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:
- [X] 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
CONRAIL/IHB EMPLOYEES PENSION TRUST

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
CONSOLIDATED RAIL CORPORATION MASTER TRUST

FRANKFORD JUNCTION YARD
2110 E. BUTLER STREET
PHILADELPHIA, PA 19137

2b Employer Identification Number (EIN)
36-7370050

2c Plan Sponsor's telephone number
856-231-2078

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.

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2025	STEVEN DICKINSON
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

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

4b EIN

c Plan Name

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	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**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)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [ ] Trust
- **(4)** [ ] General assets of the sponsor

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)** [ ] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- **(4)** [ ] **DCG** (Individual Plan Information) – Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached 0
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

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)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2024** **This Form is Open to Public Inspection.**

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

A Name of plan	**B** Three-digit plan number (PN) ▶
CONRAIL/IHB EMPLOYEES PENSION TRUST	001

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
CONSOLIDATED RAIL CORPORATION MASTER TRUST	36-7370050

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

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

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

GOLDMAN SACHS ASSET MANAGEMENT

04-3211048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	215669	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRIMECAP MANAGEMENT CO.

95-3868081

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	63340	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HOTCHKISS AND WILEY CAPITAL MGMT

95-4871957

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	61328	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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)

ALLSPRING INTERMEDIATE II LLC

86-3510848

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	36346	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKROCK

30-0587659

(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?
21	NONE	19172	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ACADIAN ASSET MANAGEMENT

04-2929221

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	18500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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)

WELLS CAPITAL MANAGEMENT

95-3692822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	12471	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRICEWATERHOUSECOOPERS LLP

13-4008324

(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?
10	NONE	6000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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 ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

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)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

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.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

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

A Name of plan
CONRAIL/IHB EMPLOYEES PENSION TRUST

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
CONSOLIDATED RAIL CORPORATION MASTER TRUST

D Employer Identification Number (EIN)
36-7370050

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)

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT-TERM INVESTMENT

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, N.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)
45-6138589-084	C	20065648

a Name of MTIA, CCT, PSA, or 103-12 IE: GOLDMAN SACHS COLLECTIVE TRUST

b Name of sponsor of entity listed in (a): GOLDMAN SACHS TRUST COMPANY, N.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)
13-4166989-034	C	52368832

a Name of MTIA, CCT, PSA, or 103-12 IE: LARGE CAP GROWTH TRUST E

b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY

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)
32-6528532-001	C	9650936

a Name of MTIA, CCT, PSA, or 103-12 IE: INTERNATIONAL SMALL-CAP FUND

b Name of sponsor of entity listed in (a): ACADIAN ASSET MANAGEMENT LLC

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)
04-2929221-001	E	2938188

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2000 ALPHA TILTS FUND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.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)
94-3123057-001	C	4168699

a Name of MTIA, CCT, PSA, or 103-12 IE: GOLDMAN SACHS C/LONG CR FXD IN FD I

b Name of sponsor of entity listed in (a): GOLDMAN SACHS TRUST COMPANY, N.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)
13-4166989-026	C	32084884

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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)

Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name SUPPLEMENTAL PENSION PLAN OF CONSOLIDATED RAIL CORPORATION

b Name of plan sponsor CONSOLIDATED RAIL CORPORATION | **c** EIN-PN 23-1989084-001

a Plan name SUPPLEMENTAL PENSION PLAN OF INDIANA HARBOR BELT RAILROAD COMPANY

b Name of plan sponsor INDIANA HARBOR BELT RAILROAD COMPANY | **c** EIN-PN 36-6001389-001

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
CONRAIL/IHB EMPLOYEES PENSION TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
CONSOLIDATED RAIL CORPORATION MASTER TRUST

D Employer Identification Number (EIN)
36-7370050

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	592469	2015797
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	384488	2446765
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	6363331	5853856
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	0	0
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	24738226	23478320
(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)	128717153	118338999
(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)	3001552	2938188
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	131193037	123645979
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	71807	64061

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(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	295062063	278781965
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	2601931	1200000
k Total liabilities (add all amounts in lines 1g through1j)	1k	2601931	1200000
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	292460132	277581965

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)	105889	
(B) U.S. Government securities	2b(1)(B)	274000	
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		379889
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	428977	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	4819258	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		5248235
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	4069141	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	10953893	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-6884752
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-727751	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-727751

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		6975767
(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)		290989
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		8691277
c Other income	2c		31302
d Total income. Add all **income** amounts in column (b) and enter total	2d		14004956
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)	389153	
(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)	6000	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		395153
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		395153
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		13609803
l Transfers of assets:			
(1) To this plan	2l(1)		63702558
(2) From this plan	2l(2)		92190528

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.)	**4a**			
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.)	**4b**		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.)	**4c**		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.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**			
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?	**4g**			
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?	**4h**			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	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.)	**4j**	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?	**4k**			
l Has the plan failed to provide any benefit when due under the plan?	**4l**			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
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.	**4n**			

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 REPORTABLE TRANSACTIONS

Schedule H, Line 4j

PLAN NAME: CONRAIL/IHB EMPLOYEES PENSION TRUST

EIN: 36-7370050

PLAN NUMBER: 001

The Schedule H, line 4j – Schedule of Reportable Transactions.

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,030.700	2 Jan 24	1.0000			0.00	3,030.70	3,030.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,004.600	2 Jan 24	1.0000			0.00	3,004.60	3,004.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,406.300	3 Jan 24	1.0000			0.00	7,406.30	7,406.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,198.500	3 Jan 24	1.0000			0.00	1,198.50	1,198.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	240,566.010	4 Jan 24	1.0000			0.00	240,566.01	240,566.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,209.030	4 Jan 24	1.0000			0.00	3,209.03	3,209.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,369.320	4 Jan 24	1.0000			0.00	4,369.32	4,369.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	144.070	4 Jan 24	1.0000			0.00	144.07	144.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,213.560	4 Jan 24	1.0000			0.00	4,213.56	4,213.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,969.570	4 Jan 24	1.0000			0.00	9,969.57	9,969.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,186.850	4 Jan 24	1.0000			0.00	9,186.85	9,186.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,888.890	4 Jan 24	1.0000			0.00	2,888.89	2,888.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,949,082.400	5 Jan 24	1.0000			0.00	1,949,082.40	1,949,082.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,922.030	8 Jan 24	1.0000			0.00	26,922.03	26,922.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	239,032.200	9 Jan 24	1.0000			0.00	239,032.20	239,032.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	303.000	9 Jan 24	1.0000			0.00	303.00	303.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,113.280	9 Jan 24	1.0000			0.00	17,113.28	17,113.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,228.530	9 Jan 24	1.0000			0.00	12,228.53	12,228.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,815.090	10 Jan 24	1.0000			0.00	4,815.09	4,815.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	498.860	11 Jan 24	1.0000			0.00	498.86	498.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,804.340	11 Jan 24	1.0000			0.00	1,804.34	1,804.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	252,338.540	12 Jan 24	1.0000			0.00	252,338.54	252,338.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,357.780	12 Jan 24	1.0000			0.00	42,357.78	42,357.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,680.470	12 Jan 24	1.0000			0.00	11,680.47	11,680.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,811.770	16 Jan 24	1.0000			0.00	46,811.77	46,811.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	698.800	16 Jan 24	1.0000			0.00	698.80	698.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	159.680	16 Jan 24	1.0000			0.00	159.68	159.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,088.660	16 Jan 24	1.0000			0.00	8,088.66	8,088.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,675.000	16 Jan 24	1.0000			0.00	3,675.00	3,675.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	192.830	19 Jan 24	1.0000			0.00	192.83	192.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	717.640	19 Jan 24	1.0000			0.00	717.64	717.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,276.740	22 Jan 24	1.0000			0.00	3,276.74	3,276.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	177.310	22 Jan 24	1.0000			0.00	177.31	177.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,504.470	22 Jan 24	1.0000			0.00	48,504.47	48,504.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,801.910	23 Jan 24	1.0000			0.00	13,801.91	13,801.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,145.750	23 Jan 24	1.0000			0.00	42,145.75	42,145.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	317,486.870	23 Jan 24	1.0000			0.00	317,486.87	317,486.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	724.810	24 Jan 24	1.0000			0.00	724.81	724.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,423.090	26 Jan 24	1.0000			0.00	13,423.09	13,423.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	261.000	26 Jan 24	1.0000			0.00	261.00	261.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	294,861.800	26 Jan 24	1.0000			0.00	294,861.80	294,861.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,136.510	29 Jan 24	1.0000			0.00	6,136.51	6,136.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,027.560	30 Jan 24	1.0000			0.00	18,027.56	18,027.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	461,791.270	30 Jan 24	1.0000			0.00	461,791.27	461,791.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,027.540	31 Jan 24	1.0000			0.00	4,027.54	4,027.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	334,368.480	31 Jan 24	1.0000			0.00	334,368.48	334,368.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	201,717.680	1 Feb 24	1.0000			0.00	201,717.68	201,717.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,863.830	1 Feb 24	1.0000			0.00	34,863.83	34,863.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,151,437.740	1 Feb 24	1.0000			0.00	3,151,437.74	3,151,437.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	721,302.160	2 Feb 24	1.0000			0.00	721,302.16	721,302.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	66.180	2 Feb 24	1.0000			0.00	66.18	66.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	807,007.960	2 Feb 24	1.0000			0.00	807,007.96	807,007.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,217.200	5 Feb 24	1.0000			0.00	3,217.20	3,217.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,380.180	5 Feb 24	1.0000			0.00	4,380.18	4,380.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	144.430	5 Feb 24	1.0000			0.00	144.43	144.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,848.300	5 Feb 24	1.0000			0.00	11,848.30	11,848.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,670.420	5 Feb 24	1.0000			0.00	1,670.42	1,670.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	945.030	6 Feb 24	1.0000			0.00	945.03	945.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,821.230	7 Feb 24	1.0000			0.00	17,821.23	17,821.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	97,008.940	7 Feb 24	1.0000			0.00	97,008.94	97,008.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	430,084.380	7 Feb 24	1.0000			0.00	430,084.38	430,084.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	683.590	8 Feb 24	1.0000			0.00	683.59	683.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	89.300	9 Feb 24	1.0000			0.00	89.30	89.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,022.090	13 Feb 24	1.0000			0.00	8,022.09	8,022.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	93,385.790	13 Feb 24	1.0000			0.00	93,385.79	93,385.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,192.000	14 Feb 24	1.0000			0.00	3,192.00	3,192.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	519.800	14 Feb 24	1.0000			0.00	519.80	519.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,474.400	15 Feb 24	1.0000			0.00	24,474.40	24,474.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,544.620	15 Feb 24	1.0000			0.00	2,544.62	2,544.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	391,814.330	15 Feb 24	1.0000			0.00	391,814.33	391,814.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,515.520	16 Feb 24	1.0000			0.00	24,515.52	24,515.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,858.730	16 Feb 24	1.0000			0.00	11,858.73	11,858.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	129.280	16 Feb 24	1.0000			0.00	129.28	129.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	187,029.350	16 Feb 24	1.0000			0.00	187,029.35	187,029.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	668.730	21 Feb 24	1.0000			0.00	668.73	668.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	6,188.070	21 Feb 24	1.0000			0.00	6,188.07	6,188.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	73.700	21 Feb 24	1.0000			0.00	73.70	73.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	58,122.120	21 Feb 24	1.0000			0.00	58,122.12	58,122.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,700.000	22 Feb 24	1.0000			0.00	2,700.00	2,700.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,452.970	23 Feb 24	1.0000			0.00	4,452.97	4,452.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,226.550	23 Feb 24	1.0000			0.00	8,226.55	8,226.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,887.380	23 Feb 24	1.0000			0.00	151,887.38	151,887.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,496.660	26 Feb 24	1.0000			0.00	26,496.66	26,496.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	544,331.180	26 Feb 24	1.0000			0.00	544,331.18	544,331.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,196.790	29 Feb 24	1.0000			0.00	12,196.79	12,196.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	239,296.760	29 Feb 24	1.0000			0.00	239,296.76	239,296.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,608.530	1 Mar 24	1.0000			0.00	10,608.53	10,608.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,797.300	1 Mar 24	1.0000			0.00	3,797.30	3,797.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,836.530	1 Mar 24	1.0000			0.00	19,836.53	19,836.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,420,552.280	1 Mar 24	1.0000			0.00	1,420,552.28	1,420,552.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	15,996.570	4 Mar 24	1.0000			0.00	15,996.57	15,996.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,334.420	4 Mar 24	1.0000			0.00	31,334.42	31,334.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,648.210	4 Mar 24	1.0000			0.00	40,648.21	40,648.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	561,845.800	4 Mar 24	1.0000			0.00	561,845.80	561,845.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,972.730	5 Mar 24	1.0000			0.00	29,972.73	29,972.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,006.680	5 Mar 24	1.0000			0.00	3,006.68	3,006.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,093.660	5 Mar 24	1.0000			0.00	4,093.66	4,093.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	134.990	5 Mar 24	1.0000			0.00	134.99	134.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,312.860	5 Mar 24	1.0000			0.00	2,312.86	2,312.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,547.950	5 Mar 24	1.0000			0.00	1,547.95	1,547.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,297.270	6 Mar 24	1.0000			0.00	18,297.27	18,297.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,902.770	6 Mar 24	1.0000			0.00	3,902.77	3,902.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	216.000	6 Mar 24	1.0000			0.00	216.00	216.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	585,156.290	6 Mar 24	1.0000			0.00	585,156.29	585,156.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,330.710	7 Mar 24	1.0000			0.00	46,330.71	46,330.71	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	12,346.360	7 Mar 24	1.0000			0.00	12,346.36	12,346.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	636.350	7 Mar 24	1.0000			0.00	636.35	636.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,920.770	7 Mar 24	1.0000			0.00	2,920.77	2,920.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	282,696.020	7 Mar 24	1.0000			0.00	282,696.02	282,696.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	305.690	8 Mar 24	1.0000			0.00	305.69	305.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,789.370	8 Mar 24	1.0000			0.00	15,789.37	15,789.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	766.850	8 Mar 24	1.0000			0.00	766.85	766.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,180.110	8 Mar 24	1.0000			0.00	11,180.11	11,180.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,451.510	8 Mar 24	1.0000			0.00	24,451.51	24,451.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	38,218.040	12 Mar 24	1.0000			0.00	38,218.04	38,218.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,230.000	14 Mar 24	1.0000			0.00	1,230.00	1,230.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,249.250	15 Mar 24	1.0000			0.00	1,249.25	1,249.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,641.170	18 Mar 24	1.0000			0.00	29,641.17	29,641.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	350,352.240	18 Mar 24	1.0000			0.00	350,352.24	350,352.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,985.340	18 Mar 24	1.0000			0.00	21,985.34	21,985.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	32,614.430	20 Mar 24	1.0000			0.00	32,614.43	32,614.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,511.040	20 Mar 24	1.0000			0.00	18,511.04	18,511.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	249,217.710	20 Mar 24	1.0000			0.00	249,217.71	249,217.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,733.460	21 Mar 24	1.0000			0.00	17,733.46	17,733.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,389.170	21 Mar 24	1.0000			0.00	29,389.17	29,389.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,007.900	22 Mar 24	1.0000			0.00	2,007.90	2,007.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,922.270	22 Mar 24	1.0000			0.00	1,922.27	1,922.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	63,029.340	22 Mar 24	1.0000			0.00	63,029.34	63,029.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,246.530	25 Mar 24	1.0000			0.00	14,246.53	14,246.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,827.700	25 Mar 24	1.0000			0.00	6,827.70	6,827.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	365,277.720	25 Mar 24	1.0000			0.00	365,277.72	365,277.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,766.490	27 Mar 24	1.0000			0.00	35,766.49	35,766.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,478.180	27 Mar 24	1.0000			0.00	5,478.18	5,478.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	134.390	27 Mar 24	1.0000			0.00	134.39	134.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	340,617.560	27 Mar 24	1.0000			0.00	340,617.56	340,617.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	158,144.530	27 Mar 24	1.0000			0.00	158,144.53	158,144.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	62,348.070	28 Mar 24	1.0000			0.00	62,348.07	62,348.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,912.120	28 Mar 24	1.0000			0.00	19,912.12	19,912.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,280.220	28 Mar 24	1.0000			0.00	15,280.22	15,280.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	276,155.030	28 Mar 24	1.0000			0.00	276,155.03	276,155.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,091.540	1 Apr 24	1.0000			0.00	96,091.54	96,091.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	500,000.000	2 Apr 24	1.0000			0.00	500,000.00	500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	140.180	2 Apr 24	1.0000			0.00	140.18	140.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,675.440	2 Apr 24	1.0000			0.00	5,675.44	5,675.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,871.040	3 Apr 24	1.0000			0.00	22,871.04	22,871.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,211.690	3 Apr 24	1.0000			0.00	3,211.69	3,211.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,372.890	3 Apr 24	1.0000			0.00	4,372.89	4,372.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	144.200	3 Apr 24	1.0000			0.00	144.20	144.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,059.380	3 Apr 24	1.0000			0.00	3,059.38	3,059.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,656.270	3 Apr 24	1.0000			0.00	3,656.27	3,656.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	38,140.080	4 Apr 24	1.0000			0.00	38,140.08	38,140.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,497.970	4 Apr 24	1.0000			0.00	5,497.97	5,497.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	87.500	4 Apr 24	1.0000			0.00	87.50	87.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,043.770	4 Apr 24	1.0000			0.00	2,043.77	2,043.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,326.110	4 Apr 24	1.0000			0.00	25,326.11	25,326.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,810.140	5 Apr 24	1.0000			0.00	7,810.14	7,810.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	656.500	5 Apr 24	1.0000			0.00	656.50	656.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,919.170	5 Apr 24	1.0000			0.00	7,919.17	7,919.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	287,631.440	5 Apr 24	1.0000			0.00	287,631.44	287,631.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,561.050	8 Apr 24	1.0000			0.00	4,561.05	4,561.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,209.070	8 Apr 24	1.0000			0.00	1,209.07	1,209.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	280.360	8 Apr 24	1.0000			0.00	280.36	280.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,362.290	10 Apr 24	1.0000			0.00	12,362.29	12,362.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,690.690	10 Apr 24	1.0000			0.00	14,690.69	14,690.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	44.640	10 Apr 24	1.0000			0.00	44.64	44.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	390,780.400	10 Apr 24	1.0000			0.00	390,780.40	390,780.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	516.600	11 Apr 24	1.0000			0.00	516.60	516.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,792.080	11 Apr 24	1.0000			0.00	24,792.08	24,792.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	125,976.110	12 Apr 24	1.0000			0.00	125,976.11	125,976.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	165.780	12 Apr 24	1.0000			0.00	165.78	165.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,692.140	15 Apr 24	1.0000			0.00	13,692.14	13,692.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	12.320	15 Apr 24	1.0000			0.00	12.32	12.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	450,905.620	15 Apr 24	1.0000			0.00	450,905.62	450,905.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,126.730	16 Apr 24	1.0000			0.00	4,126.73	4,126.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	400.100	17 Apr 24	1.0000			0.00	400.10	400.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,052.190	17 Apr 24	1.0000			0.00	1,052.19	1,052.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,834.230	18 Apr 24	1.0000			0.00	10,834.23	10,834.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	157.500	18 Apr 24	1.0000			0.00	157.50	157.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	426,132.810	18 Apr 24	1.0000			0.00	426,132.81	426,132.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	502,048.940	19 Apr 24	1.0000			0.00	502,048.94	502,048.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,788,746.070	22 Apr 24	1.0000			0.00	1,788,746.07	1,788,746.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,431.100	22 Apr 24	1.0000			0.00	4,431.10	4,431.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,400.000	22 Apr 24	1.0000			0.00	2,400.00	2,400.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	233,163.650	22 Apr 24	1.0000			0.00	233,163.65	233,163.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,328.640	23 Apr 24	1.0000			0.00	10,328.64	10,328.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,428,094.130	23 Apr 24	1.0000			0.00	1,428,094.13	1,428,094.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,228.500	24 Apr 24	1.0000			0.00	2,228.50	2,228.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,868.480	24 Apr 24	1.0000			0.00	21,868.48	21,868.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	147,533.560	24 Apr 24	1.0000			0.00	147,533.56	147,533.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	87,820.260	24 Apr 24	1.0000			0.00	87,820.26	87,820.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,795.730	25 Apr 24	1.0000			0.00	36,795.73	36,795.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,851.210	25 Apr 24	1.0000			0.00	3,851.21	3,851.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	104.770	25 Apr 24	1.0000			0.00	104.77	104.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,861.040	29 Apr 24	1.0000			0.00	11,861.04	11,861.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	247,497.140	29 Apr 24	1.0000			0.00	247,497.14	247,497.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	55,904.920	30 Apr 24	1.0000			0.00	55,904.92	55,904.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,129.210	30 Apr 24	1.0000			0.00	2,129.21	2,129.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	340,605.920	30 Apr 24	1.0000			0.00	340,605.92	340,605.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	68,942.400	1 May 24	1.0000			0.00	68,942.40	68,942.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,717.720	1 May 24	1.0000			0.00	9,717.72	9,717.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,465.500	1 May 24	1.0000			0.00	1,465.50	1,465.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,844.770	1 May 24	1.0000			0.00	9,844.77	9,844.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,690.570	2 May 24	1.0000			0.00	13,690.57	13,690.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,096.650	2 May 24	1.0000			0.00	34,096.65	34,096.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,369.940	2 May 24	1.0000			0.00	12,369.94	12,369.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	565,216.760	2 May 24	1.0000			0.00	565,216.76	565,216.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,099.480	3 May 24	1.0000			0.00	3,099.48	3,099.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,220.020	3 May 24	1.0000			0.00	4,220.02	4,220.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	139.130	3 May 24	1.0000			0.00	139.13	139.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,125.680	3 May 24	1.0000			0.00	11,125.68	11,125.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	86,741.720	3 May 24	1.0000			0.00	86,741.72	86,741.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	350,000.000	6 May 24	1.0000			0.00	350,000.00	350,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	86.720	6 May 24	1.0000			0.00	86.72	86.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,091.040	6 May 24	1.0000			0.00	21,091.04	21,091.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	424,996.720	6 May 24	1.0000			0.00	424,996.72	424,996.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,668.910	7 May 24	1.0000			0.00	10,668.91	10,668.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	355.090	7 May 24	1.0000			0.00	355.09	355.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,965.410	7 May 24	1.0000			0.00	4,965.41	4,965.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	110,098.910	7 May 24	1.0000			0.00	110,098.91	110,098.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	221,923.210	8 May 24	1.0000			0.00	221,923.21	221,923.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,528.800	9 May 24	1.0000			0.00	1,528.80	1,528.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	339,486.400	9 May 24	1.0000			0.00	339,486.40	339,486.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,223.740	10 May 24	1.0000			0.00	15,223.74	15,223.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	200,409.950	10 May 24	1.0000			0.00	200,409.95	200,409.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,654.240	10 May 24	1.0000			0.00	22,654.24	22,654.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	57,882.970	14 May 24	1.0000			0.00	57,882.97	57,882.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,149.720	15 May 24	1.0000			0.00	5,149.72	5,149.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	208,487.880	15 May 24	1.0000			0.00	208,487.88	208,487.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,616.600	15 May 24	1.0000			0.00	12,616.60	12,616.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	483.000	16 May 24	1.0000			0.00	483.00	483.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	593,511.960	16 May 24	1.0000			0.00	593,511.96	593,511.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,539.060	16 May 24	1.0000			0.00	31,539.06	31,539.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	712.260	17 May 24	1.0000			0.00	712.26	712.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,594.190	21 May 24	1.0000			0.00	20,594.19	20,594.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	295.710	21 May 24	1.0000			0.00	295.71	295.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	174.040	22 May 24	1.0000			0.00	174.04	174.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,646.000	22 May 24	1.0000			0.00	35,646.00	35,646.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	136,924.410	22 May 24	1.0000			0.00	136,924.41	136,924.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,250.520	23 May 24	1.0000			0.00	56,250.52	56,250.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,242.500	24 May 24	1.0000			0.00	9,242.50	9,242.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	301.500	24 May 24	1.0000			0.00	301.50	301.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	118,894.100	30 May 24	1.0000			0.00	118,894.10	118,894.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	213.360	31 May 24	1.0000			0.00	213.36	213.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	420,195.920	31 May 24	1.0000			0.00	420,195.92	420,195.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,498.220	31 May 24	1.0000			0.00	88,498.22	88,498.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,710.030	31 May 24	1.0000			0.00	39,710.03	39,710.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,182.970	31 May 24	1.0000			0.00	16,182.97	16,182.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,789.220	3 Jun 24	1.0000			0.00	25,789.22	25,789.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	234,089.180	3 Jun 24	1.0000			0.00	234,089.18	234,089.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,046.100	3 Jun 24	1.0000			0.00	11,046.10	11,046.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	210,105.950	3 Jun 24	1.0000			0.00	210,105.95	210,105.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	400,000.000	4 Jun 24	1.0000			0.00	400,000.00	400,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	725,196.710	4 Jun 24	1.0000			0.00	725,196.71	725,196.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,201.070	5 Jun 24	1.0000			0.00	3,201.07	3,201.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,358.530	5 Jun 24	1.0000			0.00	4,358.53	4,358.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	143.750	5 Jun 24	1.0000			0.00	143.75	143.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,390.340	5 Jun 24	1.0000			0.00	1,390.34	1,390.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,294.940	5 Jun 24	1.0000			0.00	9,294.94	9,294.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	477,291.580	5 Jun 24	1.0000			0.00	477,291.58	477,291.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	920.380	5 Jun 24	1.0000			0.00	920.38	920.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,503.310	5 Jun 24	1.0000			0.00	20,503.31	20,503.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,117.150	6 Jun 24	1.0000			0.00	3,117.15	3,117.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,935.980	6 Jun 24	1.0000			0.00	2,935.98	2,935.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	304,537.480	6 Jun 24	1.0000			0.00	304,537.48	304,537.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,002.820	6 Jun 24	1.0000			0.00	17,002.82	17,002.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,580.810	7 Jun 24	1.0000			0.00	13,580.81	13,580.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	69,561.580	7 Jun 24	1.0000			0.00	69,561.58	69,561.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,554.930	7 Jun 24	1.0000			0.00	26,554.93	26,554.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	395.960	7 Jun 24	1.0000			0.00	395.96	395.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,148.600	10 Jun 24	1.0000			0.00	1,148.60	1,148.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	4,202.240	10 Jun 24	1.0000			0.00	4,202.24	4,202.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,854.540	10 Jun 24	1.0000			0.00	24,854.54	24,854.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,000.630	11 Jun 24	1.0000			0.00	19,000.63	19,000.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	154.380	11 Jun 24	1.0000			0.00	154.38	154.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,697.040	12 Jun 24	1.0000			0.00	8,697.04	8,697.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	411,610.770	12 Jun 24	1.0000			0.00	411,610.77	411,610.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,974.280	12 Jun 24	1.0000			0.00	8,974.28	8,974.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	660,136.290	13 Jun 24	1.0000			0.00	660,136.29	660,136.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,050.320	13 Jun 24	1.0000			0.00	2,050.32	2,050.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,602.280	13 Jun 24	1.0000			0.00	29,602.28	29,602.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	353,916.280	14 Jun 24	1.0000			0.00	353,916.28	353,916.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,989.670	14 Jun 24	1.0000			0.00	1,989.67	1,989.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	267,741.700	17 Jun 24	1.0000			0.00	267,741.70	267,741.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	224.490	18 Jun 24	1.0000			0.00	224.49	224.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,837.400	20 Jun 24	1.0000			0.00	2,837.40	2,837.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	149.010	20 Jun 24	1.0000			0.00	149.01	149.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	458,290.530	20 Jun 24	1.0000			0.00	458,290.53	458,290.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,392.240	20 Jun 24	1.0000			0.00	18,392.24	18,392.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	593.000	21 Jun 24	1.0000			0.00	593.00	593.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	560.320	21 Jun 24	1.0000			0.00	560.32	560.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,128.970	21 Jun 24	1.0000			0.00	1,128.97	1,128.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	495.310	24 Jun 24	1.0000			0.00	495.31	495.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	259.640	24 Jun 24	1.0000			0.00	259.64	259.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	107,192.730	24 Jun 24	1.0000			0.00	107,192.73	107,192.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,335.380	24 Jun 24	1.0000			0.00	3,335.38	3,335.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,900.210	25 Jun 24	1.0000			0.00	6,900.21	6,900.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,075.800	25 Jun 24	1.0000			0.00	1,075.80	1,075.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	106,316.690	25 Jun 24	1.0000			0.00	106,316.69	106,316.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,822.460	25 Jun 24	1.0000			0.00	13,822.46	13,822.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,004.800	26 Jun 24	1.0000			0.00	13,004.80	13,004.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	79,447.670	26 Jun 24	1.0000			0.00	79,447.67	79,447.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	50,603.290	26 Jun 24	1.0000			0.00	50,603.29	50,603.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,306.590	26 Jun 24	1.0000			0.00	2,306.59	2,306.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,449.000	27 Jun 24	1.0000			0.00	1,449.00	1,449.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	156,236.640	28 Jun 24	1.0000			0.00	156,236.64	156,236.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,597.140	28 Jun 24	1.0000			0.00	3,597.14	3,597.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,820.890	28 Jun 24	1.0000			0.00	4,820.89	4,820.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,832.700	1 Jul 24	1.0000			0.00	24,832.70	24,832.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,395.240	1 Jul 24	1.0000			0.00	35,395.24	35,395.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,367.700	2 Jul 24	1.0000			0.00	1,367.70	1,367.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,729.580	2 Jul 24	1.0000			0.00	2,729.58	2,729.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	157.320	2 Jul 24	1.0000			0.00	157.32	157.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,108.430	3 Jul 24	1.0000			0.00	3,108.43	3,108.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,232.190	3 Jul 24	1.0000			0.00	4,232.19	4,232.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	139.590	3 Jul 24	1.0000			0.00	139.59	139.59	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,085.630	3 Jul 24	1.0000			0.00	1,085.63	1,085.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,963.610	3 Jul 24	1.0000			0.00	1,963.61	1,963.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,622.520	3 Jul 24	1.0000			0.00	2,622.52	2,622.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	579,356.600	5 Jul 24	1.0000			0.00	579,356.60	579,356.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,473.350	5 Jul 24	1.0000			0.00	2,473.35	2,473.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,901.690	5 Jul 24	1.0000			0.00	21,901.69	21,901.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,206.590	5 Jul 24	1.0000			0.00	27,206.59	27,206.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	381,907.740	8 Jul 24	1.0000			0.00	381,907.74	381,907.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,099.340	8 Jul 24	1.0000			0.00	1,099.34	1,099.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,696.640	8 Jul 24	1.0000			0.00	11,696.64	11,696.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,141.820	8 Jul 24	1.0000			0.00	10,141.82	10,141.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	62,282.260	9 Jul 24	1.0000			0.00	62,282.26	62,282.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,987.200	9 Jul 24	1.0000			0.00	1,987.20	1,987.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,057.290	10 Jul 24	1.0000			0.00	4,057.29	4,057.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	141,576.360	11 Jul 24	1.0000			0.00	141,576.36	141,576.36	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	20,696.530	11 Jul 24	1.0000			0.00	20,696.53	20,696.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	629.650	11 Jul 24	1.0000			0.00	629.65	629.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,082.580	12 Jul 24	1.0000			0.00	8,082.58	8,082.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	490,430.270	12 Jul 24	1.0000			0.00	490,430.27	490,430.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,376.500	12 Jul 24	1.0000			0.00	2,376.50	2,376.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,683.050	12 Jul 24	1.0000			0.00	28,683.05	28,683.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	152,167.420	12 Jul 24	1.0000			0.00	152,167.42	152,167.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,438.660	15 Jul 24	1.0000			0.00	37,438.66	37,438.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,959.600	15 Jul 24	1.0000			0.00	2,959.60	2,959.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	791.250	15 Jul 24	1.0000			0.00	791.25	791.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,067.280	15 Jul 24	1.0000			0.00	5,067.28	5,067.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,142.730	16 Jul 24	1.0000			0.00	6,142.73	6,142.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,912.580	16 Jul 24	1.0000			0.00	23,912.58	23,912.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	494,742.380	17 Jul 24	1.0000			0.00	494,742.38	494,742.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	961.320	17 Jul 24	1.0000			0.00	961.32	961.32	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	31,598.510	17 Jul 24	1.0000			0.00	31,598.51	31,598.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,842.830	18 Jul 24	1.0000			0.00	99,842.83	99,842.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	161.350	18 Jul 24	1.0000			0.00	161.35	161.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	89,380.260	18 Jul 24	1.0000			0.00	89,380.26	89,380.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	673.640	19 Jul 24	1.0000			0.00	673.64	673.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	511.900	19 Jul 24	1.0000			0.00	511.90	511.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,484.680	23 Jul 24	1.0000			0.00	5,484.68	5,484.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	322.000	23 Jul 24	1.0000			0.00	322.00	322.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,632.810	23 Jul 24	1.0000			0.00	6,632.81	6,632.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,201.260	24 Jul 24	1.0000			0.00	42,201.26	42,201.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,014.860	24 Jul 24	1.0000			0.00	1,014.86	1,014.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	92,032.960	24 Jul 24	1.0000			0.00	92,032.96	92,032.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,678.660	25 Jul 24	1.0000			0.00	4,678.66	4,678.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	60.960	25 Jul 24	1.0000			0.00	60.96	60.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,784.530	26 Jul 24	1.0000			0.00	12,784.53	12,784.53	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	409.050	26 Jul 24	1.0000			0.00	409.05	409.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	262,551.610	26 Jul 24	1.0000			0.00	262,551.61	262,551.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,589.950	29 Jul 24	1.0000			0.00	30,589.95	30,589.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,001.550	29 Jul 24	1.0000			0.00	8,001.55	8,001.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	319,432.340	29 Jul 24	1.0000			0.00	319,432.34	319,432.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,922.180	30 Jul 24	1.0000			0.00	5,922.18	5,922.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,500.290	30 Jul 24	1.0000			0.00	12,500.29	12,500.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	142,844.260	30 Jul 24	1.0000			0.00	142,844.26	142,844.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	993.610	31 Jul 24	1.0000			0.00	993.61	993.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,966.950	31 Jul 24	1.0000			0.00	11,966.95	11,966.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,311.210	31 Jul 24	1.0000			0.00	223,311.21	223,311.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,363.880	1 Aug 24	1.0000			0.00	10,363.88	10,363.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	227,288.760	1 Aug 24	1.0000			0.00	227,288.76	227,288.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	247,496.220	1 Aug 24	1.0000			0.00	247,496.22	247,496.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	465.520	2 Aug 24	1.0000			0.00	465.52	465.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	753,028.780	2 Aug 24	1.0000			0.00	753,028.78	753,028.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,226.830	5 Aug 24	1.0000			0.00	3,226.83	3,226.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,393.520	5 Aug 24	1.0000			0.00	4,393.52	4,393.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	144.940	5 Aug 24	1.0000			0.00	144.94	144.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,644.360	5 Aug 24	1.0000			0.00	1,644.36	1,644.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,193,918.570	5 Aug 24	1.0000			0.00	1,193,918.57	1,193,918.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	299.750	6 Aug 24	1.0000			0.00	299.75	299.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	142,629.460	6 Aug 24	1.0000			0.00	142,629.46	142,629.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,804.880	7 Aug 24	1.0000			0.00	79,804.88	79,804.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,003.290	8 Aug 24	1.0000			0.00	3,003.29	3,003.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,327.600	8 Aug 24	1.0000			0.00	2,327.60	2,327.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,261.050	8 Aug 24	1.0000			0.00	7,261.05	7,261.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,199.960	9 Aug 24	1.0000			0.00	28,199.96	28,199.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	12.950	9 Aug 24	1.0000			0.00	12.95	12.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,238.040	9 Aug 24	1.0000			0.00	7,238.04	7,238.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	6,814.330	12 Aug 24	1.0000			0.00	6,814.33	6,814.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	371,793.100	12 Aug 24	1.0000			0.00	371,793.10	371,793.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	116.920	13 Aug 24	1.0000			0.00	116.92	116.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,963.000	13 Aug 24	1.0000			0.00	1,963.00	1,963.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	170,702.080	13 Aug 24	1.0000			0.00	170,702.08	170,702.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,641.810	14 Aug 24	1.0000			0.00	46,641.81	46,641.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,797.980	14 Aug 24	1.0000			0.00	20,797.98	20,797.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	254,445.250	14 Aug 24	1.0000			0.00	254,445.25	254,445.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,238.690	15 Aug 24	1.0000			0.00	6,238.69	6,238.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	424,885.700	15 Aug 24	1.0000			0.00	424,885.70	424,885.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,181.330	16 Aug 24	1.0000			0.00	4,181.33	4,181.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,726.610	16 Aug 24	1.0000			0.00	5,726.61	5,726.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,134.330	16 Aug 24	1.0000			0.00	36,134.33	36,134.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	324.640	16 Aug 24	1.0000			0.00	324.64	324.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	26,219.550	19 Aug 24	1.0000			0.00	26,219.55	26,219.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	163,913.090	19 Aug 24	1.0000			0.00	163,913.09	163,913.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	924.900	20 Aug 24	1.0000			0.00	924.90	924.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	234.950	20 Aug 24	1.0000			0.00	234.95	234.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	196,674.850	20 Aug 24	1.0000			0.00	196,674.85	196,674.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,887.160	21 Aug 24	1.0000			0.00	27,887.16	27,887.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,849.260	21 Aug 24	1.0000			0.00	4,849.26	4,849.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	292,495.990	21 Aug 24	1.0000			0.00	292,495.99	292,495.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,492.710	22 Aug 24	1.0000			0.00	6,492.71	6,492.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	206,271.830	22 Aug 24	1.0000			0.00	206,271.83	206,271.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,904.470	22 Aug 24	1.0000			0.00	3,904.47	3,904.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	657.250	23 Aug 24	1.0000			0.00	657.25	657.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,525.630	23 Aug 24	1.0000			0.00	1,525.63	1,525.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,471.250	26 Aug 24	1.0000			0.00	16,471.25	16,471.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	258,639.940	26 Aug 24	1.0000			0.00	258,639.94	258,639.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,543.150	26 Aug 24	1.0000			0.00	14,543.15	14,543.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,139.600	27 Aug 24	1.0000			0.00	1,139.60	1,139.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	38,076.720	28 Aug 24	1.0000			0.00	38,076.72	38,076.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,661.960	28 Aug 24	1.0000			0.00	6,661.96	6,661.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,232.200	28 Aug 24	1.0000			0.00	10,232.20	10,232.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,826.410	29 Aug 24	1.0000			0.00	2,826.41	2,826.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,333.500	29 Aug 24	1.0000			0.00	9,333.50	9,333.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,450.120	30 Aug 24	1.0000			0.00	49,450.12	49,450.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,724.820	30 Aug 24	1.0000			0.00	9,724.82	9,724.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,051.040	30 Aug 24	1.0000			0.00	6,051.04	6,051.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	641.520	3 Sep 24	1.0000			0.00	641.52	641.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	519,513.450	3 Sep 24	1.0000			0.00	519,513.45	519,513.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,511.120	3 Sep 24	1.0000			0.00	39,511.12	39,511.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,016.670	3 Sep 24	1.0000			0.00	3,016.67	3,016.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,844.900	4 Sep 24	1.0000			0.00	10,844.90	10,844.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	408,392.570	4 Sep 24	1.0000			0.00	408,392.57	408,392.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	70,826.350	4 Sep 24	1.0000			0.00	70,826.35	70,826.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,237.210	5 Sep 24	1.0000			0.00	3,237.21	3,237.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,407.830	5 Sep 24	1.0000			0.00	4,407.83	4,407.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	145.440	5 Sep 24	1.0000			0.00	145.44	145.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,282.470	5 Sep 24	1.0000			0.00	2,282.47	2,282.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	495,857.350	5 Sep 24	1.0000			0.00	495,857.35	495,857.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,545.720	5 Sep 24	1.0000			0.00	2,545.72	2,545.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,451.250	6 Sep 24	1.0000			0.00	3,451.25	3,451.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,800,000.000	6 Sep 24	1.0000			0.00	11,800,000.00	11,800,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	563.460	9 Sep 24	1.0000			0.00	563.46	563.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,607.060	9 Sep 24	1.0000			0.00	19,607.06	19,607.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,312.400	9 Sep 24	1.0000			0.00	3,312.40	3,312.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	502.700	10 Sep 24	1.0000			0.00	502.70	502.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,709.120	10 Sep 24	1.0000			0.00	1,709.12	1,709.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,500.770	10 Sep 24	1.0000			0.00	7,500.77	7,500.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	148,282.990	10 Sep 24	1.0000			0.00	148,282.99	148,282.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	663,075.860	11 Sep 24	1.0000			0.00	663,075.86	663,075.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,646.230	11 Sep 24	1.0000			0.00	1,646.23	1,646.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	435,646.340	11 Sep 24	1.0000			0.00	435,646.34	435,646.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,689.820	12 Sep 24	1.0000			0.00	18,689.82	18,689.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,167.670	13 Sep 24	1.0000			0.00	18,167.67	18,167.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	474.600	13 Sep 24	1.0000			0.00	474.60	474.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,226.980	13 Sep 24	1.0000			0.00	1,226.98	1,226.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	190.060	16 Sep 24	1.0000			0.00	190.06	190.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,071.930	16 Sep 24	1.0000			0.00	7,071.93	7,071.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,983.800	16 Sep 24	1.0000			0.00	2,983.80	2,983.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	259.000	17 Sep 24	1.0000			0.00	259.00	259.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	440.550	17 Sep 24	1.0000			0.00	440.55	440.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	293,771.840	17 Sep 24	1.0000			0.00	293,771.84	293,771.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	3.540	19 Sep 24	1.0000			0.00	3.54	3.54	0.00

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5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,636.800	19 Sep 24	1.0000			0.00	1,636.80	1,636.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	38,637.360	23 Sep 24	1.0000			0.00	38,637.36	38,637.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	47.250	23 Sep 24	1.0000			0.00	47.25	47.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,797.460	24 Sep 24	1.0000			0.00	1,797.46	1,797.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	416.120	25 Sep 24	1.0000			0.00	416.12	416.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,747.180	25 Sep 24	1.0000			0.00	10,747.18	10,747.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,502.700	25 Sep 24	1.0000			0.00	1,502.70	1,502.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,042.940	26 Sep 24	1.0000			0.00	2,042.94	2,042.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,546.600	27 Sep 24	1.0000			0.00	4,546.60	4,546.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,547.300	30 Sep 24	1.0000			0.00	2,547.30	2,547.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,845.000	30 Sep 24	1.0000			0.00	37,845.00	37,845.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	308,701.490	30 Sep 24	1.0000			0.00	308,701.49	308,701.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,054.800	30 Sep 24	1.0000			0.00	1,054.80	1,054.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,914.330	1 Oct 24	1.0000			0.00	29,914.33	29,914.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,039.330	1 Oct 24	1.0000			0.00	2,039.33	2,039.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,246.000	2 Oct 24	1.0000			0.00	1,246.00	1,246.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	494,100.800	2 Oct 24	1.0000			0.00	494,100.80	494,100.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,052.620	3 Oct 24	1.0000			0.00	3,052.62	3,052.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,156.380	3 Oct 24	1.0000			0.00	4,156.38	4,156.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	137.590	3 Oct 24	1.0000			0.00	137.59	137.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	438,840.820	3 Oct 24	1.0000			0.00	438,840.82	438,840.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,809.300	3 Oct 24	1.0000			0.00	3,809.30	3,809.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,853.420	3 Oct 24	1.0000			0.00	1,853.42	1,853.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,552.200	3 Oct 24	1.0000			0.00	48,552.20	48,552.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,012.600	4 Oct 24	1.0000			0.00	3,012.60	3,012.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,534.020	4 Oct 24	1.0000			0.00	2,534.02	2,534.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,237.720	7 Oct 24	1.0000			0.00	9,237.72	9,237.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,242.450	8 Oct 24	1.0000			0.00	19,242.45	19,242.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,089.300	9 Oct 24	1.0000			0.00	2,089.30	2,089.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	851.920	9 Oct 24	1.0000			0.00	851.92	851.92	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	14,060.150	9 Oct 24	1.0000			0.00	14,060.15	14,060.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	140,000.000	10 Oct 24	1.0000			0.00	140,000.00	140,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	485.490	10 Oct 24	1.0000			0.00	485.49	485.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,588.980	11 Oct 24	1.0000			0.00	7,588.98	7,588.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	261.000	11 Oct 24	1.0000			0.00	261.00	261.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	723.990	11 Oct 24	1.0000			0.00	723.99	723.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,435.430	15 Oct 24	1.0000			0.00	33,435.43	33,435.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	153.920	15 Oct 24	1.0000			0.00	153.92	153.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,858.690	15 Oct 24	1.0000			0.00	11,858.69	11,858.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,532.660	16 Oct 24	1.0000			0.00	4,532.66	4,532.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	754,392.150	16 Oct 24	1.0000			0.00	754,392.15	754,392.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,348.040	17 Oct 24	1.0000			0.00	122,348.04	122,348.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	192,670.000	17 Oct 24	1.0000			0.00	192,670.00	192,670.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,086.040	18 Oct 24	1.0000			0.00	1,086.04	1,086.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,517.080	18 Oct 24	1.0000			0.00	1,517.08	1,517.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	3,292.940	21 Oct 24	1.0000			0.00	3,292.94	3,292.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	435.290	22 Oct 24	1.0000			0.00	435.29	435.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,631.200	23 Oct 24	1.0000			0.00	11,631.20	11,631.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	501.020	23 Oct 24	1.0000			0.00	501.02	501.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,690.740	24 Oct 24	1.0000			0.00	14,690.74	14,690.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	170,952.530	24 Oct 24	1.0000			0.00	170,952.53	170,952.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,084.920	24 Oct 24	1.0000			0.00	13,084.92	13,084.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	50.040	24 Oct 24	1.0000			0.00	50.04	50.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,871.570	25 Oct 24	1.0000			0.00	21,871.57	21,871.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	112,116.420	25 Oct 24	1.0000			0.00	112,116.42	112,116.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,487.000	25 Oct 24	1.0000			0.00	13,487.00	13,487.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,876.970	28 Oct 24	1.0000			0.00	20,876.97	20,876.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,167.380	29 Oct 24	1.0000			0.00	5,167.38	5,167.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,257.290	29 Oct 24	1.0000			0.00	5,257.29	5,257.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,108.750	30 Oct 24	1.0000			0.00	34,108.75	34,108.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,207.890	30 Oct 24	1.0000			0.00	1,207.89	1,207.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,130.370	30 Oct 24	1.0000			0.00	2,130.37	2,130.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,041.150	31 Oct 24	1.0000			0.00	2,041.15	2,041.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,162.610	31 Oct 24	1.0000			0.00	12,162.61	12,162.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	219,983.890	31 Oct 24	1.0000			0.00	219,983.89	219,983.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,352,403.600	1 Nov 24	1.0000			0.00	2,352,403.60	2,352,403.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,066,612.660	1 Nov 24	1.0000			0.00	3,066,612.66	3,066,612.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	89,059.120	1 Nov 24	1.0000			0.00	89,059.12	89,059.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,000,000.000	4 Nov 24	1.0000			0.00	1,000,000.00	1,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,250.940	4 Nov 24	1.0000			0.00	4,250.94	4,250.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,992.240	5 Nov 24	1.0000			0.00	2,992.24	2,992.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,073.960	5 Nov 24	1.0000			0.00	4,073.96	4,073.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	998.070	5 Nov 24	1.0000			0.00	998.07	998.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	515.110	5 Nov 24	1.0000			0.00	515.11	515.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	676.440	5 Nov 24	1.0000			0.00	676.44	676.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	4,640.310	5 Nov 24	1.0000			0.00	4,640.31	4,640.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	547,875.120	5 Nov 24	1.0000			0.00	547,875.12	547,875.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,733.950	6 Nov 24	1.0000			0.00	1,733.95	1,733.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	252,352.840	6 Nov 24	1.0000			0.00	252,352.84	252,352.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	366.870	7 Nov 24	1.0000			0.00	366.87	366.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,124,184.330	7 Nov 24	1.0000			0.00	2,124,184.33	2,124,184.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	71,481.810	7 Nov 24	1.0000			0.00	71,481.81	71,481.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,656.350	8 Nov 24	1.0000			0.00	14,656.35	14,656.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	579,689.380	8 Nov 24	1.0000			0.00	579,689.38	579,689.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,845.850	12 Nov 24	1.0000			0.00	12,845.85	12,845.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,781.900	12 Nov 24	1.0000			0.00	8,781.90	8,781.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,917.600	12 Nov 24	1.0000			0.00	1,917.60	1,917.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	202,448.370	12 Nov 24	1.0000			0.00	202,448.37	202,448.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,352.170	13 Nov 24	1.0000			0.00	36,352.17	36,352.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,456.040	14 Nov 24	1.0000			0.00	4,456.04	4,456.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	842.100	14 Nov 24	1.0000			0.00	842.10	842.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	782.970	15 Nov 24	1.0000			0.00	782.97	782.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,512.570	15 Nov 24	1.0000			0.00	3,512.57	3,512.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	496,627.060	15 Nov 24	1.0000			0.00	496,627.06	496,627.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	497.590	18 Nov 24	1.0000			0.00	497.59	497.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,793.770	19 Nov 24	1.0000			0.00	4,793.77	4,793.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,690.810	19 Nov 24	1.0000			0.00	7,690.81	7,690.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,380.400	19 Nov 24	1.0000			0.00	3,380.40	3,380.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,192.520	19 Nov 24	1.0000			0.00	1,192.52	1,192.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	348,360.500	20 Nov 24	1.0000			0.00	348,360.50	348,360.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,213.600	20 Nov 24	1.0000			0.00	9,213.60	9,213.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,007.240	20 Nov 24	1.0000			0.00	5,007.24	5,007.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	382.550	20 Nov 24	1.0000			0.00	382.55	382.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,929.310	21 Nov 24	1.0000			0.00	21,929.31	21,929.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,135.680	22 Nov 24	1.0000			0.00	20,135.68	20,135.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	9,086.790	22 Nov 24	1.0000			0.00	9,086.79	9,086.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	221,388.460	22 Nov 24	1.0000			0.00	221,388.46	221,388.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,088.380	22 Nov 24	1.0000			0.00	35,088.38	35,088.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,676.980	25 Nov 24	1.0000			0.00	6,676.98	6,676.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,354.330	25 Nov 24	1.0000			0.00	185,354.33	185,354.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,702.600	25 Nov 24	1.0000			0.00	8,702.60	8,702.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,584.140	25 Nov 24	1.0000			0.00	3,584.14	3,584.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,255,505.350	26 Nov 24	1.0000			0.00	1,255,505.35	1,255,505.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,369.630	26 Nov 24	1.0000			0.00	11,369.63	11,369.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	121,831.700	26 Nov 24	1.0000			0.00	121,831.70	121,831.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,971.730	27 Nov 24	1.0000			0.00	5,971.73	5,971.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,460,509.860	27 Nov 24	1.0000			0.00	12,460,509.86	12,460,509.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,501,765.220	27 Nov 24	1.0000			0.00	2,501,765.22	2,501,765.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,682.710	29 Nov 24	1.0000			0.00	8,682.71	8,682.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,002.130	29 Nov 24	1.0000			0.00	2,002.13	2,002.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	513,687.090	2 Dec 24	1.0000			0.00	513,687.09	513,687.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,883.940	2 Dec 24	1.0000			0.00	2,883.94	2,883.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,594.900	2 Dec 24	1.0000			0.00	15,594.90	15,594.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,253.400	2 Dec 24	1.0000			0.00	3,253.40	3,253.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	109,241.920	3 Dec 24	1.0000			0.00	109,241.92	109,241.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,124.080	3 Dec 24	1.0000			0.00	3,124.08	3,124.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,043.380	3 Dec 24	1.0000			0.00	1,043.38	1,043.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,808.760	4 Dec 24	1.0000			0.00	2,808.76	2,808.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,824.250	4 Dec 24	1.0000			0.00	3,824.25	3,824.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	266.700	4 Dec 24	1.0000			0.00	266.70	266.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	129.740	4 Dec 24	1.0000			0.00	129.74	129.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,892.340	4 Dec 24	1.0000			0.00	10,892.34	10,892.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,709.520	4 Dec 24	1.0000			0.00	6,709.52	6,709.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,909.020	4 Dec 24	1.0000			0.00	1,909.02	1,909.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,342.150	4 Dec 24	1.0000			0.00	8,342.15	8,342.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,164.800	5 Dec 24	1.0000			0.00	1,164.80	1,164.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	495,539.410	5 Dec 24	1.0000			0.00	495,539.41	495,539.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,463.940	5 Dec 24	1.0000			0.00	5,463.94	5,463.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,881.460	6 Dec 24	1.0000			0.00	22,881.46	22,881.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	66,848.070	6 Dec 24	1.0000			0.00	66,848.07	66,848.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	215.930	6 Dec 24	1.0000			0.00	215.93	215.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,050.830	6 Dec 24	1.0000			0.00	8,050.83	8,050.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,206.250	9 Dec 24	1.0000			0.00	3,206.25	3,206.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	181,161.780	9 Dec 24	1.0000			0.00	181,161.78	181,161.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,605.910	9 Dec 24	1.0000			0.00	1,605.91	1,605.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,000.000	10 Dec 24	1.0000			0.00	6,000.00	6,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,821.560	11 Dec 24	1.0000			0.00	6,821.56	6,821.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,461.950	12 Dec 24	1.0000			0.00	1,461.95	1,461.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,880.770	12 Dec 24	1.0000			0.00	11,880.77	11,880.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	226.000	16 Dec 24	1.0000			0.00	226.00	226.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	25,255.490	16 Dec 24	1.0000			0.00	25,255.49	25,255.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	787.200	17 Dec 24	1.0000			0.00	787.20	787.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,113.410	17 Dec 24	1.0000			0.00	31,113.41	31,113.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,100.840	17 Dec 24	1.0000			0.00	6,100.84	6,100.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,246.100	17 Dec 24	1.0000			0.00	16,246.10	16,246.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	30,652.050	18 Dec 24	1.0000			0.00	30,652.05	30,652.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	221,562.070	18 Dec 24	1.0000			0.00	221,562.07	221,562.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,741.980	19 Dec 24	1.0000			0.00	1,741.98	1,741.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	346,704.650	23 Dec 24	1.0000			0.00	346,704.65	346,704.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,176.250	23 Dec 24	1.0000			0.00	4,176.25	4,176.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,408.850	23 Dec 24	1.0000			0.00	20,408.85	20,408.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,510.870	24 Dec 24	1.0000			0.00	11,510.87	11,510.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	331.500	26 Dec 24	1.0000			0.00	331.50	331.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,777.690	26 Dec 24	1.0000			0.00	223,777.69	223,777.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	765.940	26 Dec 24	1.0000			0.00	765.94	765.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	18,318.240	26 Dec 24	1.0000			0.00	18,318.24	18,318.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,811.400	27 Dec 24	1.0000			0.00	3,811.40	3,811.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	707.000	27 Dec 24	1.0000			0.00	707.00	707.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	96.070	27 Dec 24	1.0000			0.00	96.07	96.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	59,170.260	27 Dec 24	1.0000			0.00	59,170.26	59,170.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,645.040	27 Dec 24	1.0000			0.00	1,645.04	1,645.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,248.000	30 Dec 24	1.0000			0.00	1,248.00	1,248.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,857.700	31 Dec 24	1.0000			0.00	1,857.70	1,857.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	602,197.470	31 Dec 24	1.0000			0.00	602,197.47	602,197.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,040,249.400	31 Dec 24	1.0000			0.00	2,040,249.40	2,040,249.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	213.520	31 Dec 24	1.0000			0.00	213.52	213.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	710,456.210	31 Dec 24	1.0000			0.00	710,456.21	710,456.21	0.00
Total number of acquisitions = 642							**96,135,118.54**	**96,135,118.54**	**0.00**
NT COLLECTIVE SHORT TERM INVT FD	-5,512,251.090	2 Jan 24		1.0000		0.00	5,512,251.09	5,512,251.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-667.040	2 Jan 24		1.0000		0.00	667.04	667.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-122,044.470	2 Jan 24		1.0000		0.00	122,044.47	122,044.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-546,613.060	3 Jan 24		1.0000		0.00	546,613.06	546,613.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-786.120	3 Jan 24		1.0000		0.00	786.12	786.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,570.750	3 Jan 24		1.0000		0.00	20,570.75	20,570.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,716.320	5 Jan 24		1.0000		0.00	1,716.32	1,716.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,660.250	5 Jan 24		1.0000		0.00	15,660.25	15,660.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-391,044.740	8 Jan 24		1.0000		0.00	391,044.74	391,044.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,681.950	8 Jan 24		1.0000		0.00	3,681.95	3,681.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,781.230	8 Jan 24		1.0000		0.00	7,781.23	7,781.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,575.910	9 Jan 24		1.0000		0.00	11,575.91	11,575.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-96,863.770	10 Jan 24		1.0000		0.00	96,863.77	96,863.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,293.290	10 Jan 24		1.0000		0.00	25,293.29	25,293.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-54,518.290	10 Jan 24		1.0000		0.00	54,518.29	54,518.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,660.670	10 Jan 24		1.0000		0.00	5,660.67	5,660.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,178.490	11 Jan 24		1.0000		0.00	113,178.49	113,178.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-13,613.050	11 Jan 24		1.0000		0.00	13,613.05	13,613.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-103,693.340	11 Jan 24		1.0000		0.00	103,693.34	103,693.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-573.000	12 Jan 24		1.0000		0.00	573.00	573.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-836,756.490	17 Jan 24		1.0000		0.00	836,756.49	836,756.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,078.010	17 Jan 24		1.0000		0.00	4,078.01	4,078.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-263.540	17 Jan 24		1.0000		0.00	263.54	263.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,129.440	17 Jan 24		1.0000		0.00	24,129.44	24,129.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-156,728.960	18 Jan 24		1.0000		0.00	156,728.96	156,728.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,251.840	18 Jan 24		1.0000		0.00	1,251.84	1,251.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,181.470	18 Jan 24		1.0000		0.00	17,181.47	17,181.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-378,263.990	19 Jan 24		1.0000		0.00	378,263.99	378,263.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,707.710	22 Jan 24		1.0000		0.00	57,707.71	57,707.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-529.990	23 Jan 24		1.0000		0.00	529.99	529.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-403,413.290	24 Jan 24		1.0000		0.00	403,413.29	403,413.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,571.940	24 Jan 24		1.0000		0.00	12,571.94	12,571.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-7,478.970	24 Jan 24		1.0000		0.00	7,478.97	7,478.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-304,965.030	25 Jan 24		1.0000		0.00	304,965.03	304,965.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,505.660	25 Jan 24		1.0000		0.00	2,505.66	2,505.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,643.500	25 Jan 24		1.0000		0.00	8,643.50	8,643.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,083.940	25 Jan 24		1.0000		0.00	2,083.94	2,083.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,550.620	26 Jan 24		1.0000		0.00	2,550.62	2,550.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-134,755.030	29 Jan 24		1.0000		0.00	134,755.03	134,755.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,441.840	29 Jan 24		1.0000		0.00	7,441.84	7,441.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,242.190	29 Jan 24		1.0000		0.00	6,242.19	6,242.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,011.040	30 Jan 24		1.0000		0.00	18,011.04	18,011.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-871.000	30 Jan 24		1.0000		0.00	871.00	871.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,608.510	31 Jan 24		1.0000		0.00	3,608.51	3,608.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-190.180	31 Jan 24		1.0000		0.00	190.18	190.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,298.750	1 Feb 24		1.0000		0.00	11,298.75	11,298.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-588,514.980	1 Feb 24		1.0000		0.00	588,514.98	588,514.98	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-31,292.940	2 Feb 24		1.0000		0.00	31,292.94	31,292.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,304.020	2 Feb 24		1.0000		0.00	7,304.02	7,304.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,032,104.190	5 Feb 24		1.0000		0.00	1,032,104.19	1,032,104.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,712.620	5 Feb 24		1.0000		0.00	3,712.62	3,712.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,735.810	5 Feb 24		1.0000		0.00	16,735.81	16,735.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-906,415.990	6 Feb 24		1.0000		0.00	906,415.99	906,415.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,030.150	6 Feb 24		1.0000		0.00	2,030.15	2,030.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,626.060	6 Feb 24		1.0000		0.00	11,626.06	11,626.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,348.940	6 Feb 24		1.0000		0.00	27,348.94	27,348.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,221.910	7 Feb 24		1.0000		0.00	4,221.91	4,221.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-183.880	7 Feb 24		1.0000		0.00	183.88	183.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-97,004.890	8 Feb 24		1.0000		0.00	97,004.89	97,004.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,468.640	8 Feb 24		1.0000		0.00	8,468.64	8,468.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-512,601.060	9 Feb 24		1.0000		0.00	512,601.06	512,601.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,559.340	9 Feb 24		1.0000		0.00	8,559.34	8,559.34	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-11,036.250	9 Feb 24		1.0000		0.00	11,036.25	11,036.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-54,062.960	12 Feb 24		1.0000		0.00	54,062.96	54,062.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,141.400	12 Feb 24		1.0000		0.00	36,141.40	36,141.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,687.740	12 Feb 24		1.0000		0.00	21,687.74	21,687.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-46,101.120	12 Feb 24		1.0000		0.00	46,101.12	46,101.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,934.070	13 Feb 24		1.0000		0.00	4,934.07	4,934.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-889,905.360	14 Feb 24		1.0000		0.00	889,905.36	889,905.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,358.100	14 Feb 24		1.0000		0.00	62,358.10	62,358.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,000.000	14 Feb 24		1.0000		0.00	2,000.00	2,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,561.350	15 Feb 24		1.0000		0.00	2,561.35	2,561.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-319,479.050	20 Feb 24		1.0000		0.00	319,479.05	319,479.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,065.540	20 Feb 24		1.0000		0.00	3,065.54	3,065.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,871.500	20 Feb 24		1.0000		0.00	21,871.50	21,871.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,780.000	20 Feb 24		1.0000		0.00	27,780.00	27,780.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-400.880	20 Feb 24		1.0000		0.00	400.88	400.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-306,327.410	22 Feb 24		1.0000		0.00	306,327.41	306,327.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,748.340	22 Feb 24		1.0000		0.00	1,748.34	1,748.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,018.270	22 Feb 24		1.0000		0.00	14,018.27	14,018.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,201.300	23 Feb 24		1.0000		0.00	10,201.30	10,201.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-484.000	26 Feb 24		1.0000		0.00	484.00	484.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-241,732.320	27 Feb 24		1.0000		0.00	241,732.32	241,732.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,887.500	27 Feb 24		1.0000		0.00	2,887.50	2,887.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,263.100	27 Feb 24		1.0000		0.00	15,263.10	15,263.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,615.000	28 Feb 24		1.0000		0.00	132,615.00	132,615.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,036.590	28 Feb 24		1.0000		0.00	2,036.59	2,036.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,129.210	29 Feb 24		1.0000		0.00	3,129.21	3,129.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-393,486.800	1 Mar 24		1.0000		0.00	393,486.80	393,486.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-179,039.070	5 Mar 24		1.0000		0.00	179,039.07	179,039.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-322.880	5 Mar 24		1.0000		0.00	322.88	322.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,185.320	6 Mar 24		1.0000		0.00	20,185.32	20,185.32	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-57,594.170	11 Mar 24		1.0000		0.00	57,594.17	57,594.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,960.920	11 Mar 24		1.0000		0.00	6,960.92	6,960.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-887.590	11 Mar 24		1.0000		0.00	887.59	887.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-493.760	11 Mar 24		1.0000		0.00	493.76	493.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,899.210	11 Mar 24		1.0000		0.00	11,899.21	11,899.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-92,765.730	12 Mar 24		1.0000		0.00	92,765.73	92,765.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,124.950	12 Mar 24		1.0000		0.00	6,124.95	6,124.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,093.420	12 Mar 24		1.0000		0.00	9,093.42	9,093.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,526.840	12 Mar 24		1.0000		0.00	28,526.84	28,526.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-311,205.430	13 Mar 24		1.0000		0.00	311,205.43	311,205.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,700.230	13 Mar 24		1.0000		0.00	10,700.23	10,700.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-247,700.430	14 Mar 24		1.0000		0.00	247,700.43	247,700.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,655.890	14 Mar 24		1.0000		0.00	13,655.89	13,655.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,573.260	14 Mar 24		1.0000		0.00	10,573.26	10,573.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-722,188.760	15 Mar 24		1.0000		0.00	722,188.76	722,188.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,100.390	15 Mar 24		1.0000		0.00	2,100.39	2,100.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,198.110	15 Mar 24		1.0000		0.00	35,198.11	35,198.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,788.980	18 Mar 24		1.0000		0.00	8,788.98	8,788.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-251,297.420	19 Mar 24		1.0000		0.00	251,297.42	251,297.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,972.350	19 Mar 24		1.0000		0.00	58,972.35	58,972.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-184.490	19 Mar 24		1.0000		0.00	184.49	184.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,436.000	19 Mar 24		1.0000		0.00	9,436.00	9,436.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,605.730	21 Mar 24		1.0000		0.00	2,605.73	2,605.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,998.380	21 Mar 24		1.0000		0.00	1,998.38	1,998.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,045.980	22 Mar 24		1.0000		0.00	10,045.98	10,045.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,571.590	25 Mar 24		1.0000		0.00	8,571.59	8,571.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-224,859.140	26 Mar 24		1.0000		0.00	224,859.14	224,859.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,528.200	26 Mar 24		1.0000		0.00	14,528.20	14,528.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,260.320	26 Mar 24		1.0000		0.00	2,260.32	2,260.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,432.560	26 Mar 24		1.0000		0.00	10,432.56	10,432.56	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-15,750.000	26 Mar 24		1.0000		0.00	15,750.00	15,750.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-215,336.230	1 Apr 24		1.0000		0.00	215,336.23	215,336.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-682,580.820	1 Apr 24		1.0000		0.00	682,580.82	682,580.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-433,232.950	1 Apr 24		1.0000		0.00	433,232.95	433,232.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-60,475.490	1 Apr 24		1.0000		0.00	60,475.49	60,475.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-153,796.900	2 Apr 24		1.0000		0.00	153,796.90	153,796.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-932,219.730	2 Apr 24		1.0000		0.00	932,219.73	932,219.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,138.400	3 Apr 24		1.0000		0.00	44,138.40	44,138.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-241,812.810	3 Apr 24		1.0000		0.00	241,812.81	241,812.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,199.180	5 Apr 24		1.0000		0.00	1,199.18	1,199.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,670.620	8 Apr 24		1.0000		0.00	18,670.62	18,670.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-439,823.900	8 Apr 24		1.0000		0.00	439,823.90	439,823.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-681.920	9 Apr 24		1.0000		0.00	681.92	681.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,700.630	9 Apr 24		1.0000		0.00	15,700.63	15,700.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-209,878.940	9 Apr 24		1.0000		0.00	209,878.94	209,878.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-11,781.630	10 Apr 24		1.0000		0.00	11,781.63	11,781.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-69,708.210	11 Apr 24		1.0000		0.00	69,708.21	69,708.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,150,214.880	11 Apr 24		1.0000		0.00	1,150,214.88	1,150,214.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,999.940	12 Apr 24		1.0000		0.00	16,999.94	16,999.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,623.910	12 Apr 24		1.0000		0.00	25,623.91	25,623.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-141,852.630	12 Apr 24		1.0000		0.00	141,852.63	141,852.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,194.800	15 Apr 24		1.0000		0.00	6,194.80	6,194.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,545.180	16 Apr 24		1.0000		0.00	9,545.18	9,545.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,555.960	16 Apr 24		1.0000		0.00	44,555.96	44,555.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-912,853.230	16 Apr 24		1.0000		0.00	912,853.23	912,853.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,905.380	17 Apr 24		1.0000		0.00	3,905.38	3,905.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,686.310	17 Apr 24		1.0000		0.00	21,686.31	21,686.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-158,604.920	17 Apr 24		1.0000		0.00	158,604.92	158,604.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,382.240	18 Apr 24		1.0000		0.00	9,382.24	9,382.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,034.780	18 Apr 24		1.0000		0.00	4,034.78	4,034.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-4,741.370	19 Apr 24		1.0000		0.00	4,741.37	4,741.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,617.620	19 Apr 24		1.0000		0.00	21,617.62	21,617.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,733.500	19 Apr 24		1.0000		0.00	37,733.50	37,733.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-356,316.980	19 Apr 24		1.0000		0.00	356,316.98	356,316.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,802.220	22 Apr 24		1.0000		0.00	4,802.22	4,802.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,792.090	23 Apr 24		1.0000		0.00	4,792.09	4,792.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,233.670	23 Apr 24		1.0000		0.00	48,233.67	48,233.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,289.580	25 Apr 24		1.0000		0.00	15,289.58	15,289.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-386,382.850	25 Apr 24		1.0000		0.00	386,382.85	386,382.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,493.200	26 Apr 24		1.0000		0.00	4,493.20	4,493.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,029.700	26 Apr 24		1.0000		0.00	4,029.70	4,029.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,117.230	26 Apr 24		1.0000		0.00	19,117.23	19,117.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-300,250.690	26 Apr 24		1.0000		0.00	300,250.69	300,250.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,933.820	29 Apr 24		1.0000		0.00	9,933.82	9,933.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,918,933.400	29 Apr 24		1.0000		0.00	3,918,933.40	3,918,933.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,539.170	30 Apr 24		1.0000		0.00	2,539.17	2,539.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-399,701.860	1 May 24		1.0000		0.00	399,701.86	399,701.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,690.040	3 May 24		1.0000		0.00	27,690.04	27,690.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,189.230	3 May 24		1.0000		0.00	8,189.23	8,189.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-327,740.230	3 May 24		1.0000		0.00	327,740.23	327,740.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,550.100	6 May 24		1.0000		0.00	2,550.10	2,550.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,511.990	6 May 24		1.0000		0.00	2,511.99	2,511.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,373.770	8 May 24		1.0000		0.00	32,373.77	32,373.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-445.740	8 May 24		1.0000		0.00	445.74	445.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-350,000.000	9 May 24		1.0000		0.00	350,000.00	350,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,134.200	9 May 24		1.0000		0.00	5,134.20	5,134.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-95,511.050	9 May 24		1.0000		0.00	95,511.05	95,511.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-177,809.690	9 May 24		1.0000		0.00	177,809.69	177,809.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,756.640	10 May 24		1.0000		0.00	1,756.64	1,756.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,031.630	14 May 24		1.0000		0.00	10,031.63	10,031.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-421,424.920	14 May 24		1.0000		0.00	421,424.92	421,424.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-172,364.810	14 May 24		1.0000		0.00	172,364.81	172,364.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-530.250	15 May 24		1.0000		0.00	530.25	530.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-534.920	17 May 24		1.0000		0.00	534.92	534.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,020.910	17 May 24		1.0000		0.00	6,020.91	6,020.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,228.600	17 May 24		1.0000		0.00	14,228.60	14,228.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-88,396.780	17 May 24		1.0000		0.00	88,396.78	88,396.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,768.500	20 May 24		1.0000		0.00	4,768.50	4,768.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,689.770	20 May 24		1.0000		0.00	2,689.77	2,689.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-436.160	20 May 24		1.0000		0.00	436.16	436.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-296,244.600	20 May 24		1.0000		0.00	296,244.60	296,244.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,795.750	21 May 24		1.0000		0.00	1,795.75	1,795.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-105,509.450	21 May 24		1.0000		0.00	105,509.45	105,509.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-229.730	22 May 24		1.0000		0.00	229.73	229.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,626.400	23 May 24		1.0000		0.00	2,626.40	2,626.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-14,788.540	23 May 24		1.0000		0.00	14,788.54	14,788.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,552.240	23 May 24		1.0000		0.00	16,552.24	16,552.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-39,391.260	23 May 24		1.0000		0.00	39,391.26	39,391.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,771.480	24 May 24		1.0000		0.00	15,771.48	15,771.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,220.630	28 May 24		1.0000		0.00	4,220.63	4,220.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,560.940	28 May 24		1.0000		0.00	17,560.94	17,560.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,092.190	28 May 24		1.0000		0.00	11,092.19	11,092.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-183,576.430	28 May 24		1.0000		0.00	183,576.43	183,576.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,695.000	29 May 24		1.0000		0.00	18,695.00	18,695.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,546.890	29 May 24		1.0000		0.00	8,546.89	8,546.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,897.510	29 May 24		1.0000		0.00	18,897.51	18,897.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-485,158.930	29 May 24		1.0000		0.00	485,158.93	485,158.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,247.830	30 May 24		1.0000		0.00	4,247.83	4,247.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-633.400	30 May 24		1.0000		0.00	633.40	633.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,869.990	30 May 24		1.0000		0.00	42,869.99	42,869.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-563,907.150	30 May 24		1.0000		0.00	563,907.15	563,907.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-329,353.520	3 Jun 24		1.0000		0.00	329,353.52	329,353.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,055.590	4 Jun 24		1.0000		0.00	37,055.59	37,055.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-702.040	4 Jun 24		1.0000		0.00	702.04	702.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-392,756.880	4 Jun 24		1.0000		0.00	392,756.88	392,756.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,065.430	6 Jun 24		1.0000		0.00	9,065.43	9,065.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,900.210	7 Jun 24		1.0000		0.00	36,900.21	36,900.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,898.920	10 Jun 24		1.0000		0.00	31,898.92	31,898.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-893,539.990	10 Jun 24		1.0000		0.00	893,539.99	893,539.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-511.480	11 Jun 24		1.0000		0.00	511.48	511.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-291,165.030	11 Jun 24		1.0000		0.00	291,165.03	291,165.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,568.970	12 Jun 24		1.0000		0.00	1,568.97	1,568.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-804.560	13 Jun 24		1.0000		0.00	804.56	804.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,286.430	14 Jun 24		1.0000		0.00	2,286.43	2,286.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,877.890	14 Jun 24		1.0000		0.00	1,877.89	1,877.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-24,056.360	17 Jun 24		1.0000		0.00	24,056.36	24,056.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,574.710	17 Jun 24		1.0000		0.00	5,574.71	5,574.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,561.880	17 Jun 24		1.0000		0.00	6,561.88	6,561.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,294.100	18 Jun 24		1.0000		0.00	2,294.10	2,294.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,112.240	18 Jun 24		1.0000		0.00	8,112.24	8,112.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,857.070	18 Jun 24		1.0000		0.00	7,857.07	7,857.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-418,618.530	18 Jun 24		1.0000		0.00	418,618.53	418,618.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,645.130	20 Jun 24		1.0000		0.00	15,645.13	15,645.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-265,698.340	21 Jun 24		1.0000		0.00	265,698.34	265,698.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,480.970	24 Jun 24		1.0000		0.00	1,480.97	1,480.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-215.600	25 Jun 24		1.0000		0.00	215.60	215.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,173.850	27 Jun 24		1.0000		0.00	3,173.85	3,173.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,613.630	27 Jun 24		1.0000		0.00	9,613.63	9,613.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,026.680	27 Jun 24		1.0000		0.00	19,026.68	19,026.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-524,639.900	27 Jun 24		1.0000		0.00	524,639.90	524,639.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-10,875.920	28 Jun 24		1.0000		0.00	10,875.92	10,875.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-81,982.920	28 Jun 24		1.0000		0.00	81,982.92	81,982.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,283.390	1 Jul 24		1.0000		0.00	5,283.39	5,283.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-307,272.320	1 Jul 24		1.0000		0.00	307,272.32	307,272.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,148,073.080	1 Jul 24		1.0000		0.00	3,148,073.08	3,148,073.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,209.950	2 Jul 24		1.0000		0.00	13,209.95	13,209.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,362.080	3 Jul 24		1.0000		0.00	1,362.08	1,362.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-642,171.140	3 Jul 24		1.0000		0.00	642,171.14	642,171.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-540.900	8 Jul 24		1.0000		0.00	540.90	540.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,159.210	9 Jul 24		1.0000		0.00	2,159.21	2,159.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,385.610	9 Jul 24		1.0000		0.00	2,385.61	2,385.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,329.800	10 Jul 24		1.0000		0.00	14,329.80	14,329.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-70,067.530	10 Jul 24		1.0000		0.00	70,067.53	70,067.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,279.330	10 Jul 24		1.0000		0.00	12,279.33	12,279.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-242,695.940	10 Jul 24		1.0000		0.00	242,695.94	242,695.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-1,214.020	11 Jul 24		1.0000		0.00	1,214.02	1,214.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-341,834.880	16 Jul 24		1.0000		0.00	341,834.88	341,834.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-39,850.000	17 Jul 24		1.0000		0.00	39,850.00	39,850.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,912.840	18 Jul 24		1.0000		0.00	7,912.84	7,912.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-47,599.530	19 Jul 24		1.0000		0.00	47,599.53	47,599.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,542.700	19 Jul 24		1.0000		0.00	20,542.70	20,542.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-317,044.180	19 Jul 24		1.0000		0.00	317,044.18	317,044.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,868.150	22 Jul 24		1.0000		0.00	9,868.15	9,868.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,734.100	22 Jul 24		1.0000		0.00	27,734.10	27,734.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-309,774.340	22 Jul 24		1.0000		0.00	309,774.34	309,774.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-157,144.750	23 Jul 24		1.0000		0.00	157,144.75	157,144.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-291.710	24 Jul 24		1.0000		0.00	291.71	291.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,719.670	25 Jul 24		1.0000		0.00	42,719.67	42,719.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-432,458.270	25 Jul 24		1.0000		0.00	432,458.27	432,458.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-38,939.100	25 Jul 24		1.0000		0.00	38,939.10	38,939.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-3,447.830	26 Jul 24		1.0000		0.00	3,447.83	3,447.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-488.520	29 Jul 24		1.0000		0.00	488.52	488.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,953.220	31 Jul 24		1.0000		0.00	9,953.22	9,953.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,230.390	1 Aug 24		1.0000		0.00	21,230.39	21,230.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,561.650	1 Aug 24		1.0000		0.00	1,561.65	1,561.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,689.830	2 Aug 24		1.0000		0.00	1,689.83	1,689.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,463.190	2 Aug 24		1.0000		0.00	4,463.19	4,463.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,181.940	2 Aug 24		1.0000		0.00	16,181.94	16,181.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,456.710	5 Aug 24		1.0000		0.00	19,456.71	19,456.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,888.820	5 Aug 24		1.0000		0.00	35,888.82	35,888.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,238.480	5 Aug 24		1.0000		0.00	11,238.48	11,238.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,859.580	6 Aug 24		1.0000		0.00	7,859.58	7,859.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-93,284.360	6 Aug 24		1.0000		0.00	93,284.36	93,284.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,832.440	7 Aug 24		1.0000		0.00	36,832.44	36,832.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-649,317.990	7 Aug 24		1.0000		0.00	649,317.99	649,317.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-538,473.300	8 Aug 24		1.0000		0.00	538,473.30	538,473.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-180,855.410	9 Aug 24		1.0000		0.00	180,855.41	180,855.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-514.860	12 Aug 24		1.0000		0.00	514.86	514.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,015.420	12 Aug 24		1.0000		0.00	25,015.42	25,015.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,410.060	13 Aug 24		1.0000		0.00	3,410.06	3,410.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37.800	15 Aug 24		1.0000		0.00	37.80	37.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-46,046.060	15 Aug 24		1.0000		0.00	46,046.06	46,046.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-564,606.610	16 Aug 24		1.0000		0.00	564,606.61	564,606.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,633.390	19 Aug 24		1.0000		0.00	5,633.39	5,633.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,609.520	19 Aug 24		1.0000		0.00	2,609.52	2,609.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,045.700	20 Aug 24		1.0000		0.00	4,045.70	4,045.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,721.630	20 Aug 24		1.0000		0.00	1,721.63	1,721.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-290,069.640	21 Aug 24		1.0000		0.00	290,069.64	290,069.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,534.790	22 Aug 24		1.0000		0.00	2,534.79	2,534.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,665.960	23 Aug 24		1.0000		0.00	4,665.96	4,665.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-26,510.000	23 Aug 24		1.0000		0.00	26,510.00	26,510.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-561,948.330	23 Aug 24		1.0000		0.00	561,948.33	561,948.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,924.640	26 Aug 24		1.0000		0.00	2,924.64	2,924.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,159.200	27 Aug 24		1.0000		0.00	4,159.20	4,159.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,388.840	27 Aug 24		1.0000		0.00	9,388.84	9,388.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-34,007.750	27 Aug 24		1.0000		0.00	34,007.75	34,007.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-141,175.490	28 Aug 24		1.0000		0.00	141,175.49	141,175.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-841.680	29 Aug 24		1.0000		0.00	841.68	841.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-46,028.130	29 Aug 24		1.0000		0.00	46,028.13	46,028.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,046.920	30 Aug 24		1.0000		0.00	2,046.92	2,046.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,141.700	30 Aug 24		1.0000		0.00	137,141.70	137,141.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,294,677.480	3 Sep 24		1.0000		0.00	3,294,677.48	3,294,677.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,304.960	4 Sep 24		1.0000		0.00	2,304.96	2,304.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,360.020	4 Sep 24		1.0000		0.00	7,360.02	7,360.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-214,712.330	5 Sep 24		1.0000		0.00	214,712.33	214,712.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-22,867.400	5 Sep 24		1.0000		0.00	22,867.40	22,867.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,290.990	6 Sep 24		1.0000		0.00	3,290.99	3,290.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,956.060	9 Sep 24		1.0000		0.00	25,956.06	25,956.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,250,901.550	9 Sep 24		1.0000		0.00	6,250,901.55	6,250,901.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,563.450	10 Sep 24		1.0000		0.00	52,563.45	52,563.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-991.810	11 Sep 24		1.0000		0.00	991.81	991.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,294.450	12 Sep 24		1.0000		0.00	26,294.45	26,294.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-82,056.230	12 Sep 24		1.0000		0.00	82,056.23	82,056.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,217.170	13 Sep 24		1.0000		0.00	6,217.17	6,217.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-636.960	13 Sep 24		1.0000		0.00	636.96	636.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,325.330	16 Sep 24		1.0000		0.00	2,325.33	2,325.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-47,974.370	16 Sep 24		1.0000		0.00	47,974.37	47,974.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,616.490	17 Sep 24		1.0000		0.00	24,616.49	24,616.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,886.600	18 Sep 24		1.0000		0.00	10,886.60	10,886.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,575.850	18 Sep 24		1.0000		0.00	1,575.85	1,575.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-176,732.460	18 Sep 24		1.0000		0.00	176,732.46	176,732.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,502.650	19 Sep 24		1.0000		0.00	9,502.65	9,502.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-475,336.530	19 Sep 24		1.0000		0.00	475,336.53	475,336.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,508.230	20 Sep 24		1.0000		0.00	18,508.23	18,508.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-752.800	20 Sep 24		1.0000		0.00	752.80	752.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,991.870	23 Sep 24		1.0000		0.00	16,991.87	16,991.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-508,850.940	23 Sep 24		1.0000		0.00	508,850.94	508,850.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,491.400	24 Sep 24		1.0000		0.00	10,491.40	10,491.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,581.900	25 Sep 24		1.0000		0.00	12,581.90	12,581.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-117,714.800	25 Sep 24		1.0000		0.00	117,714.80	117,714.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,712.710	26 Sep 24		1.0000		0.00	5,712.71	5,712.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,136.430	26 Sep 24		1.0000		0.00	11,136.43	11,136.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,103.370	26 Sep 24		1.0000		0.00	3,103.37	3,103.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-406,637.150	26 Sep 24		1.0000		0.00	406,637.15	406,637.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,642.110	27 Sep 24		1.0000		0.00	1,642.11	1,642.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-72,321.230	30 Sep 24		1.0000		0.00	72,321.23	72,321.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-296,770.220	1 Oct 24		1.0000		0.00	296,770.22	296,770.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-427,227.640	1 Oct 24		1.0000		0.00	427,227.64	427,227.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,205,029.770	1 Oct 24		1.0000		0.00	1,205,029.77	1,205,029.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,020.670	2 Oct 24		1.0000		0.00	10,020.67	10,020.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,047.500	2 Oct 24		1.0000		0.00	8,047.50	8,047.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,223.420	2 Oct 24		1.0000		0.00	7,223.42	7,223.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,356.550	3 Oct 24		1.0000		0.00	1,356.55	1,356.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,470.250	4 Oct 24		1.0000		0.00	14,470.25	14,470.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-930,072.750	4 Oct 24		1.0000		0.00	930,072.75	930,072.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,264.280	7 Oct 24		1.0000		0.00	7,264.28	7,264.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-936,556.810	7 Oct 24		1.0000		0.00	936,556.81	936,556.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,245.930	8 Oct 24		1.0000		0.00	5,245.93	5,245.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-388,003.380	8 Oct 24		1.0000		0.00	388,003.38	388,003.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,243.570	9 Oct 24		1.0000		0.00	2,243.57	2,243.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-70,832.000	9 Oct 24		1.0000		0.00	70,832.00	70,832.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,842.140	10 Oct 24		1.0000		0.00	3,842.14	3,842.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-298,406.510	10 Oct 24		1.0000		0.00	298,406.51	298,406.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,241.790	11 Oct 24		1.0000		0.00	2,241.79	2,241.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-496.530	15 Oct 24		1.0000		0.00	496.53	496.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-592,124.770	15 Oct 24		1.0000		0.00	592,124.77	592,124.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,358.720	16 Oct 24		1.0000		0.00	25,358.72	25,358.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,539.360	16 Oct 24		1.0000		0.00	6,539.36	6,539.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44.540	16 Oct 24		1.0000		0.00	44.54	44.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-993.420	17 Oct 24		1.0000		0.00	993.42	993.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,688.570	17 Oct 24		1.0000		0.00	7,688.57	7,688.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,897.350	18 Oct 24		1.0000		0.00	33,897.35	33,897.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,645.740	21 Oct 24		1.0000		0.00	28,645.74	28,645.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,515.790	21 Oct 24		1.0000		0.00	4,515.79	4,515.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-619,804.570	21 Oct 24		1.0000		0.00	619,804.57	619,804.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-3,740.240	22 Oct 24		1.0000		0.00	3,740.24	3,740.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,272.140	22 Oct 24		1.0000		0.00	8,272.14	8,272.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-764.120	23 Oct 24		1.0000		0.00	764.12	764.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,063.850	23 Oct 24		1.0000		0.00	3,063.85	3,063.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,032,164.870	23 Oct 24		1.0000		0.00	1,032,164.87	1,032,164.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,310.720	24 Oct 24		1.0000		0.00	1,310.72	1,310.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-39,844.530	25 Oct 24		1.0000		0.00	39,844.53	39,844.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-39,220.000	25 Oct 24		1.0000		0.00	39,220.00	39,220.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,876.660	28 Oct 24		1.0000		0.00	27,876.66	27,876.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-281,480.910	29 Oct 24		1.0000		0.00	281,480.91	281,480.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-842.960	30 Oct 24		1.0000		0.00	842.96	842.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-269,767.480	30 Oct 24		1.0000		0.00	269,767.48	269,767.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-763.580	31 Oct 24		1.0000		0.00	763.58	763.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,206.280	1 Nov 24		1.0000		0.00	4,206.28	4,206.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,780,469.930	1 Nov 24		1.0000		0.00	2,780,469.93	2,780,469.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-370.200	4 Nov 24		1.0000		0.00	370.20	370.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-865,451.540	4 Nov 24		1.0000		0.00	865,451.54	865,451.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,000,000.000	6 Nov 24		1.0000		0.00	1,000,000.00	1,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,399,228.360	7 Nov 24		1.0000		0.00	2,399,228.36	2,399,228.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,230,302.020	7 Nov 24		1.0000		0.00	1,230,302.02	1,230,302.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,162.760	8 Nov 24		1.0000		0.00	14,162.76	14,162.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-457.480	8 Nov 24		1.0000		0.00	457.48	457.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,706.840	12 Nov 24		1.0000		0.00	26,706.84	26,706.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,102.480	13 Nov 24		1.0000		0.00	7,102.48	7,102.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-34,487.750	13 Nov 24		1.0000		0.00	34,487.75	34,487.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-730,828.390	13 Nov 24		1.0000		0.00	730,828.39	730,828.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,009.110	14 Nov 24		1.0000		0.00	2,009.11	2,009.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-326,475.700	14 Nov 24		1.0000		0.00	326,475.70	326,475.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,065.500	18 Nov 24		1.0000		0.00	2,065.50	2,065.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,306.800	18 Nov 24		1.0000		0.00	45,306.80	45,306.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-37,727.420	18 Nov 24		1.0000		0.00	37,727.42	37,727.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-129,814.070	18 Nov 24		1.0000		0.00	129,814.07	129,814.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,893.010	19 Nov 24		1.0000		0.00	9,893.01	9,893.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,030.350	20 Nov 24		1.0000		0.00	3,030.35	3,030.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,376.160	21 Nov 24		1.0000		0.00	1,376.16	1,376.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,773.950	21 Nov 24		1.0000		0.00	1,773.95	1,773.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-212,695.780	21 Nov 24		1.0000		0.00	212,695.78	212,695.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-229,415.900	22 Nov 24		1.0000		0.00	229,415.90	229,415.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,637.630	25 Nov 24		1.0000		0.00	23,637.63	23,637.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,678.360	26 Nov 24		1.0000		0.00	4,678.36	4,678.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-517,994.590	27 Nov 24		1.0000		0.00	517,994.59	517,994.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-130,000.000	27 Nov 24		1.0000		0.00	130,000.00	130,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,181,989.020	29 Nov 24		1.0000		0.00	6,181,989.02	6,181,989.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,424,034.230	2 Dec 24		1.0000		0.00	2,424,034.23	2,424,034.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,752.930	3 Dec 24		1.0000		0.00	28,752.93	28,752.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-298,085.180	4 Dec 24		1.0000		0.00	298,085.18	298,085.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-173,904.280	5 Dec 24		1.0000		0.00	173,904.28	173,904.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,004.080	5 Dec 24		1.0000		0.00	20,004.08	20,004.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-794.790	6 Dec 24		1.0000		0.00	794.79	794.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,425.380	9 Dec 24		1.0000		0.00	53,425.38	53,425.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,372.320	10 Dec 24		1.0000		0.00	52,372.32	52,372.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,313.380	10 Dec 24		1.0000		0.00	3,313.38	3,313.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,449.230	10 Dec 24		1.0000		0.00	8,449.23	8,449.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-615,198.540	10 Dec 24		1.0000		0.00	615,198.54	615,198.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,911.100	11 Dec 24		1.0000		0.00	8,911.10	8,911.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,000.000	11 Dec 24		1.0000		0.00	6,000.00	6,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-224,151.000	11 Dec 24		1.0000		0.00	224,151.00	224,151.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,430.970	12 Dec 24		1.0000		0.00	13,430.97	13,430.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,772.220	12 Dec 24		1.0000		0.00	31,772.22	31,772.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-696,838.080	12 Dec 24		1.0000		0.00	696,838.08	696,838.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,943.300	13 Dec 24		1.0000		0.00	2,943.30	2,943.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,711.800	13 Dec 24		1.0000		0.00	1,711.80	1,711.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,662.650	13 Dec 24		1.0000		0.00	7,662.65	7,662.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-686,387.970	13 Dec 24		1.0000		0.00	686,387.97	686,387.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,314.680	16 Dec 24		1.0000		0.00	3,314.68	3,314.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-772,281.820	16 Dec 24		1.0000		0.00	772,281.82	772,281.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,918.710	18 Dec 24		1.0000		0.00	2,918.71	2,918.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,619.750	18 Dec 24		1.0000		0.00	8,619.75	8,619.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,922.870	19 Dec 24		1.0000		0.00	58,922.87	58,922.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,386.340	19 Dec 24		1.0000		0.00	15,386.34	15,386.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,856.740	19 Dec 24		1.0000		0.00	58,856.74	58,856.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,083,970.150	19 Dec 24		1.0000		0.00	1,083,970.15	1,083,970.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-21,531.630	20 Dec 24		1.0000		0.00	21,531.63	21,531.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-433.130	20 Dec 24		1.0000		0.00	433.13	433.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,834.440	20 Dec 24		1.0000		0.00	3,834.44	3,834.44	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-800,612.250	20 Dec 24		1.0000		0.00	800,612.25	800,612.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,767.000	23 Dec 24		1.0000		0.00	31,767.00	31,767.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,248.260	23 Dec 24		1.0000		0.00	5,248.26	5,248.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-723.820	24 Dec 24		1.0000		0.00	723.82	723.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-727,119.570	24 Dec 24		1.0000		0.00	727,119.57	727,119.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,878.750	26 Dec 24		1.0000		0.00	2,878.75	2,878.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,401.650	30 Dec 24		1.0000		0.00	3,401.65	3,401.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,470.740	30 Dec 24		1.0000		0.00	12,470.74	12,470.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,047.430	30 Dec 24		1.0000		0.00	18,047.43	18,047.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-468,723.430	30 Dec 24		1.0000		0.00	468,723.43	468,723.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-266.700	31 Dec 24		1.0000		0.00	266.70	266.70	0.00
Total number of dispositions = 463							**92,128,970.00**	**92,128,970.00**	**0.00**
Total NT COLLECTIVE SHORT TERM INVT FD							**188,264,088.54**	**188,264,088.54**	**0.00**
Value of Interest in Registered Investment Companies									
United States - USD									
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	160,355.170	12 Dec 24	15.7400			0.00	2,523,990.43	2,523,990.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	160,873.160	12 Dec 24	15.7400			0.00	2,532,143.60	2,532,143.60	0.00
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	69,575.470	30 Dec 24	14.9900			0.00	1,042,936.29	1,042,936.29	0.00
Total number of acquisitions = 3							**6,099,070.32**	**6,099,070.32**	**0.00**
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-211,267.610	31 Jan 24		14.2000		0.00	3,296,021.09	3,000,000.00	-296,021.09
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-168,690.960	29 Feb 24		14.8200		0.00	2,631,775.70	2,500,000.00	-131,775.70
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-68,073.520	30 Apr 24		14.6900		0.00	1,062,026.30	1,000,000.00	-62,026.30
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-97,847.360	31 May 24		15.3300		0.00	1,526,532.92	1,500,000.00	-26,532.92
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-100,000.000	31 Jul 24		16.0000		0.00	1,560,116.62	1,600,000.00	39,883.38
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-141,451.420	31 Oct 24		16.2600		0.00	2,206,807.11	2,300,000.00	93,192.89
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-65,011.820	26 Nov 24		16.9200		0.00	1,014,260.21	1,100,000.00	85,739.79
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS	-73,382.260	30 Dec 24		14.9900		0.00	1,144,884.47	1,100,000.00	-44,884.47
Total number of dispositions = 8							**14,442,424.42**	**14,100,000.00**	**-342,424.42**
Total MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS							**20,541,494.74**	**20,199,070.32**	**-342,424.42**

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 292,460,132.26

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

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 292,460,132.26

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

Schedule H, Line 4i

PLAN NAME: CONRAIL/IHB EMPLOYEES PENSION TRUST

EIN: 36-7370050

PLAN NUMBER: 001

The Schedule H, line 4i – Schedule of Assets (Held At End of Year).

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
ARS - Argentine peso	4.610	4.61	4.61
EUR - Euro	25,167.880	25,167.88	25,167.88
JPY - Japanese yen	27,868.540	27,868.54	27,868.54
MXN - Mexican peso	0.040	0.04	0.04
USD - United States dollar	1,977,292.550	1,962,755.52	1,962,755.52
Total - all currencies		**2,015,796.59**	**2,015,796.59**
Total Non-Interest Bearing Cash - USD		**2,015,796.59**	**2,015,796.59**
Receivables - Other - USD			
Pending trade sales: United States dollar	0.000	1,200,000.00	1,200,000.00
Total - all currencies		**1,200,000.00**	**1,200,000.00**
Total Receivables - Other - USD		**1,200,000.00**	**1,200,000.00**
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG SEDOL : BD0CMD3	1,920,000.000	2,597,497.96	1,868,700.00
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG SEDOL : BZ56WF6	4,000,000.000	4,582,516.00	3,985,156.24
Total United States - USD		**7,180,013.96**	**5,853,856.24**
Total U.S. Government Securities		**7,180,013.96**	**5,853,856.24**
Corporate Debt Instruments - Other			
United States - USD			
SINCLAIR TELEVISION GROUP INC. TERM LOANDUE 09-30-2026 BEO SEDOL : BTWV7M4	0.000	0.00	0.00
Total United States - USD		**0.00**	**0.00**
Total Corporate Debt Instruments - Other		**0.00**	**0.00**
Corporate Stock - Common			

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Canada - USD			
BLACKBERRY LTD COM CUSIP : 09228F103	5,600.000	68,075.47	21,168.00
DESCARTES SYS GROUP INC COM CUSIP : 249906108	500.000	31,901.84	56,800.00
MAGNA INTERNATIONAL INC COMMON STOCK CUSIP : 559222401	5,620.000	266,002.99	234,859.80
Total Canada - USD		**365,980.30**	**312,827.80**
China - USD			
ADR ALIBABA GRP HLDG LTD SPON ADS E ACH REP 8 ORD SHS ADS CUSIP : 01609W102	2,500.000	277,875.82	211,975.00
ADR BAIDU INC SPON ADS EACH REP 8 ORD SHS CUSIP : 056752108	1,475.000	166,914.03	124,357.25
ADR BEONE MEDICINES LTD CUSIP : 07725L102	375.000	84,717.12	69,266.25
ADR XPENG INC ADS CUSIP : 98422D105	4,280.000	63,860.55	50,589.60
Total China - USD		**593,367.52**	**456,188.10**
France - USD			
SANOFI SPONSORED ADR CUSIP : 80105N105	1,030.000	47,915.28	49,676.90
Total France - USD		**47,915.28**	**49,676.90**
Germany - USD			
ADR BIONTECH SE ADS CUSIP : 09075V102	985.000	103,171.81	112,240.75
Total Germany - USD		**103,171.81**	**112,240.75**
Italy - USD			
CNH INDUSTRIAL NV COM STK CUSIP : N20944109	8,990.000	89,780.12	101,856.70
Total Italy - USD		**89,780.12**	**101,856.70**
Japan - USD			
ADR SONY GROUP CORPORATION SPON ADS EACH REPR 1 ORD SHS CUSIP : 835699307	9,000.000	80,019.62	190,440.00
Total Japan - USD		**80,019.62**	**190,440.00**
Sweden - USD			
ERICSSON CUSIP : 294821608	48,500.000	338,735.89	390,910.00
Total Sweden - USD		**338,735.89**	**390,910.00**

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
Switzerland - USD			
ADR NOVARTIS AG CUSIP : 66987V109	875.000	54,451.91	85,146.25
Total Switzerland - USD		**54,451.91**	**85,146.25**
United Kingdom - USD			
ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM CUSIP : 046353108	6,760.000	302,593.87	442,915.20
ADR GSK PLC CUSIP : 37733W204	6,640.000	267,048.54	224,564.80
ADR IMMUNOCORE HLDGS PLC ADS CUSIP : 45258D105	110.000	5,609.41	3,245.00
ADR UNILEVER PLC SPONSORED ADR NEW CUSIP : 904767704	2,540.000	132,075.36	144,018.00
ADR WPP PLC ADR DR EACH REPR 5 SHS CUSIP : 92937A102	2,220.000	106,396.78	114,108.00
ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH CUSIP : 780259305	3,732.000	220,843.54	233,809.80
Total United Kingdom - USD		**1,034,567.50**	**1,162,660.80**
United States - USD			
#REORG/FIBROGEN INC REVERSE STOCK SPLIT FIBROGEN INC 2C1SAU5 06-17-2025 CUSIP : 31572Q808	1,500.000	15,741.97	794.25
ABBOTT LAB COM CUSIP : 002824100	170.000	9,084.11	19,228.70
ADOBE INC COM CUSIP : 00724F101	550.000	66,146.08	244,574.00
AECOM CUSIP : 00766T100	2,812.000	145,879.79	300,377.84
AGILENT TECHNOLOGIES INC COM CUSIP : 00846U101	585.000	37,114.70	78,588.90
ALBEMARLE CORP COM CUSIP : 012653101	540.000	48,423.21	46,483.20
ALKERMES PLC SHS CUSIP : G01767105	475.000	19,791.13	13,661.00
ALPHABET INC CAP STK USD0.001 CL C CUSIP : 02079K107	1,520.000	66,526.15	289,468.80
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP : 02079K305	3,440.000	226,300.96	651,192.00
AMDOCS ORD GBP0.01 CUSIP : G02602103	1,120.000	92,168.39	95,356.80
AMENTUM HLDGS INC COM USD0.01 WI CUSIP : 023939101	1,175.000	17,548.53	24,710.25
AMERICAN AIRLINES INC COM USD1 CUSIP : 02376R102	8,140.000	163,138.70	141,880.20
AMERICAN INTERNATIONAL GROUP INC COM CUSIP : 026874784	3,120.000	140,983.49	227,136.00
AMGEN INC COM CUSIP : 031162100	1,325.000	145,153.37	345,348.00
ANALOG DEVICES INC COM CUSIP : 032654105	465.000	52,968.22	98,793.90
APA CORP COM CUSIP : 03743Q108	15,080.000	472,387.15	348,197.20
APTIV PLC NEW ORD USD0.01 CUSIP : G3265R107	1,800.000	102,208.98	108,864.00

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
ARLO TECHNOLOGIES INC COM CUSIP : 04206A101	5,190.000	67,504.56	58,076.10
BAKER HUGHES CO CUSIP : 05722G100	3,710.000	124,943.29	152,184.20
BANK NEW YORK MELLON CORP COM STK CUSIP : 064058100	2,040.000	92,261.29	156,733.20
BANK OF AMERICA CORP CUSIP : 060505104	2,560.000	73,274.66	112,512.00
BATH & BODY WORKS INC COM USD0.5 WI CUSIP : 070830104	1,225.000	43,948.47	47,493.25
BIOGEN INC COMMON STOCK CUSIP : 09062X103	1,700.000	267,660.07	259,964.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP : 09061G101	2,935.000	173,172.39	192,917.55
BOSTON SCIENTIFIC CORP COM CUSIP : 101137107	2,980.000	110,099.78	266,173.60
BRISTOL MYERS SQUIBB CO COM CUSIP : 110122108	2,080.000	107,668.60	117,644.80
BROADCOM INC COM CUSIP : 11135F101	40.000	3,888.00	9,273.60
CAPITAL ONE FINL CORP COM CUSIP : 14040H105	310.000	31,783.95	55,279.20
CAPRI HOLDINGS LTD COM NPV CUSIP : G1890L107	520.000	20,739.07	10,951.20
CARMAX INC COM CUSIP : 143130102	1,575.000	64,040.81	128,772.00
CARNIVAL CORP COM PAIRED CUSIP : 143658300	1,963.000	65,581.36	48,917.96
CATERPILLAR INC COM CUSIP : 149123101	265.000	51,383.36	96,131.40
CISCO SYSTEMS INC CUSIP : 17275R102	970.000	46,769.23	57,424.00
CITIGROUP INC COM NEW COM NEW CUSIP : 172967424	6,519.000	326,033.79	458,872.41
CITIZENS FINL GROUP INC COM CUSIP : 174610105	3,600.000	106,336.98	157,536.00
CME GROUP INC COM STK CUSIP : 12572Q105	420.000	100,736.83	97,536.60
COMCAST CORP NEW-CL A CUSIP : 20030N101	7,070.000	277,260.17	265,337.10
CONAGRA BRANDS INC COM USD5 CUSIP : 205887102	4,460.000	135,483.24	123,765.00
CONOCOPHILLIPS COM CUSIP : 20825C104	2,355.000	263,599.17	233,545.35
COREBRIDGE FINL INC COM CUSIP : 21871X109	3,590.000	77,053.63	107,448.70
CORNING INC COM CUSIP : 219350105	1,940.000	44,532.84	92,188.80
CORTEVA INC COM USD0.01 WI CUSIP : 22052L104	75.000	3,058.08	4,272.00
CUMMINS INC CUSIP : 231021106	640.000	100,766.31	223,104.00
CURTISS WRIGHT CORP COM CUSIP : 231561101	100.000	25,314.30	35,487.00
CVS HEALTH CORP COM CUSIP : 126650100	6,020.000	404,361.16	270,237.80
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK CUSIP : 24703L202	60.000	2,359.50	6,914.40
DELTA AIR LINES INC DEL COM NEW COM NEW CUSIP : 247361702	3,675.000	103,711.83	222,337.50

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
DOCUSIGN INC COM CUSIP : 256163106	100.000	5,169.29	8,994.00
DOLLAR TREE INC COM STK CUSIP : 256746108	350.000	36,138.53	26,229.00
DOMINION ENERGY INC COM STK NPV CUSIP : 25746U109	4,350.000	231,901.51	234,291.00
DOW INC COM USD0.01 WI CUSIP : 260557103	180.000	10,299.08	7,223.40
DUPONT DE NEMOURS INC COMMON STOCK CUSIP : 26614N102	430.000	31,303.98	32,787.50
ELANCO ANIMAL HEALTH INC COM CUSIP : 28414H103	7,791.000	106,400.30	94,349.01
ELEVANCE HEALTH INC CUSIP : 036752103	790.000	312,350.21	291,431.00
ELI LILLY & CO COM NPV CUSIP : 532457108	1,192.000	339,137.11	920,224.00
ENTEGRIS INC COM CUSIP : 29362U104	1,040.000	56,086.18	103,022.40
EURONET WORLDWIDE INC COM CUSIP : 298736109	1,310.000	151,115.35	134,720.40
EXPAND ENERGY CORP CUSIP : 165167735	141.000	11,485.86	14,036.55
F5 INC COM STK NPV CUSIP : 315616102	1,860.000	332,291.46	467,734.20
FEDEX CORP COM CUSIP : 31428X106	2,180.000	408,122.02	613,299.40
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP : 31620M106	2,750.000	161,150.84	222,117.50
FLEX LTD COM USD0.01 CUSIP : Y2573F102	8,195.000	91,769.86	314,606.05
GE HEALTHCARE TECHNOLOGIES INC COM CUSIP : 36266G107	2,244.000	147,398.64	175,435.92
GEN MTRS CO COM CUSIP : 37045V100	5,200.000	194,883.93	277,004.00
GENERAL DYNAMICS CORP COM CUSIP : 369550108	180.000	40,654.68	47,428.20
GENERAL MILLS INC COM CUSIP : 370334104	800.000	56,177.91	51,016.00
GRAIL INC COM CUSIP : 384747101	58.000	977.47	1,035.30
HALLIBURTON CO COM CUSIP : 406216101	1,950.000	46,152.66	53,020.50
HCA HEALTHCARE INC COM CUSIP : 40412C101	330.000	73,439.07	99,049.50
HESS CORP COM STK CUSIP : 42809H107	890.000	90,198.27	118,378.90
HEWLETT PACKARD ENTERPRISE CO COM CUSIP : 42824C109	5,005.000	64,461.02	106,856.75
HP INC COM CUSIP : 40434L105	4,340.000	79,353.01	141,614.20
HUMANA INC COM CUSIP : 444859102	490.000	148,643.41	124,317.90
HUNTINGTON INGALLS INDS INC COM CUSIP : 446413106	360.000	72,288.51	68,029.20
IDEX CORP COM CUSIP : 45167R104	105.000	11,753.41	21,975.45
ILLUMINA INC COM CUSIP : 452327109	350.000	38,110.04	46,770.50
INDIE SEMICONDUCTOR INC COM CL A CUSIP : 45569U101	3,700.000	23,917.45	14,985.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
INTEL CORP COM CUSIP : 458140100	13,165.000	440,051.05	263,958.25
INTUIT COM CUSIP : 461202103	175.000	26,172.90	109,987.50
JABIL INC COM USD0.001 CUSIP : 466313103	900.000	39,561.89	129,510.00
JACOBS SOLUTIONS INC COM CUSIP : 46982L108	1,175.000	79,404.69	157,003.50
JPMORGAN CHASE & CO COM CUSIP : 46625H100	950.000	101,142.79	227,724.50
KEYSIGHT TECHNOLOGIES INC COM CUSIP : 49338L103	100.000	6,449.84	16,063.00
KIRBY CORP COM CUSIP : 497266106	50.000	5,295.51	5,290.00
KLA CORPORATION COM USD0.001 CUSIP : 482480100	225.000	56,401.51	141,777.00
KRAFT HEINZ CO COM CUSIP : 500754106	8,440.000	293,124.81	259,192.40
LIVANOVA PLC ORD GBP1.00 (DI) CUSIP : G5509L101	685.000	37,163.04	31,722.35
LIVE NATION ENTERTAINMENT INC CUSIP : 538034109	80.000	5,250.97	10,360.00
LYFT INC CL A CL A CUSIP : 55087P104	1,130.000	20,290.73	14,577.00
MARKETAXESS HLDGS INC COM STK CUSIP : 57060D108	25.000	5,134.20	5,651.00
MARVELL TECHNOLOGY INC COM CUSIP : 573874104	200.000	12,700.52	22,090.00
MATTEL INC COM STOCK 1.00 PAR CUSIP : 577081102	5,285.000	99,133.14	93,703.05
MEDTRONIC PLC COMMON STOCK STOCK CUSIP : G5960L103	3,260.000	262,500.44	260,408.80
MICRON TECH INC COM CUSIP : 595112103	2,900.000	153,584.26	244,064.00
MICROSOFT CORP COM CUSIP : 594918104	1,005.000	131,907.94	423,607.50
MORGAN STANLEY COM STK USD0.01 CUSIP : 617446448	880.000	70,370.53	110,633.60
MURPHY OIL CORP COM CUSIP : 626717102	1,330.000	50,100.00	40,245.80
NETAPP INC COM STK CUSIP : 64110D104	700.000	40,686.99	81,256.00
NETFLIX INC COM STK CUSIP : 64110L106	80.000	14,190.34	71,305.60
NEUROCRINE BIOSCIENCES INC COM CUSIP : 64125C109	50.000	5,314.64	6,825.00
NEW FORTRESS INC CL A SHS REPSTG LTD LIABILITY CUSIP : 644393100	4,300.000	95,396.26	65,016.00
NEWELL BRANDS INC COM CUSIP : 651229106	5,280.000	57,430.27	52,588.80
NEXTRACKER INC CL A COM USD0.0001 CL A CUSIP : 65290E101	2,255.000	62,357.21	82,375.15
NORTHERN TR CORP COM CUSIP : 665859104	1,090.000	90,425.38	111,725.00
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 CUSIP : G66721104	100.000	1,927.00	2,573.00
NOV INC COM CUSIP : 62955J103	14,760.000	282,631.25	215,496.00
NUTANIX INC CL A CL A CUSIP : 67059N108	900.000	38,087.64	55,062.00

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
NVIDIA CORP COM CUSIP : 67066G104	1,600.000	8,493.08	214,864.00
OKTA INC CL A CL A CUSIP : 679295105	500.000	33,218.64	39,400.00
OLIN CORP COM CUSIP : 680665205	4,980.000	241,939.38	168,324.00
ORACLE CORP COM CUSIP : 68389X105	1,150.000	71,098.65	191,636.00
OVINTIV INC COM USD0.01 CUSIP : 69047Q102	3,440.000	160,156.76	139,320.00
PACCAR INC COM CUSIP : 693718108	880.000	57,483.88	91,537.60
PALO ALTO NETWORKS INC COM USD0.0001 CUSIP : 697435105	110.000	7,066.67	20,015.60
PARAMOUNT GLOBAL OM USD0.001 CL B CUSIP : 92556H206	4,960.000	73,675.62	51,881.60
PAYPAL HLDGS INC COM CUSIP : 70450Y103	700.000	40,337.06	59,745.00
PERFORMANCE FOOD GROUP CO COM CUSIP : 71377A103	380.000	25,926.73	32,129.00
PPL CORP COM ISIN US69351T1060 CUSIP : 69351T106	6,030.000	174,748.88	195,733.80
QUALCOMM INC COM CUSIP : 747525103	470.000	41,100.31	72,201.40
RAYMOND JAMES FNCL INC COM STK CUSIP : 754730109	1,254.000	110,881.88	194,783.82
REVVITY INC CUSIP : 714046109	185.000	10,473.51	20,647.85
ROCKWELL AUTOMATION CUSIP : 773903109	40.000	5,217.15	11,431.60
ROSS STORES INC COM CUSIP : 778296103	1,200.000	75,983.65	181,524.00
ROYAL CARIBBEAN GROUP COM STK CUSIP : V7780T103	400.000	28,900.25	92,276.00
S.W. AIRL CO COM CUSIP : 844741108	5,665.000	104,518.53	190,457.30
SCHWAB CHARLES CORP COM NEW CUSIP : 808513105	396.000	27,368.63	29,307.96
SEAGATE TECHNOLOGY HOLDINGS PLC CUSIP : G7997R103	350.000	32,341.16	30,208.50
SOFTBRANDS INC CONTRA CUSIP : 83402A990	7,402.000	0.00	0.00
STANLEY BLACK & DECKER INC COM CUSIP : 854502101	1,460.000	138,179.96	117,223.40
STATE STR CORP COM CUSIP : 857477103	2,350.000	175,645.77	230,652.50
SYSCO CORP COM CUSIP : 871829107	660.000	48,526.84	50,463.60
TAPESTRY INC COM USD0.01 CUSIP : 876030107	135.000	5,486.74	8,819.55
TE CONNECTIVITY PLC COM USD0.01 CUSIP : G87052109	840.000	126,831.60	120,094.80
TERADYNE INC COM CUSIP : 880770102	270.000	7,902.17	33,998.40
TESLA INC COM USD0.001 CUSIP : 88160R101	350.000	38,418.34	141,344.00
TEXAS INSTRUMENTS INC COM CUSIP : 882508104	1,410.000	106,199.69	264,389.10
TEXTRON INC COM CUSIP : 883203101	315.000	17,690.37	24,094.35

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Common			
United States - USD			
THE CIGNA GROUP CUSIP : 125523100	380.000	111,985.12	104,933.20
THE HARTFORD INSURANCE GROUP INC COM USD0.01 CUSIP : 416515104	1,850.000	112,072.17	202,390.00
THERMO FISHER SCIENTIFIC INC COM USD1 CUSIP : 883556102	155.000	53,594.89	80,635.65
TJX COS INC COM NEW CUSIP : 872540109	500.000	25,931.99	60,405.00
TRADEWEB MKTS INC CL A CL A CUSIP : 892672106	300.000	20,299.29	39,276.00
TRANSOCEAN LTD CUSIP : H8817H100	11,190.000	157,647.99	41,962.50
TRIMBLE INC COM TRIMBLE INC CUSIP : 896239100	1,080.000	30,238.78	76,312.80
TRUIST FINL CORP COM CUSIP : 89832Q109	1,800.000	69,007.96	78,084.00
UBER TECHNOLOGIES INC COM USD0.00001 CUSIP : 90353T100	400.000	15,906.28	24,128.00
UNITED AIRLINES HOLDINGS INC COM USD0.01 CUSIP : 910047109	1,705.000	55,746.66	165,555.50
UNITED PARCEL SVC INC CL B CUSIP : 911312106	400.000	36,412.85	50,440.00
UNIVERSAL DISPLAY CORP COM CUSIP : 91347P105	200.000	12,129.77	29,240.00
US BANCORP CUSIP : 902973304	4,240.000	156,291.85	202,799.20
VALERO ENERGY CORP COM STK NEW CUSIP : 91913Y100	90.000	15,045.19	11,033.10
VISA INC COM CL A STK CUSIP : 92826C839	415.000	34,332.43	131,156.60
VSE CORP COM CUSIP : 918284100	30.000	2,482.11	2,853.00
WALT DISNEY CO CUSIP : 254687106	700.000	69,883.93	77,945.00
WARNER BROS DISCOVERY INC CUSIP : 934423104	8,730.000	182,096.91	92,276.10
WELLS FARGO & CO NEW COM STK CUSIP : 949746101	6,831.000	311,788.96	479,809.44
WESTN DIGITAL CORP COM CUSIP : 958102105	95.000	4,355.13	5,664.85
WHIRLPOOL CORP COM CUSIP : 963320106	915.000	113,759.92	104,749.20
WOLFSPEED INC COM USD0.00125 CUSIP : 977852102	1,853.000	44,630.94	12,340.98
XOMETRY INC CL A COM CL A COM CUSIP : 98423F109	1,255.000	39,796.99	53,538.30
ZIMMER BIOMET HLDGS INC COM CUSIP : 98956P102	2,110.000	218,785.96	222,879.30
Total United States - USD		**14,984,246.42**	**20,616,372.74**
Total Corporate Stock - Common		**17,692,236.37**	**23,478,320.04**
Value of Interest in Common/Collective Trusts			
Global Region - USD			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF T ROWE PRICE LARGE CAP GROWTH TRUST E CUSIP : 991178187	413,848.040	7,091,708.87	9,650,936.29
Total Global Region - USD		**7,091,708.87**	**9,650,936.29**
International Region - USD			
CF ACADIAN INTERNATIONAL SMALL CAP FUND CUSIP : 990695371	295.160	2,811,315.35	2,938,188.14
Total International Region - USD		**2,811,315.35**	**2,938,188.14**
United States - USD			
CF BLACKROCK RUSSELL 2000 ALPHA TILTS FD CUSIP : 7SS999C44	9,249.560	3,852,684.78	4,168,699.38
CF GOLDMAN SACHS C/LONG CR FXD IN FD I CUSIP : 56999TYB1	2,193,088.419	38,769,061.52	32,084,883.57
CF GOLDMAN SACHS COLLECTIVE TRUST CUSIP : 56999TYR6	4,726,428.849	51,621,701.57	52,368,831.65
CF WELLS CAPITAL EMERGING MARKETS EQUITY CUSIP : 993326560	425,328.840	8,382,774.70	7,089,381.11
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	20,065,648.140	20,065,648.14	20,065,648.14
Total United States - USD		**122,691,870.71**	**115,777,443.85**
Total Value of Interest in Common/Collective Trusts		**132,594,894.93**	**128,366,568.28**
Value of Interest in Registered Investment Companies			
Global Region - USD			
MFO GOLDMAN SACHS MM NON-CORE-IS 2469 SEDOL : BVV2CH2	3,523,822.550	30,471,783.89	26,322,954.45
Total Global Region - USD		**30,471,783.89**	**26,322,954.45**
International Region - USD			
MFO MFS INSTL INTL EQTY FD SEDOL : B1J1JX6	453,296.760	13,049,621.06	15,330,496.42
Total International Region - USD		**13,049,621.06**	**15,330,496.42**
Japan - USD			
MFC ISHARES INC MSCI JAPAN SEDOL : BDR7G84	2,568.000	182,948.68	172,312.80
Total Japan - USD		**182,948.68**	**172,312.80**
United States - USD			
MFC SELECT SECTOR SPDR TR TECHNOLOGY SEDOL : 2369709	1,413.000	316,653.33	328,550.76
MFO GOLDMAN SACHS MM RL AST-INST 4614 SEDOL : BYMWKC3	1,204,160.560	13,208,877.50	11,571,982.98

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Value of Interest in Registered Investment Companies			
United States - USD			
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETAFD INSTL SHS SEDOL : BVV2CG1	4,199,886.400	65,525,165.21	62,830,300.54
Total United States - USD		**79,050,696.04**	**74,730,834.28**
Total Value of Interest in Registered Investment Companies		**122,755,049.67**	**116,556,597.95**
Other			
Japan - JPY			
FUT MAR 25 OSE TOPIX CUSIP : 999599GH0	-1.000	-182,445.92	-177,303.39
FUT MAR 25 OSE TOPIX CUSIP : 999599GH0	1.000	182,445.92	177,303.39
Total Japan - JPY		**0.00**	**0.00**
United States - USD			
AMERICAN HOMES 4 RENT COMMON STOCK CUSIP : 02665T306	260.000	8,798.38	9,729.20
CCP RECEIVABLE FROM BANK OF AMERICA SEDOL : 9D5E99U	-376.990	-376.99	-376.99
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW SEDOL : B84J4J5	50,000.000	0.00	5.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP : 524ESC7M6	320,000.000	0.00	3.20
ESC LEHMAN BROTH HLD INC D05/17/07 5.857 MN56 CUSIP : 524ESCXA3	290,000.000	0.00	0.03
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0	245.000	27,056,633.06	26,643,750.00
FUT MAR 25 10 YR T-NOTES CUSIP : 999599GH0	-245.000	-27,056,633.06	-26,643,750.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0	-27.000	-2,892,351.35	-2,870,226.56
FUT MAR 25 CBT 5Y T-NOTE CUSIP : 999599GH0	27.000	2,892,351.35	2,870,226.56
FUT MAR 25 CBT DJ REALEST CUSIP : 999599GH0	-7.000	-263,236.64	-251,090.00
FUT MAR 25 CBT DJ REALEST CUSIP : 999599GH0	7.000	263,236.64	251,090.00
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0	272.000	33,686,108.15	32,342,500.00
FUT MAR 25 CBT UL T-BONDS CUSIP : 999599GH0	-272.000	-33,686,108.15	-32,342,500.00
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0	-181.000	-20,480,027.68	-20,147,562.50
FUT MAR 25 CBT ULT TNOTE CUSIP : 999599GH0	181.000	20,480,027.68	20,147,562.50
FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0	-5.000	-1,532,410.60	-1,483,937.50
FUT MAR 25 EMINI S&P 500 CUSIP : 999599GH0	5.000	1,532,410.60	1,483,937.50
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0	142.000	16,648,908.86	16,165,812.50
FUT MAR 25 U.S. T-BONDS CUSIP : 999599GH0	-142.000	-16,648,908.86	-16,165,812.50

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0	41.000	8,433,730.87	8,429,984.38
FUT MAR 25 US 2YR T-NOTE CUSIP : 999599GH0	-41.000	-8,433,730.87	-8,429,984.38
ICE_CDX MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6567U	3,050,000.000	22,650.11	54,700.84
ICE_CDX MSNYUS33 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6567L	-3,050,000.000	0.00	0.00
Total United States - USD		**31,071.50**	**64,061.28**
Total Other		**31,071.50**	**64,061.28**
Other Liabilities			
Other Payables: United States dollar	0.000	-1,200,000.00	-1,200,000.00
Total - all currencies		**-1,200,000.00**	**-1,200,000.00**
Total Other Liabilities		**-1,200,000.00**	**-1,200,000.00**
Total		**282,269,063.02**	**276,335,200.38**

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