,000.000	11 Sep 24	90.8516			0.00	8,686,317.89	8,686,317.89	0.00
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES OCTOBER	-12,411,000.000	07 Oct 24		88.1875		0.00	11,206,326.21	10,944,950.63	-261,375.58
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL	18,256,000.000	05 Mar 24	97.4961			0.00	17,798,886.88	17,798,886.88	0.00
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL	18,256,000.000	04 Apr 24	97.1406			0.00	17,733,992.50	17,733,992.50	0.00
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL	-18,256,000.000	04 Apr 24		97.1406		0.00	17,766,439.69	17,733,992.50	-32,447.19
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL	-18,256,000.000	04 Apr 24		97.1074		0.00	17,766,439.69	17,727,930.94	-38,508.75
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	-14,180,000.000	08 Jan 24		98.5371		0.00	13,795,035.16	13,972,562.11	177,526.95
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH	14,180,000.000	02 Feb 24	98.2930			0.00	13,937,942.97	13,937,942.97	0.00
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH	14,180,000.000	05 Mar 24	97.4766			0.00	13,822,176.56	13,822,176.56	0.00
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH	-18,256,000.000	05 Mar 24		97.4551		0.00	17,851,875.34	17,791,399.06	-60,476.28
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH	-14,180,000.000	05 Mar 24		97.4766		0.00	13,866,103.88	13,822,176.56	-43,927.32
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY	18,256,000.000	04 Apr 24	97.1289			0.00	17,731,853.13	17,731,853.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPCB

Account Name CASH BALANCE LIAHED FI POOL

◆ 5% Report - Part A Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY	-18,256,000.000	05 Apr 24		97.0391		0.00	17,731,853.13	17,715,451.25	-16,401.88
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER	6,068,000.000	10 Sep 24	101.5156			0.00	6,159,968.13	6,159,968.13	0.00
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER	11,534,000.000	02 Oct 24	101.1875			0.00	11,670,966.25	11,670,966.25	0.00
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER	-11,534,000.000	02 Oct 24		101.1836		0.00	11,687,220.27	11,670,515.70	-16,704.57
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER	-11,534,000.000	02 Oct 24		101.1875		0.00	11,687,220.28	11,670,966.25	-16,254.03
FNMA SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES SEPTEMBER	14,672,000.000	07 Aug 24	101.5273			0.00	14,896,091.88	14,896,091.88	0.00
FNMA SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES SEPTEMBER	6,075,000.000	11 Sep 24	102.3438			0.00	6,217,382.81	6,217,382.81	0.00
FNMA SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES SEPTEMBER	-8,597,000.000	29 Aug 24		101.9766		0.00	8,728,305.75	8,766,925.08	38,619.33
FNMA SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES SEPTEMBER	-6,075,000.000	11 Sep 24		102.3438		0.00	6,192,584.47	6,217,382.81	24,798.34
FNMA SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES SEPTEMBER	-6,075,000.000	11 Sep 24		102.3145		0.00	6,192,584.47	6,215,603.03	23,018.56
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	14,180,000.000	08 Jan 24	98.5898			0.00	13,980,039.84	13,980,039.84	0.00
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	14,180,000.000	02 Feb 24	98.3281			0.00	13,942,928.13	13,942,928.13	0.00
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	-14,180,000.000	02 Feb 24		98.3047		0.00	13,961,483.99	13,939,604.69	-21,879.30
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	-14,180,000.000	02 Feb 24		98.3281		0.00	13,961,483.98	13,942,928.13	-18,555.85
UMBS TBA 30YR TBA 3.000% SEP	7,039,000.000	06 Aug 24	88.7637			0.00	6,248,074.86	6,248,074.86	0.00
UMBS TBA 30YR TBA 3.000% SEP	-9,561,000.000	11 Sep 24		90.7266		0.00	8,527,853.93	8,674,366.64	146,512.71
UNITED STATES OF AMER TREAS NOTES 3.875% DUE 03-31-2025	-13,850,000.000	04 Jun 24		98.9648		0.00	13,629,740.51	13,706,630.86	76,890.35

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

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◆ 5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
UNITED STATES OF AMER TREAS NOTES 3.875% DUE 03-31-2025	-9,950,000.000	05 Jun 24		98.9883		0.00	9,791,763.04	9,849,333.98	57,570.94
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG	14,200,000.000	04 Jun 24	96.3047			0.00	13,675,265.62	13,675,265.62	0.00
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG	10,200,000.000	05 Jun 24	96.3242			0.00	9,825,070.31	9,825,070.31	0.00
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG	-12,000,000.000	12 Sep 24		97.8242		0.00	11,557,542.26	11,738,906.25	181,363.99

Value of Interest in Common/Collective Trusts

United States - USD

NT COLLECTIVE GOVT SHORT TERM INVT FD	14,773,663.360	13 Sep 24	1.0000			0.00	14,773,663.36	14,773,663.36	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD	-6,009,374.320	15 Oct 24		1.0000		0.00	6,009,374.32	6,009,374.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

*Generated by Northern Trust from periodic data on 13 Aug 25 C0699

◆ **5% Report - Part A**
Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPCB

Account Name CASH BALANCE LIAHED FI POOL

◆ 5% Report - Part B

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Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

*Generated by Northern Trust from periodic data on 13 Aug 25 C0700

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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Sch H 5% Attachments

01 JAN 24 - 31 DEC 24

Account ID CSTPCB

Account Name CASH BALANCE LIAHED FI POOL

◆ 5% Report - Part C Summary

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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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA 30 YEAR PASS THROUGHGS 6% 30 YEARS SETTLES MAY SEDOL: B1W4PT0	Total acquisitions	2	32,418,867.81			0.00	32,418,867.81	32,418,867.81
	Total dispositions	3		32,314,705.94		0.00	32,418,867.81	32,314,705.94
FNMA 30 YEAR PASS-THROUGHGS 5.5% 30 YEARS SETTLES AUGUST SEDOL: B1Y9BZ1	Total acquisitions	2	11,349,113.28			0.00	11,349,113.28	11,349,113.28
	Total dispositions	2		11,395,776.86		0.00	11,349,113.28	11,395,776.86
FNMA 30 YEAR PASS-THROUGHGS 5.5% 30 YEARS SETTLES NOVEMBER SEDOL: B24HB96	Total acquisitions	4	21,174,903.04			0.00	21,174,903.04	21,174,903.04
	Total dispositions	7		21,040,418.99		0.00	21,174,903.04	21,040,418.99
FNMA 30 YEAR PASS-THROUGHGS 5.5% 30 YEARS SETTLES SEPTEMBER SEDOL: B4JQQ19	Total acquisitions	3	13,623,401.72			0.00	13,623,401.72	13,623,401.72
	Total dispositions	3		13,699,965.24		0.00	13,623,401.72	13,699,965.24
FNMA 30 YEAR PASS-THROUGHGS 6% 30 YEARS SETTLES AUGUST SEDOL: B242726	Total acquisitions	2	29,660,938.13			0.00	29,660,938.13	29,660,938.13
	Total dispositions	2		29,787,598.75		0.00	29,660,938.13	29,787,598.75
FNMA 30 YEAR PASS-THROUGHGS 6% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYY6	Total acquisitions	2	12,295,230.47			0.00	12,295,230.47	12,295,230.47
	Total dispositions	2		12,250,617.19		0.00	12,295,230.47	12,250,617.19
FNMA 30 YEAR PASS-THROUGHGS 6% 30 YEARS SETTLES OCTOBER SEDOL: B7YFMX6	Total acquisitions	2	12,386,592.78			0.00	12,386,592.78	12,386,592.78
	Total dispositions	2		12,339,369.15		0.00	12,386,592.78	12,339,369.15

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

*Generated by Northern Trust from periodic data on 13 Aug 25 C0073

◆ 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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 2.5 % 30 YEARS SETTLES MAY SEDOL: BMF76C3	Total acquisitions	1	11,653,305.63			0.00	11,653,305.63	11,653,305.63
	Total dispositions	1		11,547,558.75		0.00	11,653,305.63	11,547,558.75
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 6.0 %MAT 30 YEARS SETTLES JULY SEDOL: B01FVJ9	Total acquisitions	1	14,699,510.00			0.00	14,699,510.00	14,699,510.00
	Total dispositions	1		14,768,571.56		0.00	14,699,510.00	14,768,571.56
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES APRIL SEDOL: BMF76B2	Total acquisitions	2	23,437,403.44			0.00	23,437,403.44	23,437,403.44
	Total dispositions	2		23,269,878.13		0.00	23,437,403.44	23,269,878.13
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES AUGUST SEDOL: BJXBKZ7	Total acquisitions	3	23,701,114.92			0.00	23,701,114.92	23,701,114.92
	Total dispositions	4		23,929,611.19		0.00	23,701,114.92	23,929,611.19
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES DECEMBER SEDOL: BL3HYN5	Total acquisitions	2	7,211,225.94			0.00	7,211,225.94	7,211,225.94
	Total dispositions	2		7,258,272.65		0.00	7,211,225.94	7,258,272.65
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY SEDOL: BMF7689	Total acquisitions	2	24,092,477.50			0.00	24,092,477.50	24,092,477.50
	Total dispositions	2		24,182,362.34		0.00	24,092,477.50	24,182,362.34
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JANUARY SEDOL: BMF7678	Total acquisitions	3	21,767,492.66			0.00	21,767,492.66	21,767,492.66

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

◆ 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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JANUARY SEDOL: BMF7678	Total dispositions	2		23,956,119.69		0.00	23,607,711.57	23,956,119.69
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES JULY SEDOL: BJXBKY6	Total acquisitions	2	23,288,801.26			0.00	23,288,801.26	23,288,801.26
	Total dispositions	2		23,442,134.22		0.00	23,288,801.26	23,442,134.22
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES MARCH SEDOL: BMF7690	Total acquisitions	2	23,888,775.63			0.00	23,888,775.63	23,888,775.63
	Total dispositions	2		23,576,822.34		0.00	23,888,775.63	23,576,822.34
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES NOVEMBER SEDOL: BL3HYM4	Total acquisitions	3	24,836,044.99			0.00	24,836,044.99	24,836,044.99
	Total dispositions	4		24,253,345.78		0.00	24,836,044.99	24,253,345.78
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES SEPTEMBER SEDOL: BJXBKW4	Total acquisitions	2	11,933,858.67			0.00	11,933,858.67	11,933,858.67
	Total dispositions	2		12,079,037.46		0.00	11,933,858.67	12,079,037.46
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER CUSIP: 01F0226A8	Total acquisitions	4	23,137,793.49			0.00	23,137,793.49	23,137,793.49
	Total dispositions	2		22,982,930.53		0.00	23,137,793.49	22,982,930.53
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES AUGUST SEDOL: B7XVWD5	Total acquisitions	2	11,682,202.47			0.00	11,682,202.47	11,682,202.47
	Total dispositions	2		11,889,262.11		0.00	11,682,202.47	11,889,262.11

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

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Account Name CASH BALANCE LIAHED FI POOL

◆ 5% Report - Part C Summary

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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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES DECEMBER SEDOL: B91KL97	Total acquisitions	3	19,380,286.10			0.00	19,380,286.10	19,380,286.10
	Total dispositions	3		19,412,635.82		0.00	19,380,286.10	19,412,635.82
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	Total acquisitions	2	6,102,648.75			0.00	6,102,648.75	6,102,648.75
	Total dispositions	2		6,057,033.91		0.00	6,102,648.75	6,057,033.91
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0	Total acquisitions	1	3,031,569.38			0.00	3,031,569.38	3,031,569.38
	Total dispositions	1		3,015,106.88		0.00	3,031,569.38	3,015,106.88
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MAY SEDOL: BJXBKR9	Total acquisitions	2	5,973,687.50			0.00	5,973,687.50	5,973,687.50
	Total dispositions	2		5,951,000.00		0.00	5,973,687.50	5,951,000.00
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES JANUARY SEDOL: BL3HYR9	Total acquisitions	4	18,140,540.85			0.00	18,140,540.85	18,140,540.85
	Total dispositions	5		12,311,512.07		0.00	12,159,529.56	12,311,512.07
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES NOVEMBER SEDOL: BL3HYS0	Total acquisitions	2	21,592,715.97			0.00	21,592,715.97	21,592,715.97
	Total dispositions	2		21,260,867.16		0.00	21,592,715.97	21,260,867.16
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES OCTOBER SEDOL: B852288	Total acquisitions	3	13,779,690.94			0.00	13,779,690.94	13,779,690.94
	Total dispositions	2		13,457,181.10		0.00	13,779,690.94	13,457,181.10

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

*Generated by Northern Trust from periodic data on 13 Aug 25 C0073

◆ 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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 3.0% MAT 30 YEARS SETTLES JULY SEDOL: B87DSZ8	Total acquisitions	3	8,152,930.47			0.00	8,152,930.47	8,152,930.47
	Total dispositions	2		8,191,289.85		0.00	8,152,930.47	8,191,289.85
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEAR S SETTLES APRIL SEDOL: BN4NPC2	Total acquisitions	2	6,026,163.75			0.00	6,026,163.75	6,026,163.75
	Total dispositions	2		6,008,384.53		0.00	6,026,163.75	6,008,384.53
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEAR S SETTLES JANUARY SEDOL: B6QMCT4	Total acquisitions	2	6,155,971.88			0.00	6,155,971.88	6,155,971.88
	Total dispositions	2		6,140,307.66		0.00	6,155,971.88	6,140,307.66
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEAR S SETTLES MARCH SEDOL: BG034M0	Total acquisitions	2	6,071,702.34			0.00	6,071,702.34	6,071,702.34
	Total dispositions	2		6,038,060.63		0.00	6,071,702.34	6,038,060.63
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEAR S SETTLES MAY SEDOL: BJXBL43	Total acquisitions	1	3,005,282.81			0.00	3,005,282.81	3,005,282.81
	Total dispositions	1		2,999,863.13		0.00	3,005,282.81	2,999,863.13
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY SEDOL: BN4NPB1	Total acquisitions	2	6,118,827.19			0.00	6,118,827.19	6,118,827.19
	Total dispositions	2		6,099,395.63		0.00	6,118,827.19	6,099,395.63
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL: B07WW02	Total acquisitions	2	35,532,879.38			0.00	35,532,879.38	35,532,879.38

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

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◆ 5% Report - Part C Summary

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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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL: B07WW02	Total dispositions	2		35,461,923.44		0.00	35,532,879.38	35,461,923.44
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH SEDOL: B57HKR5	Total acquisitions	3	31,717,979.22			0.00	31,717,979.22	31,717,979.22
	Total dispositions	2		31,613,575.62		0.00	31,717,979.22	31,613,575.62
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL: B00P3J4	Total acquisitions	1	17,731,853.13			0.00	17,731,853.13	17,731,853.13
	Total dispositions	1		17,715,451.25		0.00	17,731,853.13	17,715,451.25
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER SEDOL: B02WJB7	Total acquisitions	3	23,374,440.55			0.00	23,374,440.55	23,374,440.55
	Total dispositions	2		23,341,481.95		0.00	23,374,440.55	23,341,481.95
FNMA SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES SEPTEMBER SEDOL: B8NHNJ3	Total acquisitions	2	21,113,474.69			0.00	21,113,474.69	21,113,474.69
	Total dispositions	3		21,199,910.92		0.00	21,113,474.69	21,199,910.92
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9	Total acquisitions	2	27,922,967.97			0.00	27,922,967.97	27,922,967.97
	Total dispositions	2		27,882,532.82		0.00	27,922,967.97	27,882,532.82
UMBS TBA 30YR TBA 3.000% SEP SEDOL: B795FR6	Total acquisitions	3	10,777,330.72			0.00	10,777,330.72	10,777,330.72
	Total dispositions	2		10,956,776.64		0.00	10,777,330.72	10,956,776.64

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

*Generated by Northern Trust from periodic data on 13 Aug 25 C0073

◆ 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	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
UNITED STATES OF AMER TREAS NOTES 3.875% DUE 03-31-2025 SEDOL: BRPT259	Total acquisitions	2	7,914,882.82			0.00	7,914,882.82	7,914,882.82
	Total dispositions	6		34,338,738.27		0.00	34,140,562.39	34,338,738.27
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 SEDOL: BPJM982	Total acquisitions	4	11,352,656.25			0.00	11,352,656.25	11,352,656.25
	Total dispositions	5		11,295,568.36		0.00	11,352,656.25	11,295,568.36
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG SEDOL: BN7DP74	Total acquisitions	1	2,647,382.81			0.00	2,647,382.81	2,647,382.81
	Total dispositions	2		4,399,140.62		0.00	4,390,351.55	4,399,140.62
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG SEDOL: BKPSY51	Total acquisitions	2	23,500,335.93			0.00	23,500,335.93	23,500,335.93
	Total dispositions	2		13,792,558.59		0.00	13,580,112.16	13,792,558.59
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	141	80,016,838.75			0.00	80,016,838.75	80,016,838.75
	Total dispositions	123		73,604,404.10		0.00	73,604,404.10	73,604,404.10

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
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Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC									
U.S. Government Securities									
United States - USD									
FANNIE MAE SR 24-8 CL PO 0% 08-25-2050	-767,249.630	16 Jul 24		74.1250		0.00	566,156.96	568,723.79	2,566.83
FEDERAL HOME LN MTG CORP SER 004851 CL MO 0% 08-15-2057	-964,895.300	16 Jul 24		64.6250		0.00	695,981.26	623,563.60	-72,417.66
FNMA 2.5% 06-25-2052	2,793,891.690	28 Aug 24	15.6250			0.00	436,545.58	436,545.58	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY	14,248,000.000 *	1 Feb 24	84.9063			0.00	12,097,442.50	12,097,442.50	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY	-14,248,000.000 *	1 Feb 24		84.8184		0.00	12,046,238.75	12,084,919.84	38,681.09
GNMA 2.5% DUE 09-20-2050	2,610,523.210	24 Jul 24	13.9375			0.00	363,841.67	363,841.67	0.00
GNMA 2022-207 REMIC PASSTHRU CTF 3% 08-20-2051	2,675,303.600	5 Sep 24	16.3906			0.00	438,498.98	438,498.98	0.00
GOVERNMENT NATIONAL MORTGAGE ASSN SR 21- 107 CL PI 3.0% 06-20-2051	3,148,327.870	12 Sep 24	16.1250			0.00	507,667.87	507,667.87	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034	1,400,000.000	9 Apr 24	97.1523			0.00	1,360,132.81	1,360,132.81	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034	-1,700,000.000	20 May 24		96.4766		0.00	1,656,725.26	1,640,101.56	-16,623.70
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029	2,500,000.000	19 Mar 24	98.5977			0.00	2,464,941.40	2,464,941.40	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029	-3,000,000.000	25 Mar 24		98.8945		0.00	2,970,416.67	2,966,835.94	-3,580.73

Corporate Debt Instruments - Other

United States - USD

ARROYO MTG TR 2020-1 MTG BACKED NT CL A-3 144A 3.328% 03-25-2055	-288,000.000	13 Aug 24		90.4844		0.00	287,992.89	260,595.01	-27,397.88
BBCMS MTG TR 2024-5C29 COML MTG PASSTHRU CTF CL 5.208% 09-15-2057	100,000.000	16 Sep 24	102.9964			0.00	102,996.35	102,996.35	0.00
BX 2021-21M MTG TR FLTGT RT 5.18648% DUE 10-15-2036	101,237.190	7 Feb 24	98.9688			0.00	100,193.18	100,193.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

Sch H 5% Attachments

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC									
Corporate Debt Instruments - Other									
United States - USD									
PVTPL DOMINOS PIZZA MASTER ISSUER SER 20 17-1 CL A23 4.118% 07-25-2047	235,000.000	16 Feb 24	95.6367			0.00	224,746.28	224,746.28	0.00
Total BARCLAYS BANK PLC							36,320,518.41	36,241,746.36	-78,772.05

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

*Generated by Northern Trust from periodic data on 13 Aug 25 C0702

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
U.S. Government Securities									
United States - USD									
FANNIE MAE CB7270 6% 10-01-2053	2,940,570.600	30 Apr 24	99.7969			0.00	2,934,597.56	2,934,597.56	0.00
FEDERAL HOME LN MTG CORP POOL #RA7673 4.5% 07-01-2052 BEO	-2,320,911.410	25 Jul 24		95.1875		0.00	2,262,526.02	2,209,217.56	-53,308.46
FEDERAL HOME LOAN BANKS 3% 08-01-2052	2,730,714.320	1 Aug 24	89.1406			0.00	2,434,175.81	2,434,175.81	0.00
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD7553 3.0% DUE 03-01-2052 REG	2,528,401.210	25 Jul 24	87.1563			0.00	2,203,659.68	2,203,659.68	0.00
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN	2,054,000.000	26 Nov 24	99.2754			0.00	2,039,116.52	2,039,116.52	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES DECEMBER	4,348,000.000	5 Nov 24	82.4219			0.00	3,583,703.13	3,583,703.13	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES DECEMBER	-4,348,000.000	27 Nov 24		83.4297		0.00	3,605,612.97	3,627,522.81	21,909.84
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY	14,248,000.000 *	4 Jan 24	84.1875			0.00	11,995,035.00	11,995,035.00	0.00
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEAR S SETTLES FEBRUARY	-14,248,000.000 *	1 Feb 24		84.9063		0.00	12,046,238.75	12,097,442.50	51,203.75
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034	-1,300,000.000	20 May 24		96.4453		0.00	1,266,907.55	1,253,789.06	-13,118.49

Corporate Debt Instruments - Other

United States - USD

AASET 2022-1 LTD / 0% DUE 05-16-2047	204,960.990	7 Aug 24	99.3164			0.00	203,559.89	203,559.89	0.00
AREIT 2022-CRE6 LTD / AREIT 5.59732% 01-20-2037	75,084.080	16 Sep 24	99.5625			0.00	74,755.58	74,755.58	0.00
PVTPL AASET 2024-1 US LTD / AASET 2024-1 INTL LTD CL A-1 6.261% 05-16-2049	250,000.000	6 Jun 24	99.9967			0.00	249,991.70	249,991.70	0.00
PVTPL APOLLO AVIATION SECURITIZATION SR 24-1A CL B 6.9% 05-16-2049	250,000.000	8 Aug 24	99.9998			0.00	249,999.48	249,999.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS AND CO.									
Corporate Debt Instruments - Other									
United States - USD									
PVTPL GOLDENTREE LN MGMT US CLO 20 LTD 1 44A SR 24-20A CL D FLTG RT 07-20-2037	-500,000.000	22 Aug 24		100.5200		0.00	500,000.00	502,600.00	2,600.00
Total GOLDMAN, SACHS AND CO.							45,649,879.64	45,659,166.28	9,286.64

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report.

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 119,921,258.83

CONSTELLATION PENSION MASTER TRUST- CASH BALANCE LIABILITY HEDGE FIXED INCOME POOL-SECURITIZED
(EIN: 87-1210716, PLAN # 301)
Schedule H, line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2024

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral Par or Maturity Value	(d) Cost	(e) Current Value
	INTEREST-BEARING CASH			
*	NT COLLECTIVE GOVT SHORT TERM INVT FD		7,168,820	7,168,820
	TOTAL INTEREST-BEARING CASH		7,168,820	7,168,820
	U.S. GOVERNMENT SECURITIES			
	FANNIE MAE SER 18-18 CLS GL 3% 03-25-2048		1,078,253	948,562
	FEDERAL HOME LN MTG CORP SER 004839 CL WO 0% 08-15-2056		711,703	613,511
	FNMA 1.557482% DUE 01-25-2028 BEO		161,045	64,145
	FNMA 25/11/2035 11-25-2035		113,501	59,087
	FNMA POOL #CB3412 3.5% 04-01-2052 BEO		2,072,957	1,977,144
	FNMA POOL #FS2599 3% 12-01-2051 BEO		2,096,203	2,020,520
	FNMA REMIC TR 2013-M6 CL-1AC VAR RATE DUE 02-25-2043		390,605	343,893
	FNMA REMIC TR 2015-16 CL-MY 3.5 04-25-2045		1,736,868	1,510,575
	FNMA REMIC TR 2020-88 CL-Q1 2% 05-25-2050		176,557	188,994
	FNMA SER 2022-M4 2.46611% DUE 05-01-2030REG		339,893	303,531
	GNMA 0% 06-20-2051		74,902	16,264
	GNMA 16/12/2062 12-16-2062		227,506	230,694
	GNMA 20/11/2071 11-20-2071		125,082	135,089
	GNMA 2020-144 REMIC PASSTHRU CTF 2.5% 09-20-2050		226,103	238,121
	GNMA 2021-089 REMIC PASSTHRU 0% 05-20-2051		175,463	22,209
	GNMA 2021-096 REMIC PASSTHRU CTF 2.5% 06-20-2051		139,478	161,957
	GNMA 2021-125 REMIC PASSTHRU CTF 3.5% 07-20-2051		96,280	155,812
	GNMA 22-104 QY RT 2.25% DUE 04-16-2050		736,243	624,074
	GNMA 3.5% 06-20-2051		144,177	173,809
	I/O FNMA REMIC TR SR 12-091 CL SM FLTG 08-25-2042		72,548	57,023
	I/O FNMA REMIC TR SR 13-83 CL LI 2.5% 08-25-2028		22,091	15,748
	I/O FNMA REMIC TRUST SER 20-M12 CL IO VAR RT 07-25-2029 REG		102,382	142,559
	I/O FNMA SER 20-61 CL-DI 3% 09-25-2060 REG		112,440	106,620
	I/O FNMA SER 2013-9 CL IO 3 DUE 02-25-2028 REG		28,015	15,267
	I/O FNMA SR 2020-M15 CL-X1 FLTG RT 09-25-2031 REG		115,491	53,326
	I/O FNMA SR20-10 CL S 05-25-2059		253,739	121,617
	I/O GNMA 20/10/2050 10-20-2050		127,175	20,493
	I/O GNMA 2021-007 REMIC PASSTHRU CTF CL JI 01-20-2051		130,147	143,050
	I/O GNMA REMIC SER 2021-066 CL SA FLTG 04-20-2051 REG		192,124	7,794
	I/O GNMA REMIC SER 21-25 CL EI 2.50% 02-20-2051		127,944	175,050
	I/O GNMA REMIC SER 21-25 CL JI 2.50% 02-20-2051 REG		149,449	214,182
	I/O GNMA REMIC SR 18-166 CL SA FLTG 12-20-2048		37,785	31,312
	I/O GNMA REMIC TRUST SR 19-158 CL AI 3.0% 09-20-2047		151,128	118,235
	I/O GNMA SER 2021-42 CL WI 5.0% 03-20-2051 BEO		108,654	132,896
	I/O GNMA SER 21-11 CL IO VAR 12-16-2062		126,582	132,385
	I/O GNMA SER 21-15 CL IQ 3.0% 12-20-2050 REG		172,499	289,198
	I/O GNMA SER 21-40 CL IO VAR RT 02-16-2063		109,992	110,246
	I/O GNMA SR 2020-112 CL SB 08-20-2050 REG		179,094	96,487
	I/O GNMA SRS 20-189 CL SU FLTG DUE 12-31-2049		178,435	130,390
	I/O GNMA SRS 20-30 CL QI 3.5% DUE 03-20-2035 REG		198,716	80,938
	I/O GNMA VAR RT SER 21-2 CL IO 06-16-2063		129,208	127,193
	I/O GOVERNMENT NATIONAL MORTGAGE A GNR 2021-158 SA 3.69% 09-20-2051		205,401	27,701
	FEDERAL HOME LN MTG CORP POOL #SD3721 5%07-01-2053 BEO		2,334,550	2,326,699
	FEDERAL HOME LN MTG CORP POOL #SD3745 6%09-01-2053 BEO		2,975,707	3,069,801
	FEDERAL HOME LN MTG CORP POOL #SD3892 5.5% 09-01-2053 BEO		1,906,310	1,956,996
	FEDERAL HOME LN MTG CORP POOL #SD4270 2%02-01-2052 BEO		2,793,308	2,811,072
	FEDERAL HOME LN MTG CORP POOL #SD7556 3%08-01-2052 BEO		2,120,181	1,998,117
	FEDERAL HOME LN MTG CORP POOL #Z40206 3.5% 02-01-2047 BEO		1,572,740	1,472,854
	FEDERAL HOME LOAN BANKS 5% 06-01-2053		2,049,579	2,056,966
	FNMA POOL #FM8533 2.5% 03-01-2051 BEO		2,006,421	2,108,151
	FNMA POOL #FS2837 4% 09-01-2052 BEO		847,765	819,241
	FNMA POOL #MA4600 3.5% 05-01-2052 BEO		2,114,163	2,007,245
	FNMA POOL #MA5086 5% 07-01-2043 BEO		2,116,330	2,138,292
	FNMA REMIC TR 2021-23 CL-JB 1% 04-25-2051		839,699	835,665
	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY		9,789,155	9,529,852
	FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY		11,983,726	11,776,872
	FREDDIE MAC RA9843 5.5% 09-01-2053		5,475,703	5,608,992
	I/O GNMA SER 22-19 CLS SG FLTG RT 01-20-2052		120,584	26,264
	P/O FHLMC SR 5315 CL OQ 0.0% 01-25-2055		704,069	730,873
	P/O GNMA SER 23-56 CL UO 07-20-2052		797,371	830,982
	P/O GNMA SR 23-66 CL OQ 0.0% 07-20-2052		796,624	761,721
	FANNIE MAE CB7270 6% 10-01-2053		2,784,494	2,831,899
	FANNIE MAE FN CB9147 5.5% 09-01-2054		2,538,796	2,459,287
	FANNIE MAE POOL FN CB7433 5.5% 5.5% 11-01-2053		3,677,888	3,587,721
	FANNIE MAE POOL FN CB9138 5.5% 09-01-2054		3,678,330	3,581,808
	FANNIE MAE SR 24-103 CL FM FLTG 01-25-2055		1,850,000	1,861,125
	FEDERAL HOME LN MTG CORP POOL #Z40256 3%12-01-2046 BEO		972,008	964,792
	FEDERAL HOME LN MTG CORP SER 004993 CL NS 1.58551% 07-25-2050		166,589	100,155
	FEDERAL HOME LN MTG CORP SER 4096 CL DS 1.5459% 08-15-2042		75,353	61,983
	FEDERAL HOME LOAN BANKS 3% 08-01-2052		2,356,437	2,277,287
	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD7553 3.0% DUE 03-01-2052 REG		2,119,030	2,092,095
	FNMA .70457% 03-25-2030		127,714	78,067
	FNMA 2.5% 06-25-2052		427,123	436,707
	FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN		5,915,553	5,908,088
	FNMA POOL #BZ1178 5.81% 06-01-2031		595,248	603,522
	FNMA POOL #CB7335 5.5% 10-01-2053		3,106,639	3,046,189
	FNMA POOL #FS7114 5.5% 02-01-2054 BEO		1,677,399	1,664,436
	FNMA POOL #MA5503 5.5% 10-01-2044 BEO		2,399,641	2,373,096

FNMA REMIC TR 2020-M30 CL-X VAR 1.00635%07-25-2031	109,015	87,909
FREDDIE MAC FR SD6053 5.5% 1/8/2054 5.5%08-01-2054	2,489,259	2,445,732
FREDDIE MAC POOL FR RB5306 5.5% 08-01-2044	2,418,969	2,409,779
FREDDIE MAC POOL FR SD4882 6% 1/2/2054 6% 02-01-2054	2,153,332	2,125,179
FREDDIE MAC POOL FR SD5617 6% 06-01-2054	2,252,769	2,255,837
FREDDIE MAC POOL FR SD6175 6% 1/9/2054 6% 09-01-2054	2,162,905	2,126,120
FREDDIE MAC POOL FR SD6570 5.5% 5.5% 10-01-2054	2,492,695	2,454,742
FREDDIE MAC SD4961 2% 02-01-2052	2,150,823	2,145,576
GNMA 2.5% DUE 09-20-2050	347,619	356,137
GNMA 2019-125 REMIC PASS THRU 4.91513% 10-20-2049	1,148,749	1,171,009
GNMA 2020-181 MTG PASS THRU CTF 1.83487%12-20-2050	200,864	132,295
GNMA 2021-099 REMIC PASSTHRU CTF .58457%05-16-2061	125,387	104,242
GNMA 2022-207 REMIC PASSTHRU CTF 3% 08-20-2051	426,075	445,058
GNMA 3% DUE 09-20-2050	413,074	431,625
GNMA POOL #785945 3% 02-20-2052 BEO	3,053,936	3,033,302
GNMA SER 22-216 CL IO VAR RT 07-16-2065	431,844	404,742
GOVERNMENT NATIONAL MORTGAGE ASSN SR 21-107 CL PI 3.0% 06-20-2051	492,383	505,969
I/O FHLMC MULTICLASS 2.5% MBS 01/01/2051USDY ' 01-25-2051	419,385	433,592
I/O FHLMC MULTICLASS SER 389 CL C19 2.5%04-15-2052	607,255	556,282
I/O GNMA GOVERNMENT NATIONAL MORTGAGE ASS SR 20-126 CL KI 2.5% 08-20-2050	405,659	436,179
I/O GNMA SR 21-195 CL IX FLTG RT 08-16-2063	420,822	420,046
I/O GNMA SR 21-94 CL IO FLTG RT 02-16-2063	435,729	427,894
I/O GNMA SR 24-135 CL AI VAR RT 10-01-2065	430,009	430,071
I/O GNMA VAR DUE 05-16-2060 REG	421,309	419,320
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	1,077,680	1,107,580
UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG	9,920,224	10,207,863
UNITED STS TREAS NTS DTD .875% 11-15-2030	323,757	327,234
TOTAL U.S. GOVERNMENT SECURITIES	138,997,611	136,333,929

CORPORATE DEBT INSTRUMENTS - OTHER

CMO MORGAN STANLEY CAP I TR 2020-L4 CL C 3.536% DUE 02-15-2030	105,250	85,001
I/O CMO JPMBB COML MTG SECS TR 2016-C1 03-17-2049 BEO	120,900	70,881
PVTL DB MASTER FIN LLC 21-1A CL A23 2.791% DUE 11-20-2051 BEO	377,997	408,952
PVTL SUNNOVA HELIOS III ISSUER LLC SER 19-AA CLS B 4.49% DUE 06-20-2046 BEO	613,841	527,452
WELLS FARGO COML MTG TR 2016-C34 SR 16-C34 CL B 4.089% 06-15-2049	50,160	47,849
BANK 2018-BNK14 SER 2018-BN14 CL A3 3.966% 09-15-2060	99,765	105,179
BANK 2021-BNK32 2.349% DUE 04-15-2054	99,742	109,011
CMO DBJPM SRS 20-C9 CL A21.9% DUE 09-15-2053	84,725	90,757
DBJPM 2020-C9 MTG PASS THRU CTF CL A-SB 1.875% 08-15-2053	84,508	91,642
GOVERNMENT NATIONAL MORTGAGE A GNR 2021-191 LI 3% 10-20-2051	184,149	169,965
PVTL ALIGNED DATA CTRS ISSUER LLC 6.35% DUE 10-15-2047 BEO	98,832	101,012
PVTL BSPRT 2021-FL7 ISSUER LTD/BSPRT 2021-F SR 21-FL7 CL A VAR RT 12-15-2038	35,080	35,553
PVTL KREF 2022-FL3 LTD CL A FLTG 02-15-2039	95,968	97,956
PVTL SOFI PROFESSIONAL LN PROGRAM 2017-E CL B 11-26-2040	127,637	132,121
UBS COML MTG TR SER 2018-C8 CL A-3 3.72% DUE 02-15-2051	73,286	77,229
PVTL TAILWIND 2019-1 AVIATION LTD STEP CPN CL B DUE 12-15-2044	119,890	122,247
AREIT 2022-CRE6 LTD / AREIT 5.59732% 01-20-2037	62,039	62,085
BBCMS MTG TR 2024-5C29 COML MTG PASSTHRU CTF CL 5.208% 09-15-2057	102,996	100,323
BENCHMARK 2020-B17 2.2108% DUE 03-15-2053	92,000	94,840
BENCHMARK 2024-V10 COML MTG TR 5.6774% 10-15-2029	100,000	98,094
BMO 2024-5C7 MTG TR COML MTG PASSTHRU CTF CL 5.8876% 11-15-2057	49,440	48,735
BPR TR 2022-OANA FLTG RT 6.227% DUE 04-15-2037	100,313	100,375
BX 2021-21M MTG TR FLTG RT 5.18648% DUE 10-15-2036	100,193	100,668
BX COML MTG TR 2021-CIP 5.37748% 12-15-2038	93,828	95,001
CITIGROUP COML MTG 2.832% DUE 08-10-2049	93,871	96,649
CITIGROUP COML MTG TR 2020-555 COML MTG PASSTHRU CTF CL A 2.647% 12-10-2041	86,434	86,341
CMO BANK5 SR 24-5YR10 CL AS 5.637% 10-15-2057	102,998	100,984
CMO CITIGROUP COML MTG TR 2016-P3 BNDS 3.495% 04-15-2049	95,074	97,606
CMO JPMBB COMM MTG SECS TST SER 2015-C31 CL A3 3.8014% 08-15-2048	79,196	81,162
CMO WELLS FARGO COML MTG TR SER 2016-LC25 CA3 3.374% 12-15-2059	92,369	94,668
COMPASS DATACENTERS ISSUER II LLC SR 24-1A CL B 7% 144A 02-25-2049	148,614	150,908
CSAIL 2017-CX9 3.1755% DUE 09-15-2050	94,833	94,633
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 5.53648% 07-15-2038	87,928	88,134
GS MTG SECS TR 2018-GS10 COML MTG PASSTHRU CTF CL 4.384% 07-10-2051	91,453	93,159
GS MTG SECS TR VAR RT 1.40238% DUE 12-15-2054	198,586	135,970
PVTL APOLLO AVIATION SECURITIZATION SR 24-1A CL B 6.9% 05-16-2049	245,534	245,534
PVTL ARBOR REALTY COLLATERALIZED LN OBLIGAT SR 22-FL1 CL A FLTG RT 01-15-2037	71,797	72,157
PVTL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO	66,813	66,994
PVTL DOMINOS PIZZA MASTER ISSUER SER 2017-1 CL A23 4.118% 07-25-2047	224,746	228,734
PVTL JOL AIR LTD SER 19-1 CL B 4.948% 04-15-2044 BEO	244,004	266,140
PVTL LFT CRE 2021-FL1 LTD / LFT CRE CL A 1.26025% 06-15-2039	43,400	43,572
PVTL PAGAYA AI DEBT TR SR 23-7 CL A 7.228% 07-15-2031	0	0
PVTL SLAM LTD SER 24-1A CL A 5.335% 09-15-2049	246,033	241,183
PVTL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL B 3.432% 10-15-2046	232,606	239,340
PVTL SWITCH ABS ISUER LLC / SWITCH ABS CO-ISSUER LLC SR 24-1A CL B 6.5% 3-25-54	241,992	247,155
PVTL TPG REAL ESTATE FINANCE SER 22-FL5 CL A FLTG 02-15-2039	94,375	96,298
SREIT COML MTG TR FLTG RT 5.27828% DUE 11-15-2036	99,313	99,750
UBS COML MTG TR 2018-C13 COML MTG PASSTHRU CTF CL B 4.7863% 10-15-2051	46,676	46,464
TOTAL CORPORATE DEBT INSTRUMENTS - OTHER	6,101,183	5,986,463

TOTAL INVESTMENTS

152,267,614	149,489,212
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* A party-in-interest to the Plan.