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.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

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. . . . . ▶ [X]

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
OWENS CORNING MERGED RETIREMENT PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/31/1943

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)
OWENS CORNING

ONE OWENS CORNING PARKWAY
TOLEDO, OH 43659-1000

2b Employer Identification Number (EIN) 43-2109021

2c Plan Sponsor's telephone number 419-248-8000

2d Business code (see instructions) 327210

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	SHAUN AHN
	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

c Plan Name

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	6418
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)**	2475
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	2251
b	Retired or separated participants receiving benefits	**6b**	695
c	Other retired or separated participants entitled to future benefits	**6c**	3048
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	5994
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	198
f	Total. Add lines **6d** and **6e**.	**6f**	6192
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**	0
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:

1A 1B 1C

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)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] 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)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **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 _____
- **(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 SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2024

2 Assets:

a Market value	**2a**	340201755
b Actuarial value	**2b**	374221930

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	655	112259268	112259268
b For terminated vested participants	3288	103155397	103155397
c For active participants	2475	146528001	147159982
d Total	6418	361942666	362574647

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.13 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	2194108
b Expected plan-related expenses	**6b**	4420000
c Target normal cost	**6c**	6614108

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary

09/23/2025
Date

MICHAEL GIBBONS
Type or print name of actuary

23-06845
Most recent enrollment number

AON CONSULTING, INC.
Firm name

847-295-5000
Telephone number (including area code)

MSC 17755, AON, P.O. BOX 551343
ATLANTA, GA 30355
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)		98105979
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		16904058
9	Amount remaining (line 7 minus line 8)		81201921
10	Interest on line 9 using prior year's actual return of 5.22 %		4238740
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.06 %		
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		3000000
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	82440661

Part III Funding Percentages

14	Funding target attainment percentage	14	80.47 %
15	Adjusted funding target attainment percentage	15	101.95 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	85.88 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)		18(c)

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	
	b Contributions made to avoid restrictions adjusted to valuation date	19b	
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment: %	2nd segment: %	3rd segment: %	[X] N/A, full yield curve used

b Applicable month (enter code) **21b**

22 Weighted average retirement age	**22**	63

23 Mortality table(s) (see instructions) [ ] Prescribed - combined [X] Prescribed - separate [ ] Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment ..... [X] Yes [ ] No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment ..... [ ] Yes [X] No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ..... [X] Yes [ ] No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ... [X] Yes [ ] No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	6614108
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	70793378	6898922
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	13513030

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement		16904058	16904058

36 Additional cash requirement (line 34 minus line 35)	**36**	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. [ ] 2019 [ ] 2020 [X] 2021

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) ▶
OWENS CORNING MERGED RETIREMENT PLAN	001
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
OWENS CORNING	43-2109021

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

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

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

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

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

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

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

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

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

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

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

(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)

FIDELITY INSTITUTIONAL ASSET MGT.

04-3532603

(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 50	NONE	619822	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AON CONSULTING

22-2232264

(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?
11 50	NONE	410087	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SUN LIFE INVESTMENT MGT. US, INC.

68-0635051

(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 50	NONE	191172	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)

WILSHIRE ASSOCIATES INCORPORATED

95-2755361

(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?
17 50	NONE	173333	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	TRUSTEE	138506	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

OC SALES, LLC

43-2109021

(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?
14 50	AFFILIATE OF PLAN SPONSOR	115403	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)

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(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 24 28 50 51	NONE	43705	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

RYAN LABS ASSET MANAGEMENT

47-3503928

(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?
27 50 51	NONE	35551	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE CULPEPPER GROUP, LLC

P.O. BOX 1120
SOUTHPORT, CT 06890-2120

(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?
17 50	NONE	28500	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)

GJC CPA'S & ADVISORS

87-4342306

(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 50	AUDITOR	25150	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(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?
27 50 51	NONE	12178	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

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:	BLACKROCK MSCI ACWI EX-U.S. FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	94-3112180-000	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	22224975		

a Name of MTIA, CCT, PSA, or 103-12 IE:	RUSSELL 3000 INDEX FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	94-3302956-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	33332962		

a Name of MTIA, CCT, PSA, or 103-12 IE:	U.S. DEBT INDEX FUND E		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	94-3149397-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	8346738		

a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK MONEY MARKET FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	94-3112180-000	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	224		

a Name of MTIA, CCT, PSA, or 103-12 IE:	COLLECTIVE SHORT TERM INV. FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST CO.		
c EIN-PN	45-6138589-084	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	1909951		

a Name of MTIA, CCT, PSA, or 103-12 IE:	WEATHERLOW OFFSHORE FUND II LTD.		
b Name of sponsor of entity listed in (a):	EVANSTON CAPITAL MANAGEMENT, LLC		
c EIN-PN	98-0464288-000	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	11444832		

a Name of MTIA, CCT, PSA, or 103-12 IE:	SLC MANAGEMENT U.S. INV. GRADE		
b Name of sponsor of entity listed in (a):	SUN LIFE CAPITAL MANAGEMENT U.S. LLC		
c EIN-PN	68-0635051-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	36559655		

a Name of MTIA, CCT, PSA, or 103-12 IE: REAL ASSETS MULTI-STRATEGY FUND A

b Name of sponsor of entity listed in (a): COHEN & STEERS CAPITAL MANAGEMENT, INC.

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)
13-3353336-000	C	50783865

a Name of MTIA, CCT, PSA, or 103-12 IE: LIGHTHOUSE GLOBAL LONG/SHORT FUND L

b Name of sponsor of entity listed in (a): LIGHTHOUSE INVESTMENT PARTNERS, 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)
20-3528185-000	C	0

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

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

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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

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	269383	224907
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1462908	2355003
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	26914219	57021741
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	4223999	1827619
(B) All other	1c(3)(B)	67499757	83063656
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	226974715	164603202
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	12178403	25463404
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	1184768	2113986

		(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	340708152	336673518
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	438649	319281
i Acquisition indebtedness	1i		
j Other liabilities	1j	67748	142904
k Total liabilities (add all amounts in lines 1g through1j)	1k	506397	462185
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	340201755	336211333

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	364	
(B) U.S. Government securities	2b(1)(B)	1612643	
(C) Corporate debt instruments	2b(1)(C)	3965528	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1755481	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		7334016
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	-12850	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1181238	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		1168388
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	148316367	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	149535896	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-1219529
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-9174537	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-9174537

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		14543184
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		103764
c Other income	2c		9357093
d Total income. Add all **income** amounts in column (b) and enter total	2d		22112379
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	22584761	
(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)		22584761
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)	25150	
(5) Investment advisory and investment management fees	2i(5)	988460	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)	410087	
(8) Legal fees	2i(8)	3519	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	2090824	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		3518040
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		26102801
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-3990422
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

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) [X] 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) [X] 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: GJC CPA'S & ADVISORS **(2)** EIN: 87-4342306

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**		X	
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**	X		15000000
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**		X	
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**		X	
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**		X	
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**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
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 [X] 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.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 546548.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 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
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions ..... | **1** |

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 25-1442864

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year ..... | **3** | 164

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) ..... | **6a** |

b Enter the amount contributed by the employer to the plan for this plan year ..... | **6b** |

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) ..... | **6c** |

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:
Public Equity: 20.4 % Private Equity: 0.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 55.0 %
High-Yield Debt: 3.6 % Real Assets: 3.2 % Cash or Cash Equivalents: 0.0 % Other: 17.8 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
☐ 0-5 years ☐ 5-10 years ☒ 10-15 years ☐ 15 years or more

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation._____

Part VII IRS Compliance Questions

21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☒ No

21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/_____ (MM/DD/YYYY) and the Opinion Letter serial number_____.

OWENS CORNING MERGED RETIREMENT PLAN

FINANCIAL STATEMENTS
(With Supplementary Information)

December 31, 2024 and 2023



OWENS CORNING MERGED RETIREMENT PLAN

CONTENTS

INDEPENDENT AUDITOR'S REPORT	1
FINANCIAL STATEMENTS:	
Statements of Net Assets Available for Benefits	5
Statements of Changes in Net Assets Available for Benefits	6
NOTES TO FINANCIAL STATEMENTS	7
SUPPLEMENTARY INFORMATION:	
Schedule of Assets (Held at End of Year)	22
Schedule of Assets (Held at End of Year by The Northern Trust Company)	Appendix A
Schedule of Assets (Acquired and Disposed of Within Year)	Appendix B
Schedule of Reportable Transactions	Appendix C

GJC

CPAs | ADVISORS

INDEPENDENT AUDITOR'S REPORT

October 14, 2025

To the Investment Review Committee
Owens Corning

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the financial statements of the Owens Corning Merged Retirement Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) ("ERISA Section 103(a)(3)(C) audit"). The financial statements comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, as well as the related notes to the financial statements.

The Plan's management, having determined it is permissible in the circumstances, has elected to have the audits of the Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C), pursuant to 29 CFR 2520.103-8 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the Plan ("investment information") by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA ("qualified institution").

The Plan's management has obtained certifications from a qualified institution as of, and for the years ended, December 31, 2024 and 2023, stating that the certified investment information, as described in Note D to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audits and on the procedures performed as described in the "Auditor's Responsibilities for the Audit of the Financial Statements" section:

- The amounts and disclosures in the financial statements, other than those agreed to, or derived from, the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP").

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

Opinion (continued)

- The information in the accompanying financial statements related to assets held by, and certified to by, a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that the Plan's management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America ("U.S. GAAS"). Our responsibilities under those standards are further described in the "Auditor's Responsibilities for the Audit of the Financial Statements" section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the Financial Statements

The Plan's management is responsible for the preparation and fair presentation of the financial statements in accordance with U.S. GAAP, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

The Plan's management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the Financial Statements

Except as described in the "Scope and Nature of the ERISA Section 103(a)(3)(C) Audit" section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. *Reasonable assurance* is a high level of assurance but is not absolute assurance and, therefore, is not a guarantee that an audit conducted in accordance with U.S. GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

Auditor's Responsibilities for the Audit of the Financial Statements (continued)

In performing an audit in accordance with U.S. GAAS:

- We exercise professional judgment and maintain professional skepticism throughout the audit.

- We identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and we design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- We obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.

- We evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, and we evaluate the overall presentation of the financial statements.

- We conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certifications, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of U.S. GAAP.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with U.S. GAAP.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

The supplemental schedules of assets (held at end of year) as of December 31, 2024, and assets (acquired and disposed of within year) and reportable transactions for the year then ended, are presented for the purposes of additional analysis and are not a required part of the financial statements, but are supplementary information required by the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements.

INDEPENDENT AUDITOR'S REPORT (CONTINUED)

Supplemental Schedules Required by ERISA (continued)

The information included in the supplemental schedules, other than that agreed to, or derived from, the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with U.S. GAAS. For information included in the supplemental schedules that agreed to, or is derived from, the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to, or derived from, the certified investment information, including their form and content, are presented in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to, or is derived from, the certified investment information, are presented, in all material respects, in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

- The information in the supplemental schedules related to assets held by, and certified to by, a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

GJC CPAs & Advisors

Cincinnati, Ohio

OWENS CORNING MERGED RETIREMENT PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31, 2024 and 2023

	2024	2023
Assets:		
Investments at fair value (Note D):		
U.S. government, state, municipal, and corporate debt securities	$ 141,913,016	$ 98,637,975
Registered investment companies	25,463,404	12,178,403
Foreign debt securities	2,113,986	1,184,768
Total Investments at Fair Value	**169,490,406**	**112,001,146**
Investments measured at net asset value (Note D):		
Common and collective trust funds	116,598,715	153,864,106
Limited liability companies	36,559,655	35,778,811
Pooled investment funds	11,444,832	37,331,798
Total Investments Measured at Net Asset Value	**164,603,202**	**226,974,715**
Total Investments	**334,093,608**	**338,975,861**
Non-interest-bearing cash	224,907	269,383
Accrued interest and dividends receivable	1,867,531	1,292,633
Other accrued income	487,472	170,275
Total Assets	**336,673,518**	**340,708,152**
Liabilities:		
Payable to broker for securities purchased	142,904	67,748
Accrued administrative expenses	319,281	438,649
Total Liabilities	**462,185**	**506,397**
Net Assets Available for Benefits	**$ 336,211,333**	**$ 340,201,755**

See notes to financial statements.

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

For the Years Ended December 31, 2024 and 2023

	2024	2023
Additions:		
Interest and dividend income	$ 8,502,404	$ 14,348,506
Net realized and unrealized appreciation in fair value of investments	4,688,528	13,603,998
Other investment income	7,637	533
Refund on purchases of annuity contracts (Note H)	8,913,810	-0-
Total Additions	**22,112,379**	**27,953,037**
Deductions:		
Benefit payments to participants	22,584,761	49,370,569
Purchases of annuity contracts (Note H)	-0-	233,280,553
Administrative expenses	3,518,040	6,336,377
Total Deductions	**26,102,801**	**288,987,499**
Change in Net Assets Available for Benefits	**(3,990,422)**	**(261,034,462)**
Net Assets Available for Benefits, Beginning of Year	340,201,755	601,236,217
Net Assets Available for Benefits, End of Year	**$ 336,211,333**	**$ 340,201,755**

See notes to financial statements.

NOTES TO FINANCIAL STATEMENTS

December 31, 2024 and 2023

NOTE A — DESCRIPTION OF THE PLAN

The following brief description of the Owens Corning Merged Retirement Plan (the "Plan") is provided for general informational purposes only. Participants should refer to the Plan document and amendments for more details regarding the Plan.

General

The Plan is a noncontributory, defined benefit pension plan covering certain employees of Owens Corning and certain subsidiaries (collectively, the "Company"). The Plan was created by a merger, effective January 1, 1996, of the Owens Corning Hourly Employees' Retirement Plan, the Owens Corning Retirement Benefits Plan, and the Owens Corning Cash Balance Plan (formerly known as the "Owens Corning Salaried Employees' Retirement Plan"). The Plan consists of three separate benefit structures (collectively, the "Benefit Parts"), which contain, with some minor modifications, the provisions contained in the aforementioned three plans prior to the merger. The Plan is closed to new entrants. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA").

Eligibility

Hourly Employees Retirement Plan Benefit Part

This Benefit Part covers Plan participants within certain designated groups of hourly employees of the Company and its participating affiliates. Hourly employees covered under this Benefit Part became participants in the Plan on January 1 or July 1 following completion of one year of employment in which the employee had at least 1,000 hours of vesting service.

Retirement Benefits Plan Benefit Part

This Benefit Part covers Plan participants within certain designated groups of hourly employees of the Company who are not covered under the Hourly Employees Retirement Plan Benefit Part described above. Employees covered under this Benefit Part became participants in the Plan on January 1 or July 1 following completion of one year of employment in which the employee had at least 1,000 hours of vesting service.

Cash Balance Plan Benefit Part

This Benefit Part covers substantially all Plan participants who are salaried employees of the Company, as well as Plan participants who are corporate hourly employees or who are in certain other designated groups of hourly employees. Eligible employees became participants under this Benefit Part upon commencement of employment with the Company.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits

Hourly Employees Retirement Plan Benefit Part

Normal retirement benefits consist of annuities payable monthly to all qualified participants who retire at or after age 65. At most locations, the amount of the annuity is equal to a fixed benefit level for the associated plant rate group, multiplied by the total years of credited service. At certain locations, the normal monthly retirement benefits are equal to the greatest of the following:

- The participant's accrued benefits as of December 31, 1994, plus a fixed-dollar benefit level for the associated plant rate group, multiplied by the years of credited service after December 31, 1994
- A fixed-dollar benefit level for the associated plant rate group, multiplied by the total years of credited service
- $15 times all years of credited service

Early retirement benefits are available to certain classes of participants with 10 or more years of vesting service who retire within 10 years of the Social Security normal retirement age. With respect to other classes of participants, early retirement benefits are available to individuals who have attained at least age 55 and who have 10 or more years of vesting service. Depending upon age at retirement, these benefits vary from 65 percent to 100 percent of normal retirement benefits.

Benefit options upon retirement are available, which guarantee annuity payments for various periods and can provide for continued payments to designated survivors in the event of a participant's death. Participants may also elect a lump-sum distribution of benefits. For some participants, the lump-sum form is only payable on the portion of the benefit earned prior to 1995. Lump-sum distributions are valued using interest rates based on the annual rate of interest on 30-year Treasury securities and 1994 Group Annuity Reserving Tables.

Vested termination benefits are payable to qualified participants who terminate employment with the Company after five or more years of vesting service. The benefit is payable in the form of an annuity, which commences at age 65, or a reduced benefit that is available after age 55. Participants may also elect a lump-sum distribution of benefits. For some participants, the lump-sum form is only payable on the portion of the benefit earned prior to 1995.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits (continued)

Hourly Employees Retirement Plan Benefit Part (continued)

Lump-sum distributions are calculated using interest rates and mortality tables prescribed by the Pension Benefit Guaranty Corporation ("PBGC") and are actuarially reduced if paid prior to a certain age, which varies according to the covered employee group.

Death, prior to retirement, of an active participant with at least five years of vesting service qualifies an eligible spouse or an orphan to receive an annuity equal to 50 percent of the accrued benefit at date of death, reduced by the appropriate early retirement factors.

Retirement Benefits Plan Benefit Part

Normal retirement benefits consist of annuities payable monthly to all qualified participants who retire at or after age 65. This Benefit Part provides a fixed-dollar benefit, with amounts varying by participant group, for each year or service subsequent to December 31, 1976.

For married participants, unless otherwise elected, the actuarial equivalent of these same benefits is paid in the form of a reduced annuity for the life of the participant, with a 50 percent survivor annuity payable to the participant's spouse, unless other options are chosen.

In the event of permanent and total disability, participants with five or more qualified years of service are eligible for disability benefits comparable to the normal retirement benefits described above.

Death, prior to retirement, of an active participant with at least five years of service qualifies an eligible spouse to receive an annuity when the participant would have reached age 65 that is equal to 50 percent of the accrued benefit at date of death.

Vested benefits are payable to qualified participants who terminate employment with the Company after five or more years of vesting service. The benefit is payable in the form of an annuity, which commences at age 65, and is computed in the same manner as the normal retirement benefit described above.

Cash Balance Plan Benefit Part

Under this Benefit Part, a participant's accrued benefit is equal to the greater of that person's accrued benefit determined under the terms of the prior Owens Corning Salaried Employees' Retirement Plan as of December 31, 1995 (the "Grandfathered Benefit") or the balance in that person's notional cash balance account.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Benefits (continued)

Cash Balance Plan Benefit Part (continued)

On and after December 31, 1995, no further benefits will accrue under the benefit formula contained in the Owens Corning Salaried Employees' Retirement Plan (the "Prior Formula"). Instead, certain credits will be made each month to participants' cash balance accounts, and these accounts will be credited with interest at a prescribed rate until payment of benefits commences. However, the Grandfathered Benefits of those participants who were at least age 40 and completed at least 10 years of vesting service as of the date their participation in the Owens Corning Cash Balance Plan began will be calculated as though the participants had continued to accrue benefits under the Prior Formula through the earlier of their termination of employment or the end of the five-year period after their participation in the Owens Corning Cash Balance Plan began. The vesting requirement for this Benefit Part is three years.

Upon termination of employment, or at any time thereafter, participants are eligible for the higher of their Grandfathered Benefit or their cash balance account in a single lump-sum. Lump-sum distributions are valued using interest rates based on the annual rate of interest on 30-year Treasury securities and 1994 Group Annuity Reserving Tables. Also available are benefit options that guarantee annuity payments for various periods and can provide for continued payments to designated survivors in the event of a participant's death. Distributions of a participant's Grandfathered Benefit will be actuarially reduced according to tables contained in this Benefit Part if made prior to a certain age, which is dependent on the participant's year of birth.

On August 31, 2009, the Company elected to freeze additional pay and transition credits related to the Owens Corning Cash Balance Plan, which was effective as of January 1, 2010.

Contributions

The Company maintains a funding standard account with annual contributions to the Plan determined on an actuarial basis, but in no instance below the minimum required by Section 412 of the Internal Revenue Code (the "Code"). All contributions to the Plan are made by the Company. No voluntary participant contributions are allowed.

Funding Policy

The Company's policy is to fund at least the minimum amount required by ERISA; however, the Company periodically makes discretionary contributions. The Company has met the ERISA minimum required contributions for the years ended December 31, 2024 and 2023 through a combination of cash contributions and the application of available funding balances.

NOTE A — DESCRIPTION OF THE PLAN (CONTINUED)

Administration

The Company's Investment Review Committee is the Plan administrator responsible for general administration of the Plan for the exclusive benefit of the Plan's participants and their beneficiaries, subject to the specific terms of the Plan. Assets of the Plan are held and administered by The Northern Trust Company ("Northern Trust"), the Plan's trustee. It is Northern Trust's responsibility to invest Plan assets as provided in the trust agreement.

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements of the Plan have been prepared on the accrual basis of accounting.

Investments

The Plan's investments are stated at fair value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price).

The Plan's investments are valued as follows:

- Shares of registered investment companies are valued at quoted market prices, which represent the net asset value of shares held by the Plan as of the end of the year.

- U.S. government, state, municipal, and corporate debt securities and foreign debt securities are valued using quoted market prices and other market data for the same or comparable instruments and transactions in establishing the prices, discounted cash flow models, and other pricing models. These models are primarily industry-standard models that consider various assumptions, including time value and yield curve, as well as other relevant economic measures.

- Units of common and collective trust funds, limited liability companies, and pooled investment funds are stated at their estimated net asset value, which is computed by the trustee periodically to give effect to net realized gains or losses and changes in the fair value of fund assets. The fair value for the underlying investments held by these funds is based on quoted market prices where available or on the basis of valuations provided by pricing services that use methods based upon market transactions for comparable securities and various relationships between securities which are generally recognized by institutional traders.

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Investments (continued)

Purchases and sales of investments are reflected on a trade-date basis. Gains and losses on sales of securities are based on average costs. Dividend income of the investment accounts is recorded on the ex-dividend date. Income from investments is recorded as earned on an accrual basis. Net appreciation and depreciation include the Plan's gains and losses on investments bought and sold, as well as held, during the year.

Fair Value Measurements

The Plan uses fair value measurements in the preparation of its financial statements, which utilize various inputs, including those that can be readily observable, corroborated, or are generally unobservable. The Plan utilizes market-based data and valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. Additionally, the Plan applies assumptions that market participants would use in pricing an asset or liability, including assumptions about risk.

The measurement of fair value includes a hierarchy based on the quality of inputs used to measure fair value. Financial assets and liabilities are categorized into this three-level fair value hierarchy, based on the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets and liabilities and the lowest priority to unobservable inputs.

The various levels of the fair value hierarchy are described as follows:

- Level 1 — Financial assets and liabilities whose values are based on unadjusted quoted market prices for identical assets and liabilities in an active market that the Plan has the ability to access

- Level 2 — Financial assets and liabilities whose values are based on quoted prices in markets that are not active or model inputs that are observable for substantially the full term of the asset or liability

- Level 3 — Financial assets and liabilities whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement

The use of observable market data, when available, is required in making fair value measurements. When inputs used to measure fair value fall within different levels of the hierarchy, the level within which the fair value measurement is categorized is based on the lowest level input that is significant to the fair value measurement.

NOTE B — SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Payment of Benefits

Benefits are recorded when paid.

Administrative Expenses

The Company has elected, in accordance with the Plan document, to have eligible administrative expenses paid by the Plan.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and accumulated plan benefits, as well as disclosure of contingent assets and liabilities, at the date of the financial statements, and the reported amounts of changes in net assets and accumulated plan benefits during the reporting period. Actual results could differ from those estimates.

Risks and Uncertainties

The Plan invests in various securities, including government securities, bonds, registered investment companies, common and collective trust funds, limited liability companies, and pooled investment funds. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

The actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to interest rates, inflation rates, and employee compensation and demographics. Due to the nature of these assumptions and the uncertainties inherent in setting these assumptions, it is at least reasonably possible that changes in the near term to these assumptions would be material to the financial statements.

Subsequent Events

The Plan's management has evaluated subsequent events through October 14, 2025, the date that the accompanying financial statements were available to be issued.

NOTE C — ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to services rendered by the employees to the valuation date. Accumulated plan benefits include benefits expected to be paid to: (a) retired, terminated, or totally disabled employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits payable under all circumstances (i.e., retirement, death, and termination of employment) are included to the extent they are deemed attributable to employee service rendered through the valuation date.

An independent consulting actuary estimates the actuarial present value of accumulated plan benefits, which is the amount resulting from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (by discounting for interest) and the probability of payment (through decrements for death, disability, withdrawal, and retirement) between the valuation date and the expected payment dates.

The accumulated plan benefit information as of January 1, 2024 is as follows:

Actuarial Present Value of Accumulated Plan Benefits:	
Vested benefits:	
Participants currently receiving payments	$ 106,487,211
Other participants	231,021,142
Total Vested Benefits	**337,508,353**
Nonvested benefits	797,077
Total Actuarial Present Value of Accumulated Plan Benefits	**$ 338,305,430**

NOTE C — ACCUMULATED PLAN BENEFITS (CONTINUED)

Changes in the actuarial present value of accumulated plan benefits for the year ended January 1, 2024 are as follows:

Changes in Accumulated Plan Benefits Attributable to:	
Benefits accumulated and other changes	$ (12,657,617)
Interest due to decrease in discount period	30,099,873
Benefit payments	(49,370,569)
Purchases of annuity contracts (Note H)	(233,280,553)
Changes in actuarial assumptions	(1,405,236)
Change in Accumulated Plan Benefits	**(266,614,102)**
Actuarial Present Value of Accumulated Plan Benefits, January 1, 2023	604,919,532
Actuarial Present Value of Accumulated Plan Benefits, January 1, 2024	**$ 338,305,430**

The more significant assumptions underlying the actuarial computations are as follows:

Actuarial cost method:	Standard unit credit method
Discount rate:	5.75 percent
Mortality:	Pri-2012 mortality tables with collar adjustments projected generationally using scale MP-2021

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

NOTE D — INVESTMENTS AND FAIR VALUE

The following is a summary of information regarding the Plan, included in the Plan's financial statements, that was obtained or derived from information provided to the Plan administrator, and was certified as complete and accurate, by the trustee, Northern Trust. Information included in the supplemental schedule of assets (held at end of year), schedule of assets (acquired and disposed of within year), and schedule of reportable transactions was also obtained from, and certified as complete and accurate by, the trustee.

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

Assets and liabilities certified by the trustee, as well as the Plan's fair value hierarchy for those assets measured at fair value on a recurring basis, as of December 31, 2024 and 2023 are summarized as follows:

	Fair Value Measurements			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	**Significant Other Observable Inputs (Level 2)**	**Significant Unobservable Inputs (Level 3)**	**Total**
2024				
Certified Assets:				
Investments at fair value:				
U.S. government, state, municipal, and corporate debt securities	$ -0-	$ 141,913,016	$ -0-	$ 141,913,016
Registered investment companies	25,463,404			25,463,404
Foreign debt securities		2,113,986		2,113,986
Total Investments at Fair Value	**$ 25,463,404**	**$ 144,027,002**	**$ -0-**	**169,490,406**
Investments measured at net asset value:				
Common and collective trust funds				116,598,715
Limited liability companies				36,559,655
Pooled investment funds				11,444,832
Total Investments Measured at Net Asset Value				**164,603,202**
Total Investments				**334,093,608**
Non-interest-bearing cash				224,907
Accrued interest and dividends receivable				1,867,531
Other accrued income				487,472
Total Certified Assets				**$ 336,673,518**
Certified Liabilities:				
Payable to broker for securities purchased				$ 142,904

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

	Fair Value Measurements			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
2023				
Certified Assets:				
Investments at fair value:				
U.S. government, state, municipal, and corporate debt securities	$ -0-	$ 98,637,975	$ -0-	$ 98,637,975
Registered investment companies	12,178,403			12,178,403
Foreign debt securities		1,184,768		1,184,768
Total Investments at Fair Value	**$ 12,178,403**	**$ 99,822,743**	**$ -0-**	**112,001,146**
Investments measured at net asset value:				
Common and collective trust funds				153,864,106
Limited liability companies				35,778,811
Pooled investment funds				37,331,798
Total Investments Measured at Net Asset Value				**226,974,715**
Total Investments				**338,975,861**
Non-interest-bearing cash				269,383
Accrued interest and dividends receivable				1,292,633
Other accrued income				170,275
Total Certified Assets				**$ 340,708,152**
Certified Liabilities:				
Payable to broker for securities purchased				$ 67,748

NOTE D — INVESTMENTS AND FAIR VALUE (CONTINUED)

A description of investments that calculate net asset value per share as a practical expedient is as follows:

- Investments in common and collective trust funds consist of funds that invest primarily in fixed income investments, equities, and short-term investments, such as money market funds.

- Investments in limited liability companies consist of entities that hold investments in equity and debt securities, which may include common stock, corporate bonds, U.S. and non-U.S. municipal securities, interest rate swaps, options, and futures.

- Investments in pooled investment funds consist of hedge funds that invest primarily in equity securities.

These accounts may be redeemed at any time without any restrictions. There are no unfunded commitments to acquire additional units of these assets as of December 31, 2024 or 2023.

Investment income certified by the trustee for the years ended December 31, 2024 and 2023 is as follows:

	2024	2023
Interest and dividend income	$ 8,502,404	$ 14,348,506
Net realized and unrealized appreciation in fair value of investments	4,688,528	13,603,998
Other investment income	7,637	533
	$ 13,198,569	**$ 27,953,037**

NOTE E — PLAN TERMINATION

Although it has not expressed any intention to do so, the Company has the right under the Plan to terminate the Plan. In the event the Plan terminates, the net assets of the Plan will be allocated generally to provide the following benefits in the order indicated:

1. To provide for expenses of the Plan, including any expenses relating to the termination of the Plan

NOTE E — PLAN TERMINATION (CONTINUED)

2. To provide benefits to participants who were transferred into the Plan from another qualified plan of the sponsor within five years prior to the date of termination of the Plan to the extent they had assets representing their accrued benefits transferred into the Plan

3. To provide benefits to participants (and to spouses and beneficiaries of participants) who were eligible for benefits or who would have been eligible for benefits had they retired within three years prior to the termination of the Plan

4. To provide benefits to participants (and to spouses and beneficiaries of participants) who have retired or who are eligible to retire on the date of the termination of the Plan

5. To provide benefits to participants and former participants not eligible to retire but who are eligible for deferred retirement benefits, as defined by the Plan

6. To provide benefits to participants not included in the above categories

Any excess assets remaining after the above allocation will revert to the Company.

The PBGC insures certain benefits under the Plan if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivors' pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level, which is adjusted periodically, of the amount of an individual's monthly benefit that the PBGC guarantees.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, and may also depend on the level of benefits guaranteed by the PBGC.

NOTE F — INCOME TAX STATUS

The Plan has received a determination letter from the Internal Revenue Service dated May 24, 2021 indicating that the Plan, as designed, is qualified for tax exempt treatment under the applicable section of the Code. The Plan has been amended since receiving the determination letter. However, the Plan administrator and the Plan's tax counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Code. In addition, the Plan administrator is not aware of any uncertain tax positions or unrecognized tax benefits as of December 31, 2024 or 2023. Therefore, no provision for income taxes has been included in the Plan's financial statements.

NOTE G — PARTY-IN-INTEREST TRANSACTIONS

Certain Plan assets are in investment funds managed by Northern Trust or its affiliates. Northern Trust is the trustee of the Plan; therefore, these transactions qualify as party-in-interest transactions.

NOTE H — PURCHASES OF ANNUITY CONTRACTS

On October 12, 2023, the Company entered into an agreement with Massachusetts Mutual Life Insurance Company ("MassMutual") and amended the Plan to purchase annuity contracts for certain retirees who participate in the Plan. Those included in the transaction were participants or beneficiaries whose monthly benefit payments were $2,000 or less. At the time of the purchase agreement, approximately 2,000 participants and beneficiaries, and approximately $233 million, were included.

The annuity contracts provide for continued payment to the participants (and beneficiaries, when applicable) in the same form that was in effect under the Plan immediately prior to the purchase. On December 31, 2023, payments were successfully transitioned to MassMutual. Subsequent to the transition of payments, the Company and MassMutual finalized the calculation of the premium for the annuity purchase, which resulted in a refund of approximately $9 million due to the Plan. The refund was received by the Plan in April 2024.

The individuals included in this annuity purchase are no longer participants (or beneficiaries) of the Plan, and the Plan has no further obligation for any benefits to a participant or beneficiary who received an annuity certificate. Therefore, the assets, liabilities, and annuity payments relating to these policies have been excluded from the accompanying financial statements.

SUPPLEMENTARY INFORMATION

OWENS CORNING MERGED RETIREMENT PLAN
(Federal Employer Identification Number 43-2109021; Plan Number: 001)

SCHEDULE OF ASSETS (HELD AT END OF YEAR)
(Form 5500, Schedule H, Line 4i)

December 31, 2024

Party-in-Interest	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment (Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value)	Cost	Current Value
*	The Northern Trust Company	Various investments (see Appendix A for detailed listing)	$ 323,499,735	$ 334,175,611
		Add: Pending trade purchases	142,904	142,904
		Less: Non-interest-bearing cash	(224,907)	(224,907)
			$ 323,417,732	**$ 334,093,608**

* – Represents party-in-interest

APPENDIX A

SCHEDULE OF ASSETS (HELD AT END OF YEAR BY THE NORTHERN TRUST COMPANY)
(Form 5500, Schedule H, Line 4i)

December 31, 2024

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	13,354.820	13,354.82	13,354.82
GBP - British pound sterling	24,708.190	24,708.19	24,708.19
CAD - Canadian dollar	510.240	510.24	510.24
DKK - Danish krone	69.770	69.77	69.77
EUR - Euro	42,978.110	42,978.11	42,978.11
HKD - Hong Kong dollar	6,540.310	6,540.31	6,540.31
JPY - Japanese yen	48,247.650	48,247.65	48,247.65
NZD - New Zealand dollar	1,814.430	1,814.43	1,814.43
NOK - Norwegian krone	36.960	36.96	36.96
SGD - Singapore dollar	631.870	631.87	631.87
KRW - South Korean won	1.420	1.42	1.42
SEK - Swedish krona	83.400	83.40	83.40
CHF - Swiss franc	84,226.800	84,226.80	84,226.80
USD - United States dollar	0.000	1,702.74	1,702.74
Total - all currencies		**224,906.71**	**224,906.71**
Total Non-Interest Bearing Cash - USD		**224,906.71**	**224,906.71**
U.S. Government Securities			
United States - USD			
FNMA NT 5.625 07-15-2037 CUSIP : 31398AFD9	280,000.000	387,343.60	299,898.52
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP : 912810UD8	4,221,000.000	4,109,437.32	3,823,962.19
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 CUSIP : 912810RK6	305,000.000	223,436.33	211,867.77
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 CUSIP : 912810TG3	310,000.000	254,831.83	217,169.53
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP : 912810TJ7	500,000.000	432,641.96	359,355.47
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9	890,000.000	731,744.85	724,724.22
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8	995,000.000	932,885.76	809,797.85
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG CUSIP : 912810RS9	1,600,000.000	1,198,062.50	1,090,875.01
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	540,000.000	515,573.44	481,760.16
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP : 912810TL2	975,000.000	1,017,349.95	850,725.58

** 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
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP : 91282CLW9	320,000.000	320,000.00	311,750.00
UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP : 912810ST6	6,465,000.000	4,885,656.05	4,006,279.69
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP : 912810RT7	725,000.000	633,465.85	468,644.53
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP : 912810RU4	355,000.000	346,487.92	258,234.77
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP : 912810QT8	3,255,000.000	2,795,368.94	2,622,182.23
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040 REG CUSIP : 912810QE1	1,300,000.000	1,393,843.75	1,281,007.81
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP : 912810SN9	3,850,000.000	2,025,009.77	1,828,750.00
UNITED STATES TREAS BDS 2% 11-15-2041 CUSIP : 912810TC2	825,000.000	635,827.62	554,586.91
UNITED STATES TREAS BDS 2.0% 02-15-2052 CUSIP : 912810TD0	5,045,000.000	3,508,726.81	3,064,049.22
UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP : 912810SJ8	650,000.000	650,126.95	403,101.56
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG CUSIP : 912810SX7	2,915,000.000	2,003,483.60	1,836,222.28
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP : 912810RB6	2,285,000.000	2,115,190.17	1,732,672.66
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG CUSIP : 912810SH2	180,000.000	204,652.98	127,792.97
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP : 912810RJ9	1,835,000.000	1,538,140.05	1,394,241.61
UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP : 912810RV2	720,000.000	698,709.38	534,206.25
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP : 912810SD1	785,000.000	831,778.08	574,153.91
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP : 912810SA7	1,965,000.000	1,733,904.49	1,443,430.66
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP : 912810UB2	3,970,000.000	4,144,892.51	3,852,760.94
UNITED STATES TREAS BDS 4.625% 11-15-2044 CUSIP : 912810UF3	2,690,000.000	2,707,271.81	2,610,981.25
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG CUSIP : 912810QZ4	2,340,000.000	1,976,436.33	1,850,519.53
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP : 912810QS0	615,000.000	631,011.80	541,584.38
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP : 912810SC3	365,000.000	348,813.59	273,792.77
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG CUSIP : 912810PX0	530,000.000	562,276.17	521,946.49
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG CUSIP : 912810QA9	170,000.000	183,393.45	149,141.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0	615,000.000	644,996.22	609,426.56
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP : 912810FT0	135,000.000	149,643.10	134,868.16
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP : 912810SP4	2,120,000.000	1,585,683.28	1,035,735.94
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP : 912810TW8	295,000.000	301,645.22	291,577.54
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP : 912810RZ3	430,000.000	343,749.69	302,142.19

** 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
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 CUSIP : 912810SF6	2,305,000.000	1,857,685.94	1,679,498.63
US TREAS SEC 4.5 DUE 08-15-2039 REG CUSIP : 912810QC5	245,000.000	239,133.40	238,693.16
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP : 912810SL3	30,000.000	28,402.73	17,450.39
US TREASURY N/B 3.875% 08-15-2034 CUSIP : 91282CLF6	1,540,000.000	1,515,901.10	1,456,503.13
US TREASURY N/B 4.25% 08-15-2054 CUSIP : 912810UC0	5,480,000.000	5,393,249.01	5,013,343.75
Total United States - USD		**58,737,865.30**	**51,891,409.97**
Total U.S. Government Securities		**58,737,865.30**	**51,891,409.97**
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP : 26442UAE4	966,000.000	784,308.49	703,598.24
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 CUSIP : 491674BL0	1,355,000.000	1,143,305.40	1,124,020.52
Total United States - USD		**1,927,613.89**	**1,827,618.76**
Total Corporate Debt Instruments - Preferred		**1,927,613.89**	**1,827,618.76**
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 CUSIP : 055451BF4	765,000.000	780,342.60	747,862.16
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 CUSIP : 378272BV9	940,000.000	936,915.76	913,460.93
RIO TINTO FIN USA 5.125% DUE 03-09-2053 CUSIP : 76720AAP1	985,000.000	975,355.07	912,843.31
Total Australia - USD		**2,692,613.43**	**2,574,166.40**
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP : 03523TBU1	1,025,000.000	1,121,555.76	1,027,708.27
Total Belgium - USD		**1,121,555.76**	**1,027,708.27**
Canada - USD			
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP : 136375CP5	1,329,000.000	1,018,512.82	1,001,439.75
Total Canada - USD		**1,018,512.82**	**1,001,439.75**

** 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 Debt Instruments - Other			
France - USD			
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP : 89153VAV1	1,730,000.000	1,301,120.10	1,135,077.60
Total France - USD		**1,301,120.10**	**1,135,077.60**
Norway - USD			
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP : 85771PAL6	1,210,000.000	1,089,527.20	992,089.04
Total Norway - USD		**1,089,527.20**	**992,089.04**
Spain - USD			
TELEFONICA 7.045% DUE 06-20-2036 CUSIP : 87938WAC7	945,000.000	1,149,185.01	1,039,137.97
Total Spain - USD		**1,149,185.01**	**1,039,137.97**
United Kingdom - USD			
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP : 046353AZ1	1,510,000.000	1,067,491.50	989,079.46
VODAFONE GROUP PLC 5.75% 06-28-2054 CUSIP : 92857WCA6	975,000.000	972,374.26	941,283.52
Total United Kingdom - USD		**2,039,865.76**	**1,930,362.98**
United States - USD			
AGREE LTD PARTNERSHIP 5.625% 06-15-2034 CUSIP : 008513AE3	815,000.000	807,909.10	817,584.03
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 CUSIP : 015271AX7	1,845,000.000	1,146,289.55	1,131,292.28
ALLSTATE CORP 3.85% DUE 08-10-2049 CUSIP : 020002BG5	1,345,000.000	1,054,109.30	1,010,675.35
AMEREN ILL CO 3.7% 12-01-2047 CUSIP : 02361DAR1	1,490,000.000	1,210,021.21	1,123,404.59
APPLE INC 2.65% 02-08-2051 CUSIP : 037833EF3	1,680,000.000	1,112,720.90	1,037,814.84
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP : 04316JAP4	345,000.000	342,847.20	332,992.84
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0	115,000.000	74,663.75	77,478.09
AT&T INC CORP 4.65% 06-01-2044 CUSIP : 00206RJK9	2,650,000.000	2,664,466.39	2,254,126.38
ATMOS ENERGY CORP 5.0% 12-15-2054 CUSIP : 049560BB0	75,000.000	74,466.00	67,781.77
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 CUSIP : 059165EP1	485,000.000	484,136.70	404,614.00
BANK OF AMERICA CORP 5.425% 08-15-2035 CUSIP : 06051GMB2	1,810,000.000	1,822,018.31	1,766,517.56
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 CUSIP : 084664BV2	630,000.000	665,541.40	545,612.20
BOEING CO 6.858% 05-01-2054 CUSIP : 097023DT9	310,000.000	336,673.15	330,124.20
BP CAP MKTS AMER 2.939% DUE 06-04-2051 CUSIP : 10373QBP4	1,580,000.000	1,066,465.10	979,877.05
BRISTOL MYERS 2.55% DUE 11-13-2050 CUSIP : 110122DS4	975,000.000	604,607.25	565,038.53

** 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 Debt Instruments - Other			
United States - USD			
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6	1,470,000.000	1,453,772.55	1,386,460.24
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP : 161175BS2	1,155,000.000	962,409.77	908,384.76
CISCO SYS INC 5.3% 02-26-2054 CUSIP : 17275RBU5	1,265,000.000	1,257,466.13	1,230,557.58
COCA COLA CO FIXED 2.5% DUE 06-01-2040 CUSIP : 191216CW8	610,000.000	436,076.80	427,561.77
COCA-COLA CO/THE 5.2% 01-14-2055 CUSIP : 191216DZ0	525,000.000	530,957.05	499,255.37
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	2,560,000.000	2,203,058.54	1,799,619.43
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 CUSIP : 202795JA9	585,000.000	616,283.95	462,015.19
CONOCOPHILLIPS 5.3% 05-15-2053 CUSIP : 20826FBE5	1,120,000.000	1,109,515.01	1,037,291.76
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP : 126650CZ1	2,192,000.000	2,023,968.73	1,807,773.07
DOMINION ENERGY INC 6.625% 05-15-2055 CUSIP : 25746UDV8	685,000.000	687,832.50	696,409.36
DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP : 23338VAL0	1,405,000.000	1,205,751.63	914,234.65
DUKE ENERGY 3.95% 03-15-2048 CUSIP : 26442CAU8	535,000.000	421,874.25	410,460.72
DUKE ENERGY CORP 6.45% 09-01-2054 CUSIP : 26441CCG8	280,000.000	283,487.50	284,270.59
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1	175,000.000	143,754.40	138,464.48
EASTERN ENERGY GAS 5.65% 10-15-2054 CUSIP : 27636AAA0	935,000.000	938,107.10	883,216.67
ELEVANCE HEALTH INC 5.65% 06-15-2054 CUSIP : 036752BA0	1,210,000.000	1,246,105.50	1,161,242.01
ENERGY TRANSFER 5.95 DUE 10-01-2043 CUSIP : 29273RAZ2	1,055,000.000	1,114,636.90	1,024,607.91
ENTERPRISE PRODS 3.7% DUE 01-31-2051 CUSIP : 29379VBY8	1,675,000.000	1,301,099.00	1,203,324.62
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP : 30231GBM3	1,390,000.000	1,121,227.49	975,862.30
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 CUSIP : 341081GE1	2,385,000.000	1,578,883.79	1,493,357.66
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP : 369550BH0	1,280,000.000	1,261,805.72	1,118,237.47
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 CUSIP : 38141GB78	465,000.000	465,000.00	445,310.37
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 CUSIP : 38141GB86	775,000.000	775,000.00	749,132.90
HOME DEPOT INC SR NT 2.75% 09-15-2051 CUSIP : 437076CK6	1,610,000.000	1,099,412.30	983,134.44
INTEL CORP 3.734% 12-08-2047 BEO CUSIP : 458140BG4	710,000.000	627,214.17	468,752.83
JPMORGAN CHASE & CO 5.53% 07-22-2035 CUSIP : 46647PEK8	790,000.000	792,165.15	781,569.45
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 CUSIP : 46647PBV7	2,030,000.000	1,429,853.85	1,376,553.35
KINDER MORGAN 6.5% DUE 09-01-2039 CUSIP : 494550BD7	980,000.000	1,132,589.18	1,025,103.75
LILLY ELI & CO 3.95% 03-15-2049 CUSIP : 532457BT4	1,540,000.000	1,254,226.75	1,206,815.23

** 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 Debt Instruments - Other			
United States - USD			
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 CUSIP : 539830BS7	935,000.000	837,843.02	748,433.82
LOWES COS INC 3% DUE 10-15-2050 CUSIP : 548661DZ7	315,000.000	215,148.15	196,029.33
LYB INTL FIN III 3.375% DUE 10-01-2040 CUSIP : 50249AAH6	825,000.000	651,601.50	602,362.87
M & T BK CORP SR MEDIUM TERM NT SER A FXD 5.385% 01-16-2036 CUSIP : 55261FAV6	1,260,000.000	1,260,000.00	1,221,702.20
MARKEL GROUP INC 6.0% 05-16-2054 CUSIP : 570535AY0	865,000.000	875,949.42	859,234.66
META PLATFORMS INC 5.4% 08-15-2054 CUSIP : 30303M8V7	485,000.000	478,160.35	469,981.13
MICROSOFT CORP SR NT 2.5% 09-15-2050 CUSIP : 594918CW2	1,270,000.000	804,265.57	769,735.52
NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO CUSIP : 637432NR2	380,000.000	364,724.31	311,883.94
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 CUSIP : 65163LAR0	1,025,000.000	1,074,352.73	1,020,516.62
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 CUSIP : 655844CL0	900,000.000	568,833.25	554,801.50
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG CUSIP : 665772CS6	527,000.000	329,173.62	314,993.39
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP : 666807BH4	1,140,000.000	1,067,143.55	1,022,540.11
OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP : 674599EM3	1,080,000.000	1,106,282.50	1,024,692.97
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 CUSIP : 681936BN9	1,078,000.000	891,734.10	901,803.63
ONEOK INC NEW 4.85% 02-01-2049 CUSIP : 682680BZ5	360,000.000	305,218.80	299,344.92
ORACLE CORP 5.5% 09-27-2064 CUSIP : 68389XCV5	1,170,000.000	1,165,495.50	1,072,490.02
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP : 694308JN8	920,000.000	928,519.61	797,648.36
PATTERSON-UTI ENERGY INC 7.15% 10-01-2033 CUSIP : 703481AD3	980,000.000	1,002,175.37	1,027,163.27
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP : 713448FG8	1,420,000.000	874,133.80	887,089.00
PFIZER INC 2.55% DUE 05-28-2040 CUSIP : 717081EZ2	1,370,000.000	969,519.75	949,698.18
PHILIP MORRIS INTL INC 4.9% 11-01-2034 CUSIP : 718172DQ9	75,000.000	73,263.00	72,088.43
PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 CUSIP : 740816AQ6	195,000.000	159,877.65	149,714.52
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG CUSIP : 740816AP8	1,240,000.000	815,957.20	750,220.44
PROGRESS ENERGY 6.5% DUE 02-01-2042 CUSIP : 29273RAR0	260,000.000	273,512.20	269,476.82
PROLOGIS L P 5.0% 03-15-2034 CUSIP : 74340XCJ8	1,040,000.000	1,036,978.65	1,016,611.15
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 CUSIP : 74432QCE3	995,000.000	838,023.70	812,021.76
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 CUSIP : 641062BE3	560,000.000	554,695.73	495,262.40
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO CUSIP : 771196CM2	1,260,000.000	1,300,537.00	1,205,494.83
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 CUSIP : 92840VAS1	695,000.000	719,526.55	704,265.05

** 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 Debt Instruments - Other			
United States - USD			
RTX CORPORATION 3.125% 07-01-2050 CUSIP : 75513EAC5	1,460,000.000	965,918.55	957,905.77
SHELL FINANCE US INC 3.75% 09-12-2046 CUSIP : 822905AH8	1,310,000.000	1,052,042.78	985,268.29
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 CUSIP : 828807DJ3	1,170,000.000	836,482.30	862,536.91
TEXAS INSTRS INC 4.1% DUE 08-16-2052 CUSIP : 882508BQ6	1,135,000.000	998,744.71	895,062.20
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP : 87264ACW3	945,000.000	951,394.33	916,688.23
UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP : 911312CE4	1,050,000.000	1,074,046.93	1,025,160.12
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP : 91324PEK4	2,060,000.000	1,854,596.14	1,768,066.48
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO CUSIP : 92343VGK4	660,000.000	522,275.75	499,699.74
VIATRIS INC SR NT 3.85% 06-22-2040 CUSIP : 92556VAE6	1,395,000.000	960,144.44	1,045,979.79
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053 CUSIP : 927804GN8	1,140,000.000	1,153,172.65	1,126,425.81
WALMART INC 2.5% DUE 09-22-2041 BEO CUSIP : 931142EU3	565,000.000	410,507.60	389,229.18
WALMART INC 4.05% DUE 06-29-2048 REG CUSIP : 931142EC3	360,000.000	318,182.10	296,153.72
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBE2	465,000.000	366,977.26	347,140.10
WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP : 94106LCF4	485,000.000	475,684.80	466,627.58
WELLS FARGO & CO 3.068% 04-30-2041 CUSIP : 95000U2Q5	865,000.000	651,794.80	630,194.88
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4	1,205,000.000	1,264,783.15	1,280,321.19
Total United States - USD		**78,339,865.89**	**73,363,674.47**
Total Corporate Debt Instruments - Other		**88,752,245.97**	**83,063,656.48**
Corporate Stock - Common			
United States - USD			
OMNIAB INC COM $12.50 VESTING CUSIP : 68218J202	343.000	0.00	0.00
OMNIAB INC COM $15.00 VESTING CUSIP : 68218J301	343.000	0.00	0.00
Total United States - USD		**0.00**	**0.00**
Total Corporate Stock - Common		**0.00**	**0.00**
Partnership/Joint Venture Interests			
United States - USD			

** 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
Partnership/Joint Venture Interests			
United States - USD			
SLC MANAGEMENT U.S. INVESTMENT GRADE PRIVATE CREDIT FUND, L.P CUSIP : 993XVV997	40,000,000.000	40,000,000.00	36,559,655.00
Total United States - USD		**40,000,000.00**	**36,559,655.00**
Total Partnership/Joint Venture Interests		**40,000,000.00**	**36,559,655.00**
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP : 8X1999F89	945,946.870	16,165,840.91	22,224,975.36
CF BLACKROCK US DEBT INDEX FUND E CUSIP : 8EN99YB29	187,154.100	8,051,974.03	8,346,738.42
Total Global Region - USD		**24,217,814.94**	**30,571,713.78**
United States - USD			
CF BLACKROCK MONEY MARKET FD CUSIP : 066459CF3	223.950	223.95	223.95
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP : 14999KK08	458,060.300	18,763,907.48	33,332,961.46
CF COHEN & STEERS REAL ASSETS MULTI-STRATEGY FD CL-A CUSIP : 1P2999O66	3,272,156.250	49,177,098.10	50,783,865.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	1,909,950.630	1,909,950.63	1,909,950.63
Total United States - USD		**69,851,180.16**	**86,027,001.04**
Total Value of Interest in Common/Collective Trusts		**94,068,995.10**	**116,598,714.82**
Value of Interest in Registered Investment Companies			
United States - USD			
MFO AMERICAN CENTY INVT TR HIGH INCOME R6 CUSIP : 024932121	2,947,153.290	26,175,121.55	25,463,404.43
Total United States - USD		**26,175,121.55**	**25,463,404.43**
Total Value of Interest in Registered Investment Companies		**26,175,121.55**	**25,463,404.43**
Other			
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP : 91086QBB3	1,900,000.000	1,708,804.71	1,441,645.14
Total Mexico - USD		**1,708,804.71**	**1,441,645.14**

** 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
Other			
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP : 80414L2P9	415,000.000	404,471.45	388,119.21
Total Saudi Arabia - USD		**404,471.45**	**388,119.21**
United States - USD			
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP : 13063A5G5	960,000.000	1,262,936.70	1,134,751.87
CF WEATHER OFFSHORE FD II CLASS A CUSIP : 748996N27	5,379.000	5,859,006.45	11,444,831.60
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW CUSIP : 524ESCR36	1,950,000.000	195.00	19,500.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP : 524ESC7M6	295,000.000	29.50	2.95
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE CUSIP : 57582PUE8	1,005,000.000	1,050,433.45	999,408.28
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE CUSIP : 64972FT63	90,000.000	93,058.20	85,137.11
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE CUSIP : 64972FL20	790,000.000	832,230.85	800,264.79
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG CUSIP : 797400FN3	460,000.000	546,989.10	466,724.23
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP : 882722KF7	540,000.000	571,618.05	539,836.65
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE CUSIP : 913366EP1	1,010,000.000	1,128,383.90	1,084,704.85
Total United States - USD		**11,344,881.20**	**16,575,162.33**
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP : 760942BA9	310,000.000	297,733.30	284,222.13
Total Uruguay - USD		**297,733.30**	**284,222.13**
GBP - British pound sterling	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**13,755,890.66**	**18,689,148.81**

** 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
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-142,903.87	-142,903.87
Total - all currencies		**-142,903.87**	**-142,903.87**
Total Other Liabilities		**-142,903.87**	**-142,903.87**
Total		**323,499,735.31**	**334,175,611.11**

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

APPENDIX B

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

(Form 5500, Schedule H, Line 4i)

For the Year Ended December 31, 2024

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C43137PAA8	#REORG/HILL CITY FUNDING TRUST EXCHANGE UNUM GRP 4L1MAUY 10-28-2024				
		Acquisitions	100,000.00	-74,218.00	
		Dispositions	-870,000.00		657,112.00
C00287YDW6	ABBVIE INC 5.4% 03-15-2054				
		Acquisitions	380,000.00	-384,139.80	
		Dispositions	-380,000.00		393,547.00
C00287YDX4	ABBVIE INC 5.5% 03-15-2064				
		Acquisitions	700,000.00	-705,275.05	
		Dispositions	-700,000.00		703,504.70
C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	150,000.00	-108,571.75	
		Dispositions	-1,165,000.00		790,287.30
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047				
		Acquisitions	1,180,000.00	-923,908.75	
		Dispositions	-175,000.00		137,998.00
C02361DBB5	AMEREN ILL CO 5.55% DUE 07-01-2054				
		Acquisitions	455,000.00	-454,135.50	
		Dispositions	-455,000.00		486,285.80
C03523TBU1	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	185,000.00	-192,063.30	
		Dispositions	-445,000.00		470,423.25
C035240AM2	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	1,205,000.00	-1,148,690.35	
		Dispositions	-1,315,000.00		1,229,656.50
C05526DBF1	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	130,000.00	-98,998.90	
		Dispositions	-1,095,000.00		838,347.15
C06051GMB2	BANK OF AMERICA CORP 5.425% 08-15-2035				
		Acquisitions	1,950,000.00	-1,962,947.90	
		Dispositions	-140,000.00		142,620.45
C06738ECG8	BARCLAYS PLC FIXED 6.224% 05-09-2033				
		Acquisitions	435,000.00	-448,195.05	
		Dispositions	-435,000.00		444,091.50
C055451BF4	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	275,000.00	-291,010.50	
		Dispositions	-245,000.00		242,785.75
C09659DAB2	BRD TRUSTEES 3.46% DUE 05-01-2047				
		Acquisitions	90,000.00	-72,737.10	
		Dispositions	-90,000.00		69,618.60
C110122EK0	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Acquisitions	125,000.00	-124,511.25	
		Dispositions	-125,000.00		128,887.50
C110122EL8	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				
		Acquisitions	125,000.00	-124,468.75	
		Dispositions	-125,000.00		129,072.50
C110122EB0	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053				
		Acquisitions	740,000.00	-839,194.30	
		Dispositions	-1,255,000.00		1,408,720.65
C14040HDF9	CAPITAL ONE FINL CORP 6.051% 02-01-2035				
		Acquisitions	255,000.00	-255,000.00	
		Dispositions	-255,000.00		257,858.55
C15089QAY0	CELANESE US HLDGS LLC 6.7% 11-15-2033				
		Acquisitions	295,000.00	-316,870.00	
		Dispositions	-990,000.00		1,026,059.90
C17275RBU5	CISCO SYS INC 5.3% 02-26-2054				
		Acquisitions	1,625,000.00	-1,615,322.10	
		Dispositions	-360,000.00		371,909.70
C17275RBV3	CISCO SYSTEMS INC 5.35% 02-26-2064				
		Acquisitions	635,000.00	-632,193.30	
		Dispositions	-635,000.00		604,894.65
C25278XBA6	DIAMONDBACK ENERGY INC 5.75% 04-18-2054				
		Acquisitions	125,000.00	-124,946.25	
		Dispositions	-125,000.00		121,675.00
C253393AG7	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	155,000.00	-118,358.00	
		Dispositions	-155,000.00		117,914.70
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	390,000.00	-269,267.70	
		Dispositions	-155,000.00		102,490.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26442CBL7	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	35,000.00	-35,241.85	
		Dispositions	-420,000.00		408,685.20
C26443CAA1	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047				
		Acquisitions	175,000.00	-143,754.40	
		Dispositions	-250,000.00		205,457.50
C532457CT3	ELI LILLY & CO 5.2% 08-14-2064				
		Acquisitions	125,000.00	-124,957.50	
		Dispositions	-125,000.00		129,718.75
C29250NBZ7	ENBRIDGE INC 6.7% 11-15-2053				
		Acquisitions	210,000.00	-242,871.30	
		Dispositions	-990,000.00		1,143,565.80
C29366WAA4	ENTERGY MISS LLC 3.85% DUE 06-01-2049				
		Acquisitions	385,000.00	-303,353.05	
		Dispositions	-1,375,000.00		1,062,711.15
C361448BR3	GATX CORP 6.05% 06-05-2054				
		Acquisitions	130,000.00	-129,946.70	
		Dispositions	-130,000.00		133,130.40
C37045XEV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034				
		Acquisitions	885,000.00	-884,805.30	
		Dispositions	-885,000.00		893,278.65
C404121AK1	HCA INC 5.45% 09-15-2034				
		Acquisitions	125,000.00	-124,817.50	
		Dispositions	-125,000.00		126,315.00
C438516CT1	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054				
		Acquisitions	1,070,000.00	-1,071,576.05	
		Dispositions	-1,070,000.00		1,065,203.90
C438516CU8	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064				
		Acquisitions	255,000.00	-254,372.70	
		Dispositions	-255,000.00		252,205.20
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035				
		Acquisitions	485,000.00	-493,529.40	
		Dispositions	-485,000.00		503,335.95
C46647PBV7	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,155,000.00	-1,516,387.60	
		Dispositions	-125,000.00		83,891.25
C49456BBA8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	60,000.00	-59,725.20	
		Dispositions	-60,000.00		61,552.80
C50155QAN0	KYNDRYL HLDGS INC 6.35% 02-20-2034				
		Acquisitions	125,000.00	-124,845.00	
		Dispositions	-125,000.00		127,976.25
C570535AY0	MARKEL GROUP INC 6.0% 05-16-2054				
		Acquisitions	1,025,000.00	-1,037,974.75	
		Dispositions	-160,000.00		166,849.60
C573284BB1	MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054				
		Acquisitions	775,000.00	-759,546.50	
		Dispositions	-775,000.00		759,182.25
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Acquisitions	60,000.00	-59,740.80	
		Dispositions	-60,000.00		62,158.20
C30303M8J4	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	180,000.00	-155,269.80	
		Dispositions	-891,000.00		775,808.35
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035				
		Acquisitions	405,000.00	-405,000.00	
		Dispositions	-405,000.00		402,484.95
C639057AN8	NATWEST GROUP PLC 5.778% 03-01-2035				
		Acquisitions	810,000.00	-810,007.80	
		Dispositions	-810,000.00		851,649.90
C655844CU0	NORFOLK SOUTHN CORP 5.95% 03-15-2064				
		Acquisitions	85,000.00	-91,204.15	
		Dispositions	-730,000.00		746,901.65
C665772CS6	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	845,000.00	-527,802.10	
		Dispositions	-318,000.00		201,189.06
C666807BH4	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	785,000.00	-728,001.40	
		Dispositions	-300,000.00		281,031.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68218J202	OMNIAB INC COM $12.50 VESTING				
		Free Delivery	-343.00		
		Free Receipt	343.00		
C68218J301	OMNIAB INC COM $15.00 VESTING				
		Free Delivery	-343.00		
		Free Receipt	343.00		
C682680BZ5	ONEOK INC NEW 4.85% 02-01-2049				
		Dispositions	-150,000.00		128,992.50
		Free Receipt	510,000.00	432,393.30	
C68389XCV5	ORACLE CORP 5.5% 09-27-2064				
		Acquisitions	1,550,000.00	-1,544,032.50	
		Dispositions	-380,000.00		369,175.85
C690742AQ4	OWENS CORNING 5.95% 06-15-2054				
		Acquisitions	385,000.00	-379,894.90	
		Dispositions	-385,000.00		384,237.70
C703481AD3	PATTERSON-UTI ENERGY INC 7.15% 10-01-2033				
		Acquisitions	175,000.00	-189,992.25	
		Dispositions	-140,000.00		151,812.20
C70450YAQ6	PAYPAL HLDGS INC 5.5% 06-01-2054				
		Acquisitions	1,045,000.00	-1,039,846.15	
		Dispositions	-1,045,000.00		1,029,214.15
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	70,000.00	-71,054.20	
		Dispositions	-1,450,000.00		1,412,537.50
C718172DJ5	PHILIP MORRIS INTL INC 5.25% 02-13-2034				
		Acquisitions	830,000.00	-816,968.20	
		Dispositions	-830,000.00		811,400.35
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052				
		Acquisitions	330,000.00	-280,391.60	
		Dispositions	-1,075,000.00		921,573.55
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054				
		Acquisitions	230,000.00	-226,819.10	
		Dispositions	-230,000.00		233,473.00
C097023DM4	PVTPL BOEING CO 6.858% 05-01-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	310,000.00	-327,985.60	
		Free Delivery	-310,000.00		
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054				
		Acquisitions	200,000.00	-197,656.00	
		Dispositions	-200,000.00		199,002.00
C378272BV9	PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054				
		Acquisitions	1,080,000.00	-1,076,456.40	
		Dispositions	-140,000.00		142,656.60
C65163LAP4	PVTPL NEWMONT CORP/NEWCREST FINANCE 5.35%03-15-2034				
		Acquisitions	1,025,000.00	-1,030,009.55	
		Free Delivery	-1,025,000.00		
C72284KAB7	PVTPL PINE STREET TRUST III 6.223% 05-15-2054				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		120,669.60
C92840VAS1	PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034				
		Acquisitions	1,335,000.00	-1,354,890.45	
		Dispositions	-640,000.00		667,019.65
C756109CQ5	REALTY INCOME CORP 5.975% 09-01-2054				
		Acquisitions	60,000.00	-59,024.40	
		Dispositions	-60,000.00		59,919.60
C76720AAP1	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	260,000.00	-261,188.20	
		Dispositions	-80,000.00		76,213.60
C75513EAC5	RTX CORPORATION 3.125% 07-01-2050				
		Acquisitions	390,000.00	-273,183.80	
		Dispositions	-80,000.00		56,991.20
C822582BY7	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	335,000.00	-273,353.30	
		Free Delivery	-1,310,000.00		
C828807DJ3	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	350,000.00	-275,733.50	
		Dispositions	-225,000.00		174,380.45
C842400JD6	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054				
		Acquisitions	65,000.00	-64,632.75	
		Dispositions	-65,000.00		65,181.35

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C845743BX0	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054				
		Acquisitions	130,000.00	-129,035.40	
		Dispositions	-130,000.00		130,881.40
C857477CC5	STATE STR CORP FLTG RT 5.159% DUE 05-18-2034				
		Acquisitions	235,000.00	-233,190.50	
		Dispositions	-980,000.00		990,949.20
C85771PAL6	STATOIL ASA 3.95 DUE 05-15-2043				
		Acquisitions	470,000.00	-405,926.10	
		Dispositions	-180,000.00		151,047.20
C87938WAC7	TELEFONICA 7.045% DUE 06-20-2036				
		Acquisitions	320,000.00	-362,854.20	
		Dispositions	-100,000.00		112,289.00
C882508BQ6	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	485,000.00	-410,659.60	
		Dispositions	-315,000.00		256,485.15
C87264ACW3	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	375,000.00	-392,302.50	
		Dispositions	-465,000.00		474,159.00
C89157XAF8	TOTALENERGIES CAP 5.425% 09-10-2064				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		354,511.50
C89352HAY5	TRANSCANADA 4.875% DUE 05-15-2048				
		Acquisitions	140,000.00	-119,675.90	
		Dispositions	-925,000.00		824,356.55
C911312CE4	UNITED PARCEL SVC INC 5.5% 05-22-2054				
		Acquisitions	1,170,000.00	-1,196,795.15	
		Dispositions	-120,000.00		120,740.40
C91913YBE9	VALERO ENERGY CORP NEW ISSUE 30YR				
		Acquisitions	270,000.00	-209,976.30	
		Dispositions	-1,299,000.00		985,556.99
C92556VAE6	VIATRIS INC SR NT 3.85% 06-22-2040				
		Acquisitions	425,000.00	-324,934.50	
		Dispositions	-65,000.00		47,806.85
C92857WCA6	VODAFONE GROUP PLC 5.75% 06-28-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,045,000.00	-1,042,185.75	
		Dispositions	-70,000.00		69,428.10
C929160BD0	VULCAN MATERIALS CO 5.7% 12-01-2054				
		Acquisitions	345,000.00	-343,074.90	
		Dispositions	-345,000.00		344,448.00
C931142EZ2	WALMART INC 4.5% DUE 09-09-2052 BEO				
		Acquisitions	360,000.00	-346,932.00	
		Dispositions	-1,110,000.00		1,077,620.20
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	310,000.00	-245,894.25	
		Dispositions	-225,000.00		187,430.75
C95000U3H4	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034				
		Acquisitions	920,000.00	-980,552.65	
		Dispositions	-255,000.00		271,432.20

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 .

APPENDIX C

SCHEDULE OF REPORTABLE TRANSACTIONS

(Form 5500, Schedule H, Line 4j)

For the Year Ended December 31, 2024

◆5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
Global Region - USD									
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD	-786,840.360	12 Aug 24		22.8763		0.00	13,446,776.44	18,000,000.00	4,553,223.56
CF BLACKROCK US DEBT INDEX FUND E	-785,968.670	12 Aug 24		45.1672		0.00	33,814,911.46	35,500,000.00	1,685,088.54
United States - USD									
CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A	2,307,692.310	16 Aug 24	15.6000			0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,110,534.700	30 Jan 24	1.0000			0.00	19,110,534.70	19,110,534.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,073,977.600	13 Aug 24	1.0000			0.00	99,073,977.60	99,073,977.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,000,000.000	16 Aug 24	1.0000			0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,013,325.000	16 Aug 24	1.0000			0.00	51,013,325.00	51,013,325.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,426,022.400	14 Aug 24		1.0000		0.00	31,426,022.40	31,426,022.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,597,418.520	16 Aug 24		1.0000		0.00	99,597,418.52	99,597,418.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,000,000.000	19 Aug 24		1.0000		0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-51,174,739.220	20 Aug 24		1.0000		0.00	51,174,739.22	51,174,739.22	0.00
Other									
Global Region - USD									
CF LIGHTHOUSE GLOBAL LONG/SHORT FUND LIM ITED - CLASS F ELIGIBLE	-8,786.550	01 Dec 23		2,153.5017		0.00	10,648,784.59	19,110,534.70	8,461,750.11

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part A

Single Transactions in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part B

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

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

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 340,640,403.72

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS BDS 4.625% 05-15-20 44 CUSIP: 912810UB2	Total acquisitions	20	11,060,250.21			0.00	11,060,250.21	11,060,250.21
	Total dispositions	7		6,959,073.64		0.00	6,915,357.70	6,959,073.64
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	Total acquisitions	26	10,105,696.11			0.00	10,105,696.11	10,105,696.11
	Total dispositions	44		9,345,732.08		0.00	9,460,699.89	9,345,732.08
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP: 8X1999F89	Total acquisitions	1	2,000,000.00			0.00	2,000,000.00	2,000,000.00
	Total dispositions	1		18,000,000.00		0.00	13,446,776.44	18,000,000.00
CF BLACKROCK US DEBT INDEX FUND E CUSIP: 8EN99YB29	Total acquisitions	1	2,500,000.00			0.00	2,500,000.00	2,500,000.00
	Total dispositions	7		46,000,000.00		0.00	43,807,777.44	46,000,000.00
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 14999KK08	Total acquisitions	1	5,000,000.00			0.00	5,000,000.00	5,000,000.00
	Total dispositions	1		14,000,000.00		0.00	8,747,505.83	14,000,000.00
CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A CUSIP: 1P2999O66	Total acquisitions	2	39,500,000.00			0.00	39,500,000.00	39,500,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	211	272,902,741.83			0.00	272,902,741.83	272,902,741.83

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total dispositions	178		294,391,898.37		0.00	294,391,898.37	294,391,898.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

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 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 4.625% 05-15-20 44	60,000.000	29 May 24	98.0156			0.00	58,809.38	58,809.38	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	45,000.000	31 May 24	98.8438			0.00	44,479.69	44,479.69	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	320,000.000	31 May 24	98.8281			0.00	316,250.00	316,250.00	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	130,000.000	13 Jun 24	101.6602			0.00	132,158.20	132,158.20	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	150,000.000	13 Jun 24	101.2148			0.00	151,822.27	151,822.27	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	30,000.000	24 Jun 24	101.6445			0.00	30,493.36	30,493.36	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	215,000.000	9 Jul 24	100.4336			0.00	215,932.23	215,932.23	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	305,000.000	18 Jul 24	101.5938			0.00	309,860.94	309,860.94	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	85,000.000	24 Jul 24	100.0000			0.00	85,000.00	85,000.00	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	170,000.000	24 Jul 24	99.8750			0.00	169,787.50	169,787.50	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	105,000.000	25 Jul 24	100.7500			0.00	105,787.50	105,787.50	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	160,000.000	25 Jul 24	100.7500			0.00	161,200.00	161,200.00	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	275,000.000	25 Jul 24	100.8398			0.00	277,309.57	277,309.57	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	145,000.000	25 Jul 24	100.4063			0.00	145,589.06	145,589.06	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	170,000.000	5 Aug 24	105.9336			0.00	180,087.11	180,087.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 4.625% 05-15-20 44	50,000.000	6 Aug 24	104.5156			0.00	52,257.81	52,257.81	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	185,000.000	7 Aug 24	104.0938			0.00	192,573.44	192,573.44	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	3,755,000.000	19 Aug 24	105.2539			0.00	3,952,284.18	3,952,284.18	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	4,190,000.000	19 Aug 24	105.2422			0.00	4,409,647.66	4,409,647.66	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	65,000.000	21 Aug 24	106.0313			0.00	68,920.31	68,920.31	0.00
Total number of acquisitions = 20							**11,060,250.21**	**11,060,250.21**	**0.00**
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-100,000.000	31 Jul 24		102.4922		0.00	100,431.88	102,492.19	2,060.31
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-150,000.000	31 Jul 24		102.4531		0.00	150,647.82	153,679.69	3,031.87
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-100,000.000	31 Jul 24		102.4688		0.00	100,431.88	102,468.75	2,036.87
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-50,000.000	6 Aug 24		104.7813		0.00	50,491.84	52,390.63	1,898.79
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-45,000.000	6 Aug 24		104.5117		0.00	45,442.66	47,030.27	1,587.61
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-70,000.000	21 Aug 24		105.8125		0.00	73,083.75	74,068.75	985.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-6,125,000.000	29 Aug 24		104.9297		0.00	6,394,827.87	6,426,943.36	32,115.49
Total number of dispositions = 7							**6,915,357.70**	**6,959,073.64**	**43,715.94**
Total UNITED STATES TREAS BDS 4.625% 05-15-20 44							**17,975,607.91**	**18,019,323.85**	**43,715.94**
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	12 Feb 24	106.3594			0.00	148,903.13	148,903.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	12 Feb 24	106.4844			0.00	154,402.34	154,402.34	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	130,000.000	12 Feb 24	106.1094			0.00	137,942.19	137,942.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	135,000.000	13 Feb 24	104.6602			0.00	141,291.21	141,291.21	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	95,000.000	15 Feb 24	105.7344			0.00	100,447.66	100,447.66	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	4,150,000.000	15 Feb 24	105.5508			0.00	4,380,357.42	4,380,357.42	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	615,000.000	20 Feb 24	105.0781			0.00	646,230.47	646,230.47	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	21 Feb 24	104.4063			0.00	130,507.81	130,507.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	22 Feb 24	104.5313			0.00	130,664.06	130,664.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	22 Feb 24	104.7656			0.00	68,097.66	68,097.66	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	295,000.000	22 Feb 24	104.7188			0.00	308,920.31	308,920.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	26 Feb 24	105.4688			0.00	52,734.38	52,734.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	27 Feb 24	105.0781			0.00	110,332.03	110,332.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	710,000.000	27 Feb 24	105.7500			0.00	750,825.00	750,825.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	28 Feb 24	105.4375			0.00	52,718.75	52,718.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	75,000.000	4 Mar 24	106.5820			0.00	79,936.52	79,936.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	245,000.000	6 Mar 24	108.2344			0.00	265,174.22	265,174.22	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	11 Mar 24	108.0898			0.00	194,561.72	194,561.72	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	25,000.000	25 Mar 24	105.7813			0.00	26,445.31	26,445.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	600,000.000	25 Mar 24	105.7695			0.00	634,617.19	634,617.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	500,000.000	27 Mar 24	105.9531			0.00	529,765.63	529,765.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	120,000.000	2 Apr 24	104.0313			0.00	124,837.50	124,837.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	2 Apr 24	103.6094			0.00	129,511.72	129,511.72	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	505,000.000	3 Apr 24	103.3125			0.00	521,728.13	521,728.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	110,000.000	11 Apr 24	101.1250			0.00	111,237.50	111,237.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	170,000.000	9 May 24	102.0625			0.00	173,506.25	173,506.25	0.00
Total number of acquisitions = 26							**10,105,696.11**	**10,105,696.11**	**0.00**
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-555,000.000	21 Feb 24		104.4531		0.00	585,590.90	579,714.84	-5,876.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-55,000.000	21 Feb 24		104.2969		0.00	58,031.53	57,363.28	-668.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-615,000.000	21 Feb 24		104.4531		0.00	648,898.03	642,386.72	-6,511.31
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-55,000.000	22 Feb 24		104.5156		0.00	57,985.07	57,483.59	-501.48

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-60,000.000	22 Feb 24		104.5156		0.00	63,256.44	62,709.38	-547.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-605,000.000	22 Feb 24		104.8125		0.00	637,835.77	634,115.63	-3,720.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	26 Feb 24		105.5234		0.00	115,970.69	116,075.78	105.09
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-245,000.000	26 Feb 24		105.5234		0.00	258,298.36	258,532.42	234.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	27 Feb 24		105.6797		0.00	116,016.75	116,247.66	230.91
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-55,000.000	27 Feb 24		105.0938		0.00	58,008.37	57,801.56	-206.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-40,000.000	1 Mar 24		106.7969		0.00	42,187.76	42,718.75	530.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-40,000.000	1 Mar 24		106.7969		0.00	42,187.76	42,718.75	530.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-85,000.000	4 Mar 24		106.3906		0.00	89,664.88	90,432.03	767.15
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	4 Mar 24		106.5156		0.00	116,036.91	117,167.19	1,130.28
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-580,000.000	6 Mar 24		108.3281		0.00	612,695.29	628,303.13	15,607.84
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	7 Mar 24		108.5625		0.00	84,509.70	86,850.00	2,340.30
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-40,000.000	7 Mar 24		108.3281		0.00	42,254.85	43,331.25	1,076.40
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-70,000.000	8 Mar 24		108.1719		0.00	73,945.98	75,720.31	1,774.33
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	12 Mar 24		107.2344		0.00	100,462.12	101,872.66	1,410.54

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	14 Mar 24		105.0938		0.00	232,649.12	231,206.25	-1,442.87
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	18 Mar 24		104.8789		0.00	105,749.60	104,878.91	-870.69
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-280,000.000	19 Mar 24		104.9766		0.00	296,098.88	293,934.38	-2,164.50
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	21 Mar 24		104.8906		0.00	232,649.12	230,759.38	-1,889.74
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-485,000.000	22 Mar 24		105.9844		0.00	512,885.57	514,024.22	1,138.65
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	26 Mar 24		105.8438		0.00	137,479.74	137,596.88	117.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-50,000.000	26 Mar 24		105.5352		0.00	52,876.82	52,767.58	-109.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	26 Mar 24		105.8984		0.00	327,836.31	328,285.16	448.85
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-15,000.000	26 Mar 24		105.5156		0.00	15,863.05	15,827.34	-35.71
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-85,000.000	26 Mar 24		105.5156		0.00	89,890.60	89,688.28	-202.32
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	28 Mar 24		106.5000		0.00	84,628.99	85,200.00	571.01
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	1 Apr 24		104.7500		0.00	232,729.74	230,450.00	-2,279.74
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-90,000.000	9 Apr 24		104.0625		0.00	94,763.53	93,656.25	-1,107.28
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	9 Apr 24		104.3438		0.00	115,822.09	114,778.13	-1,043.96
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-55,000.000	9 Apr 24		104.0469		0.00	57,911.05	57,225.78	-685.27

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	10 Apr 24		101.9531		0.00	84,234.25	81,562.50	-2,671.75
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	16 Apr 24		99.7188		0.00	84,122.60	79,775.00	-4,347.60
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	23 Apr 24		100.0469		0.00	84,122.60	80,037.50	-4,085.10
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	29 Apr 24		99.8750		0.00	105,153.25	99,875.00	-5,278.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,000,000.000	30 Apr 24		99.7188		0.00	1,051,532.49	997,187.50	-54,344.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-75,000.000	3 May 24		100.9297		0.00	78,864.94	75,697.27	-3,167.67
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-45,000.000	3 May 24		101.0938		0.00	47,318.96	45,492.19	-1,826.77
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-170,000.000	8 May 24		101.8438		0.00	178,760.52	173,134.38	-5,626.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-125,000.000	13 May 24		102.0547		0.00	131,096.79	127,568.36	-3,528.43
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,165,000.000	14 May 24		102.4531		0.00	1,221,822.12	1,193,578.91	-28,243.21
Total number of dispositions = 44							**9,460,699.89**	**9,345,732.08**	**-114,967.81**
Total UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053							**19,566,396.00**	**19,451,428.19**	**-114,967.81**
Value of Interest in Common/Collective Trusts									
Global Region - USD									
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD	92,759.790	20 Feb 24	21.5611			0.00	2,000,000.00	2,000,000.00	0.00
Total number of acquisitions = 1							**2,000,000.00**	**2,000,000.00**	**0.00**

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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										
Global Region - USD										
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD	-786,840.360	*	12 Aug 24		22.8763		0.00	13,446,776.44	18,000,000.00	4,553,223.56
Total number of dispositions = 1								**13,446,776.44**	**18,000,000.00**	**4,553,223.56**
Total CF BLACKROCK MSCI ACWI MIN VOL INDEX FD								**15,446,776.44**	**20,000,000.00**	**4,553,223.56**
CF BLACKROCK US DEBT INDEX FUND E	57,766.510		15 Feb 24	43.2777			0.00	2,500,000.00	2,500,000.00	0.00
Total number of acquisitions = 1								**2,500,000.00**	**2,500,000.00**	**0.00**
CF BLACKROCK US DEBT INDEX FUND E	-785,968.670	*	12 Aug 24		45.1672		0.00	33,814,911.46	35,500,000.00	1,685,088.54
CF BLACKROCK US DEBT INDEX FUND E	-21,830.390		4 Sep 24		45.8077		0.00	939,213.91	1,000,000.00	60,786.09
CF BLACKROCK US DEBT INDEX FUND E	-43,369.400		20 Sep 24		46.1155		0.00	1,865,891.70	2,000,000.00	134,108.30
CF BLACKROCK US DEBT INDEX FUND E	-44,114.910		9 Oct 24		45.3361		0.00	1,897,965.95	2,000,000.00	102,034.05
CF BLACKROCK US DEBT INDEX FUND E	-33,379.360		23 Oct 24		44.9379		0.00	1,436,087.91	1,500,000.00	63,912.09
CF BLACKROCK US DEBT INDEX FUND E	-44,740.410		20 Nov 24		44.7023		0.00	1,924,876.98	2,000,000.00	75,123.02
CF BLACKROCK US DEBT INDEX FUND E	-44,832.280		20 Dec 24		44.6107		0.00	1,928,829.53	2,000,000.00	71,170.47
Total number of dispositions = 7								**43,807,777.44**	**46,000,000.00**	**2,192,222.56**
Total CF BLACKROCK US DEBT INDEX FUND E								**46,307,777.44**	**48,500,000.00**	**2,192,222.56**
United States - USD										
CF BLACKROCK RUSSELL 3000 INDEX FD	81,786.280		20 Feb 24	61.1349			0.00	5,000,000.00	5,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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										
Total number of acquisitions = 1								**5,000,000.00**	**5,000,000.00**	**0.00**
CF BLACKROCK RUSSELL 3000 INDEX FD	-213,542.150		12 Aug 24		65.5608		0.00	8,747,505.83	14,000,000.00	5,252,494.17
Total number of dispositions = 1								**8,747,505.83**	**14,000,000.00**	**5,252,494.17**
Total CF BLACKROCK RUSSELL 3000 INDEX FD								**13,747,505.83**	**19,000,000.00**	**5,252,494.17**
CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A	241,212.960		22 Feb 24	14.5100			0.00	3,500,000.00	3,500,000.00	0.00
CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A	2,307,692.310	*	16 Aug 24	15.6000			0.00	36,000,000.00	36,000,000.00	0.00
Total number of acquisitions = 2								**39,500,000.00**	**39,500,000.00**	**0.00**
Total CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A								**39,500,000.00**	**39,500,000.00**	**0.00**
NT COLLECTIVE SHORT TERM INVT FD	94,597.730		2 Jan 24	1.0000			0.00	94,597.73	94,597.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,701.760		2 Jan 24	1.0000			0.00	28,701.76	28,701.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	960.450		2 Jan 24	1.0000			0.00	960.45	960.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	41.130		4 Jan 24	1.0000			0.00	41.13	41.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,229.790		4 Jan 24	1.0000			0.00	23,229.79	23,229.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	109,269.070		4 Jan 24	1.0000			0.00	109,269.07	109,269.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	266.980		4 Jan 24	1.0000			0.00	266.98	266.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	402.740		4 Jan 24	1.0000			0.00	402.74	402.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	29.310		4 Jan 24	1.0000			0.00	29.31	29.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	11.190		4 Jan 24	1.0000			0.00	11.19	11.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,746.560		5 Jan 24	1.0000			0.00	17,746.56	17,746.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	92,865.170		8 Jan 24	1.0000			0.00	92,865.17	92,865.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	491,689.270		11 Jan 24	1.0000			0.00	491,689.27	491,689.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	166,056.350		16 Jan 24	1.0000			0.00	166,056.35	166,056.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,820.950		19 Jan 24	1.0000			0.00	32,820.95	32,820.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	174,312.880		22 Jan 24	1.0000			0.00	174,312.88	174,312.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,017.910		24 Jan 24	1.0000			0.00	99,017.91	99,017.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	158,191.100		26 Jan 24	1.0000			0.00	158,191.10	158,191.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,998,636.810		29 Jan 24	1.0000			0.00	8,998,636.81	8,998,636.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,363.190		29 Jan 24	1.0000			0.00	1,363.19	1,363.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,110,534.700	*	30 Jan 24	1.0000			0.00	19,110,534.70	19,110,534.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,056.100		30 Jan 24	1.0000			0.00	35,056.10	35,056.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	178,891.160		31 Jan 24	1.0000			0.00	178,891.16	178,891.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	2,223.010	31 Jan 24	1.0000			0.00	2,223.01	2,223.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	45,899.580	2 Feb 24	1.0000			0.00	45,899.58	45,899.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	111,688.770	5 Feb 24	1.0000			0.00	111,688.77	111,688.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.120	5 Feb 24	1.0000			0.00	1.12	1.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	5.300	5 Feb 24	1.0000			0.00	5.30	5.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.280	5 Feb 24	1.0000			0.00	0.28	0.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	29.420	5 Feb 24	1.0000			0.00	29.42	29.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,056.480	5 Feb 24	1.0000			0.00	44,056.48	44,056.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,727.740	6 Feb 24	1.0000			0.00	1,727.74	1,727.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,134.530	7 Feb 24	1.0000			0.00	5,134.53	5,134.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,985.080	8 Feb 24	1.0000			0.00	34,985.08	34,985.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,741.610	9 Feb 24	1.0000			0.00	122,741.61	122,741.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,500,000.000	15 Feb 24	1.0000			0.00	3,500,000.00	3,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	278,618.200	15 Feb 24	1.0000			0.00	278,618.20	278,618.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	233,510.350	16 Feb 24	1.0000			0.00	233,510.35	233,510.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	113,484.880	23 Feb 24	1.0000			0.00	113,484.88	113,484.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	45,951.850	26 Feb 24	1.0000			0.00	45,951.85	45,951.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,045.160	27 Feb 24	1.0000			0.00	6,045.16	6,045.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	544,367.820	28 Feb 24	1.0000			0.00	544,367.82	544,367.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,421.090	4 Mar 24	1.0000			0.00	1,421.09	1,421.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,137.500	4 Mar 24	1.0000			0.00	22,137.50	22,137.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.160	5 Mar 24	1.0000			0.00	1.16	1.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,418.300	5 Mar 24	1.0000			0.00	185,418.30	185,418.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	549.910	5 Mar 24	1.0000			0.00	549.91	549.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,888.290	5 Mar 24	1.0000			0.00	23,888.29	23,888.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,038.440	6 Mar 24	1.0000			0.00	24,038.44	24,038.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	234,400.110	6 Mar 24	1.0000			0.00	234,400.11	234,400.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	158,993.170	8 Mar 24	1.0000			0.00	158,993.17	158,993.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,592.120	11 Mar 24	1.0000			0.00	74,592.12	74,592.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	81,454.170	15 Mar 24	1.0000			0.00	81,454.17	81,454.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	170,695.560	18 Mar 24	1.0000			0.00	170,695.56	170,695.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,002.480	27 Mar 24	1.0000			0.00	1,002.48	1,002.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	292,138.520	1 Apr 24	1.0000			0.00	292,138.52	292,138.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240	3 Apr 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	149,532.090	3 Apr 24	1.0000			0.00	149,532.09	149,532.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.600	3 Apr 24	1.0000			0.00	0.60	0.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	31.530	3 Apr 24	1.0000			0.00	31.53	31.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	651,439.350	3 Apr 24	1.0000			0.00	651,439.35	651,439.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.630	4 Apr 24	1.0000			0.00	0.63	0.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,577.320	8 Apr 24	1.0000			0.00	3,577.32	3,577.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	300,839.850	10 Apr 24	1.0000			0.00	300,839.85	300,839.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	225,699.600	11 Apr 24	1.0000			0.00	225,699.60	225,699.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,465.960	15 Apr 24	1.0000			0.00	53,465.96	53,465.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	119,792.080	17 Apr 24	1.0000			0.00	119,792.08	119,792.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,249.680	23 Apr 24	1.0000			0.00	9,249.68	9,249.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	76,815.970	24 Apr 24	1.0000			0.00	76,815.97	76,815.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,999,661.090	25 Apr 24	1.0000			0.00	8,999,661.09	8,999,661.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,729.820	26 Apr 24	1.0000			0.00	22,729.82	22,729.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,666.870	29 Apr 24	1.0000			0.00	40,666.87	40,666.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,975.310	30 Apr 24	1.0000			0.00	33,975.31	33,975.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,286.460	1 May 24	1.0000			0.00	1,286.46	1,286.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,800.630	1 May 24	1.0000			0.00	7,800.63	7,800.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	302,598.460	2 May 24	1.0000			0.00	302,598.46	302,598.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.200	3 May 24	1.0000			0.00	1.20	1.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	30.710	3 May 24	1.0000			0.00	30.71	30.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,611.810	8 May 24	1.0000			0.00	1,611.81	1,611.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	254,274.590	8 May 24	1.0000			0.00	254,274.59	254,274.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	739,191.820	9 May 24	1.0000			0.00	739,191.82	739,191.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	366,186.890	15 May 24	1.0000			0.00	366,186.89	366,186.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,178.870	17 May 24	1.0000			0.00	7,178.87	7,178.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	29,248.460	20 May 24	1.0000			0.00	29,248.46	29,248.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,598.430	21 May 24	1.0000			0.00	57,598.43	57,598.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	150.000	22 May 24	1.0000			0.00	150.00	150.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	351,132.620	22 May 24	1.0000			0.00	351,132.62	351,132.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,755.400	23 May 24	1.0000			0.00	44,755.40	44,755.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,531.760	24 May 24	1.0000			0.00	44,531.76	44,531.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,683.830	29 May 24	1.0000			0.00	18,683.83	18,683.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	339.020	3 Jun 24	1.0000			0.00	339.02	339.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	281,997.060	4 Jun 24	1.0000			0.00	281,997.06	281,997.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240	5 Jun 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	174,512.320	5 Jun 24	1.0000			0.00	174,512.32	174,512.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	31.620	5 Jun 24	1.0000			0.00	31.62	31.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	47,706.110	6 Jun 24	1.0000			0.00	47,706.11	47,706.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	66.670	10 Jun 24	1.0000			0.00	66.67	66.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,668.750	10 Jun 24	1.0000			0.00	11,668.75	11,668.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	5,145.220	13 Jun 24	1.0000			0.00	5,145.22	5,145.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,536.600	17 Jun 24	1.0000			0.00	32,536.60	32,536.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	523,352.370	18 Jun 24	1.0000			0.00	523,352.37	523,352.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,386.490	20 Jun 24	1.0000			0.00	53,386.49	53,386.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,597.500	24 Jun 24	1.0000			0.00	20,597.50	20,597.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,816.650	25 Jun 24	1.0000			0.00	28,816.65	28,816.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	41.100	26 Jun 24	1.0000			0.00	41.10	41.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	254,045.450	26 Jun 24	1.0000			0.00	254,045.45	254,045.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,020.680	27 Jun 24	1.0000			0.00	3,020.68	3,020.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,083.980	1 Jul 24	1.0000			0.00	83,083.98	83,083.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,880.000	2 Jul 24	1.0000			0.00	6,880.00	6,880.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	157,517.360	3 Jul 24	1.0000			0.00	157,517.36	157,517.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.200	3 Jul 24	1.0000			0.00	1.20	1.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	30.880	3 Jul 24	1.0000			0.00	30.88	30.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,324.240	3 Jul 24	1.0000			0.00	2,324.24	2,324.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	278.790	8 Jul 24	1.0000			0.00	278.79	278.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	12.550	9 Jul 24	1.0000			0.00	12.55	12.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	319.770	10 Jul 24	1.0000			0.00	319.77	319.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	509,998.990	11 Jul 24	1.0000			0.00	509,998.99	509,998.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	100,055.000	15 Jul 24	1.0000			0.00	100,055.00	100,055.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,099.510	16 Jul 24	1.0000			0.00	1,099.51	1,099.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,829.090	16 Jul 24	1.0000			0.00	163,829.09	163,829.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	29.000	17 Jul 24	1.0000			0.00	29.00	29.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,664.300	17 Jul 24	1.0000			0.00	37,664.30	37,664.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,785.870	19 Jul 24	1.0000			0.00	13,785.87	13,785.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,203.750	23 Jul 24	1.0000			0.00	28,203.75	28,203.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,881.350	24 Jul 24	1.0000			0.00	163,881.35	163,881.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	116,660.190	25 Jul 24	1.0000			0.00	116,660.19	116,660.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,918.920	26 Jul 24	1.0000			0.00	21,918.92	21,918.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,359.700	31 Jul 24	1.0000			0.00	2,359.70	2,359.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	2,633.460		1 Aug 24	1.0000			0.00	2,633.46	2,633.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,909.700		1 Aug 24	1.0000			0.00	1,909.70	1,909.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,941.140		2 Aug 24	1.0000			0.00	32,941.14	32,941.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240		5 Aug 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	153,091.590		5 Aug 24	1.0000			0.00	153,091.59	153,091.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	31.930		5 Aug 24	1.0000			0.00	31.93	31.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	91,846.020		5 Aug 24	1.0000			0.00	91,846.02	91,846.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	251,169.740		8 Aug 24	1.0000			0.00	251,169.74	251,169.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	375,632.910		9 Aug 24	1.0000			0.00	375,632.91	375,632.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,073,977.600	*	13 Aug 24	1.0000			0.00	99,073,977.60	99,073,977.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,054,448.430		13 Aug 24	1.0000			0.00	1,054,448.43	1,054,448.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,000,000.000	*	16 Aug 24	1.0000			0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,013,325.000	*	16 Aug 24	1.0000			0.00	51,013,325.00	51,013,325.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,429,808.980		19 Aug 24	1.0000			0.00	1,429,808.98	1,429,808.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,327.210		21 Aug 24	1.0000			0.00	24,327.21	24,327.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	67.900	22 Aug 24	1.0000			0.00	67.90	67.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	182,546.820	26 Aug 24	1.0000			0.00	182,546.82	182,546.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,749.720	27 Aug 24	1.0000			0.00	48,749.72	48,749.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	120.640	28 Aug 24	1.0000			0.00	120.64	120.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,499,778.320	30 Aug 24	1.0000			0.00	7,499,778.32	7,499,778.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	632.620	3 Sep 24	1.0000			0.00	632.62	632.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	836,982.290	4 Sep 24	1.0000			0.00	836,982.29	836,982.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240	5 Sep 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	234,507.900	5 Sep 24	1.0000			0.00	234,507.90	234,507.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,122,368.340	5 Sep 24	1.0000			0.00	1,122,368.34	1,122,368.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,256.210	9 Sep 24	1.0000			0.00	1,256.21	1,256.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	219,240.150	12 Sep 24	1.0000			0.00	219,240.15	219,240.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	225,670.010	16 Sep 24	1.0000			0.00	225,670.01	225,670.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,770.110	18 Sep 24	1.0000			0.00	83,770.11	83,770.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,621.510	20 Sep 24	1.0000			0.00	1,621.51	1,621.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	38,115.280	23 Sep 24	1.0000			0.00	38,115.28	38,115.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,000,000.000	23 Sep 24	1.0000			0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,347,593.520	26 Sep 24	1.0000			0.00	1,347,593.52	1,347,593.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	452,906.220	30 Sep 24	1.0000			0.00	452,906.22	452,906.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	118,847.760	1 Oct 24	1.0000			0.00	118,847.76	118,847.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.200	3 Oct 24	1.0000			0.00	1.20	1.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,241.380	3 Oct 24	1.0000			0.00	3,241.38	3,241.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,822.200	4 Oct 24	1.0000			0.00	31,822.20	31,822.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,900.000	7 Oct 24	1.0000			0.00	6,900.00	6,900.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,692.600	8 Oct 24	1.0000			0.00	25,692.60	25,692.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	542.380	9 Oct 24	1.0000			0.00	542.38	542.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,000,000.000	10 Oct 24	1.0000			0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	136,643.180	10 Oct 24	1.0000			0.00	136,643.18	136,643.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	152,541.420	15 Oct 24	1.0000			0.00	152,541.42	152,541.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,490.150	16 Oct 24	1.0000			0.00	4,490.15	4,490.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	389,769.200	17 Oct 24	1.0000			0.00	389,769.20	389,769.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,525.000	21 Oct 24	1.0000			0.00	19,525.00	19,525.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,504,047.670	24 Oct 24	1.0000			0.00	1,504,047.67	1,504,047.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,141.730	25 Oct 24	1.0000			0.00	135,141.73	135,141.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	9.170	29 Oct 24	1.0000			0.00	9.17	9.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,527.410	30 Oct 24	1.0000			0.00	1,527.41	1,527.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	862.110	31 Oct 24	1.0000			0.00	862.11	862.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	284,309.530	31 Oct 24	1.0000			0.00	284,309.53	284,309.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	527,823.570	1 Nov 24	1.0000			0.00	527,823.57	527,823.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240	5 Nov 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,991.580	5 Nov 24	1.0000			0.00	2,991.58	2,991.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,572.830	5 Nov 24	1.0000			0.00	2,572.83	2,572.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	80,962.060	6 Nov 24	1.0000			0.00	80,962.06	80,962.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	392,090.020	7 Nov 24	1.0000			0.00	392,090.02	392,090.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,004.630	8 Nov 24	1.0000			0.00	12,004.63	12,004.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	725,789.350	13 Nov 24	1.0000			0.00	725,789.35	725,789.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	659,327.100	15 Nov 24	1.0000			0.00	659,327.10	659,327.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,438.930	20 Nov 24	1.0000			0.00	22,438.93	22,438.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	200.000	20 Nov 24	1.0000			0.00	200.00	200.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,000,000.000	21 Nov 24	1.0000			0.00	4,000,000.00	4,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,112.790	26 Nov 24	1.0000			0.00	223,112.79	223,112.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	166,103.710	27 Nov 24	1.0000			0.00	166,103.71	166,103.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	720,951.220	29 Nov 24	1.0000			0.00	720,951.22	720,951.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,337.850	2 Dec 24	1.0000			0.00	1,337.85	1,337.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,332.380	3 Dec 24	1.0000			0.00	51,332.38	51,332.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.200	4 Dec 24	1.0000			0.00	1.20	1.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,299,968.390	4 Dec 24	1.0000			0.00	1,299,968.39	1,299,968.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,527.400	4 Dec 24	1.0000			0.00	1,527.40	1,527.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	701.260	6 Dec 24	1.0000			0.00	701.26	701.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,910.720	9 Dec 24	1.0000			0.00	4,910.72	4,910.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	11,668.750	9 Dec 24	1.0000			0.00	11,668.75	11,668.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	973,436.680	11 Dec 24	1.0000			0.00	973,436.68	973,436.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,457.190	12 Dec 24	1.0000			0.00	79,457.19	79,457.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	109,620.620	16 Dec 24	1.0000			0.00	109,620.62	109,620.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,397.310	18 Dec 24	1.0000			0.00	122,397.31	122,397.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,869.440	20 Dec 24	1.0000			0.00	120,869.44	120,869.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,000,000.000	23 Dec 24	1.0000			0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,321.250	30 Dec 24	1.0000			0.00	35,321.25	35,321.25	0.00
Total number of acquisitions = 211							**272,902,741.83**	**272,902,741.83**	**0.00**
NT COLLECTIVE SHORT TERM INVT FD	-615,668.030	5 Jan 24		1.0000		0.00	615,668.03	615,668.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,357.900	9 Jan 24		1.0000		0.00	30,357.90	30,357.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-620,290.220	10 Jan 24		1.0000		0.00	620,290.22	620,290.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-326,391.810	12 Jan 24		1.0000		0.00	326,391.81	326,391.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-169,927.720	17 Jan 24		1.0000		0.00	169,927.72	169,927.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-63,863.250	18 Jan 24		1.0000		0.00	63,863.25	63,863.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-387,868.170	19 Jan 24		1.0000		0.00	387,868.17	387,868.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-91,044.840	23 Jan 24		1.0000		0.00	91,044.84	91,044.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-303,833.870	25 Jan 24		1.0000		0.00	303,833.87	303,833.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-831,676.030	25 Jan 24		1.0000		0.00	831,676.03	831,676.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-49,133.070	26 Jan 24		1.0000		0.00	49,133.07	49,133.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,363.190	26 Jan 24		1.0000		0.00	1,363.19	1,363.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,866.170	29 Jan 24		1.0000		0.00	113,866.17	113,866.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,556.670	1 Feb 24		1.0000		0.00	48,556.67	48,556.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-568,978.980	2 Feb 24		1.0000		0.00	568,978.98	568,978.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,931.980	6 Feb 24		1.0000		0.00	2,931.98	2,931.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,319.400	9 Feb 24		1.0000		0.00	75,319.40	75,319.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-84,769.530	12 Feb 24		1.0000		0.00	84,769.53	84,769.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-244,527.500	13 Feb 24		1.0000		0.00	244,527.50	244,527.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,114.090	14 Feb 24		1.0000		0.00	58,114.09	58,114.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,500,000.000	15 Feb 24		1.0000		0.00	3,500,000.00	3,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-2,664,505.070	16 Feb 24		1.0000		0.00	2,664,505.07	2,664,505.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,500,000.000	16 Feb 24		1.0000		0.00	3,500,000.00	3,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,000,000.000	20 Feb 24		1.0000		0.00	1,000,000.00	1,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-80,253.740	20 Feb 24		1.0000		0.00	80,253.74	80,253.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-163,779.360	21 Feb 24		1.0000		0.00	163,779.36	163,779.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-252,158.950	22 Feb 24		1.0000		0.00	252,158.95	252,158.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,992,142.110	22 Feb 24		1.0000		0.00	6,992,142.11	6,992,142.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-954,549.530	23 Feb 24		1.0000		0.00	954,549.53	954,549.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-688,852.580	29 Feb 24		1.0000		0.00	688,852.58	688,852.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,704.740	1 Mar 24		1.0000		0.00	50,704.74	50,704.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-452,443.950	1 Mar 24		1.0000		0.00	452,443.95	452,443.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41.410	4 Mar 24		1.0000		0.00	41.41	41.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,368.490	4 Mar 24		1.0000		0.00	1,368.49	1,368.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11.190	4 Mar 24		1.0000		0.00	11.19	11.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-304,366.640	7 Mar 24		1.0000		0.00	304,366.64	304,366.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-134,148.090	8 Mar 24		1.0000		0.00	134,148.09	134,148.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,986.830	12 Mar 24		1.0000		0.00	50,986.83	50,986.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,406.390	13 Mar 24		1.0000		0.00	162,406.39	162,406.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-130,354.380	14 Mar 24		1.0000		0.00	130,354.38	130,354.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,300.190	15 Mar 24		1.0000		0.00	18,300.19	18,300.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,967.420	20 Mar 24		1.0000		0.00	41,967.42	41,967.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,017.620	21 Mar 24		1.0000		0.00	36,017.62	36,017.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,314,511.580	22 Mar 24		1.0000		0.00	1,314,511.58	1,314,511.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-54,966.290	22 Mar 24		1.0000		0.00	54,966.29	54,966.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-40,481.670	25 Mar 24		1.0000		0.00	40,481.67	40,481.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,211.210	26 Mar 24		1.0000		0.00	50,211.21	50,211.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,527.370	27 Mar 24		1.0000		0.00	94,527.37	94,527.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-100,659.330	28 Mar 24		1.0000		0.00	100,659.33	100,659.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,957.160	1 Apr 24		1.0000		0.00	48,957.16	48,957.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,343.610	2 Apr 24		1.0000		0.00	17,343.61	17,343.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-784,946.320	4 Apr 24		1.0000		0.00	784,946.32	784,946.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.600	4 Apr 24		1.0000		0.00	0.60	0.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-82,755.530	5 Apr 24		1.0000		0.00	82,755.53	82,755.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-231,777.620	5 Apr 24		1.0000		0.00	231,777.62	231,777.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-88,040.410	8 Apr 24		1.0000		0.00	88,040.41	88,040.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,924.380	12 Apr 24		1.0000		0.00	13,924.38	13,924.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-412,245.590	12 Apr 24		1.0000		0.00	412,245.59	412,245.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,020.580	16 Apr 24		1.0000		0.00	57,020.58	57,020.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,333.330	17 Apr 24		1.0000		0.00	13,333.33	13,333.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,903.810	18 Apr 24		1.0000		0.00	68,903.81	68,903.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,869.050	19 Apr 24		1.0000		0.00	20,869.05	20,869.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-221,558.750	22 Apr 24		1.0000		0.00	221,558.75	221,558.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-845,469.690	24 Apr 24		1.0000		0.00	845,469.69	845,469.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-90,046.460	25 Apr 24		1.0000		0.00	90,046.46	90,046.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-296,999.970	26 Apr 24		1.0000		0.00	296,999.97	296,999.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-240,302.830	3 May 24		1.0000		0.00	240,302.83	240,302.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-420,777.340	3 May 24		1.0000		0.00	420,777.34	420,777.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,263.430	6 May 24		1.0000		0.00	113,263.43	113,263.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,392.790	7 May 24		1.0000		0.00	33,392.79	33,392.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,086.240	10 May 24		1.0000		0.00	37,086.24	37,086.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-80,000.000	10 May 24		1.0000		0.00	80,000.00	80,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-807,909.100	14 May 24		1.0000		0.00	807,909.10	807,909.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-115,679.300	16 May 24		1.0000		0.00	115,679.30	115,679.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,777.130	17 May 24		1.0000		0.00	94,777.13	94,777.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,435,373.620	24 May 24		1.0000		0.00	1,435,373.62	1,435,373.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-413,101.200	28 May 24		1.0000		0.00	413,101.20	413,101.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,694.120	30 May 24		1.0000		0.00	3,694.12	3,694.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-56,792.110	31 May 24		1.0000		0.00	56,792.11	56,792.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-373,737.170	31 May 24		1.0000		0.00	373,737.17	373,737.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-34,025.620	3 Jun 24		1.0000		0.00	34,025.62	34,025.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-339.020	4 Jun 24		1.0000		0.00	339.02	339.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-131,327.100	5 Jun 24		1.0000		0.00	131,327.10	131,327.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-127,102.590	6 Jun 24		1.0000		0.00	127,102.59	127,102.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-222,662.110	7 Jun 24		1.0000		0.00	222,662.11	222,662.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-93,682.790	7 Jun 24		1.0000		0.00	93,682.79	93,682.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-120,000.000	11 Jun 24		1.0000		0.00	120,000.00	120,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,875.570	12 Jun 24		1.0000		0.00	25,875.57	25,875.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,422,758.660	14 Jun 24		1.0000		0.00	1,422,758.66	1,422,758.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,477.030	14 Jun 24		1.0000		0.00	24,477.03	24,477.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-340,282.690	21 Jun 24		1.0000		0.00	340,282.69	340,282.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,956.020	21 Jun 24		1.0000		0.00	27,956.02	27,956.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-870,143.770	24 Jun 24		1.0000		0.00	870,143.77	870,143.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-525,588.940	27 Jun 24		1.0000		0.00	525,588.94	525,588.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-152,339.880	28 Jun 24		1.0000		0.00	152,339.88	152,339.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-219,247.170	28 Jun 24		1.0000		0.00	219,247.17	219,247.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-203,002.330	5 Jul 24		1.0000		0.00	203,002.33	203,002.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-117,938.700	9 Jul 24		1.0000		0.00	117,938.70	117,938.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,782.210	10 Jul 24		1.0000		0.00	68,782.21	68,782.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-146,698.040	12 Jul 24		1.0000		0.00	146,698.04	146,698.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,234.590	12 Jul 24		1.0000		0.00	132,234.59	132,234.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-55,032.390	18 Jul 24		1.0000		0.00	55,032.39	55,032.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-86,122.700	19 Jul 24		1.0000		0.00	86,122.70	86,122.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-792,165.150	22 Jul 24		1.0000		0.00	792,165.15	792,165.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-777,309.690	25 Jul 24		1.0000		0.00	777,309.69	777,309.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-501,776.850	26 Jul 24		1.0000		0.00	501,776.85	501,776.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,695.040	29 Jul 24		1.0000		0.00	9,695.04	9,695.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,103.260	31 Jul 24		1.0000		0.00	23,103.26	23,103.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-501,164.320	2 Aug 24		1.0000		0.00	501,164.32	501,164.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,689.860	6 Aug 24		1.0000		0.00	29,689.86	29,689.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,093.300	7 Aug 24		1.0000		0.00	7,093.30	7,093.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-210,541.320		9 Aug 24		1.0000		0.00	210,541.32	210,541.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,772.100		12 Aug 24		1.0000		0.00	9,772.10	9,772.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,426,022.400	*	14 Aug 24		1.0000		0.00	31,426,022.40	31,426,022.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-351,106.850		14 Aug 24		1.0000		0.00	351,106.85	351,106.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-73,977.600		15 Aug 24		1.0000		0.00	73,977.60	73,977.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-877,448.880		15 Aug 24		1.0000		0.00	877,448.88	877,448.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,597,418.520	*	16 Aug 24		1.0000		0.00	99,597,418.52	99,597,418.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-219,914.920		19 Aug 24		1.0000		0.00	219,914.92	219,914.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,000,000.000	*	19 Aug 24		1.0000		0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-51,174,739.220	*	20 Aug 24		1.0000		0.00	51,174,739.22	51,174,739.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-308,860.910		22 Aug 24		1.0000		0.00	308,860.91	308,860.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-212,399.390		23 Aug 24		1.0000		0.00	212,399.39	212,399.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-321,223.500		23 Aug 24		1.0000		0.00	321,223.50	321,223.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-903,438.600		26 Aug 24		1.0000		0.00	903,438.60	903,438.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,080.880		29 Aug 24		1.0000		0.00	7,080.88	7,080.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-76,287.390	30 Aug 24		1.0000		0.00	76,287.39	76,287.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,510,087.590	3 Sep 24		1.0000		0.00	7,510,087.59	7,510,087.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-135,949.610	6 Sep 24		1.0000		0.00	135,949.61	135,949.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-572,800.220	6 Sep 24		1.0000		0.00	572,800.22	572,800.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,724.950	9 Sep 24		1.0000		0.00	64,724.95	64,724.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-595,127.880	10 Sep 24		1.0000		0.00	595,127.88	595,127.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,968.890	11 Sep 24		1.0000		0.00	68,968.89	68,968.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-140,127.450	13 Sep 24		1.0000		0.00	140,127.45	140,127.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,549.120	17 Sep 24		1.0000		0.00	53,549.12	53,549.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,000.000	18 Sep 24		1.0000		0.00	25,000.00	25,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-421,425.450	20 Sep 24		1.0000		0.00	421,425.45	421,425.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-933,339.670	24 Sep 24		1.0000		0.00	933,339.67	933,339.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-136,025.810	24 Sep 24		1.0000		0.00	136,025.81	136,025.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-236,216.770	25 Sep 24		1.0000		0.00	236,216.77	236,216.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-248,945.310	27 Sep 24		1.0000		0.00	248,945.31	248,945.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-1,774,309.390	27 Sep 24		1.0000		0.00	1,774,309.39	1,774,309.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,388.700	30 Sep 24		1.0000		0.00	24,388.70	24,388.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,244.910	2 Oct 24		1.0000		0.00	42,244.91	42,244.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,124.670	3 Oct 24		1.0000		0.00	137,124.67	137,124.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-229,276.510	4 Oct 24		1.0000		0.00	229,276.51	229,276.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-61,120.560	9 Oct 24		1.0000		0.00	61,120.56	61,120.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-318,237.810	11 Oct 24		1.0000		0.00	318,237.81	318,237.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,179,942.380	11 Oct 24		1.0000		0.00	2,179,942.38	2,179,942.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,971.200	18 Oct 24		1.0000		0.00	58,971.20	58,971.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-371,130.440	23 Oct 24		1.0000		0.00	371,130.44	371,130.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-119,734.420	24 Oct 24		1.0000		0.00	119,734.42	119,734.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,671,356.690	25 Oct 24		1.0000		0.00	1,671,356.69	1,671,356.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-135,757.050	1 Nov 24		1.0000		0.00	135,757.05	135,757.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-960,351.980	4 Nov 24		1.0000		0.00	960,351.98	960,351.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,375.580	8 Nov 24		1.0000		0.00	132,375.58	132,375.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-41,448.490	14 Nov 24		1.0000		0.00	41,448.49	41,448.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,941.730	15 Nov 24		1.0000		0.00	45,941.73	45,941.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-408,130.550	18 Nov 24		1.0000		0.00	408,130.55	408,130.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-351,163.740	19 Nov 24		1.0000		0.00	351,163.74	351,163.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-412,655.810	21 Nov 24		1.0000		0.00	412,655.81	412,655.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,578.430	22 Nov 24		1.0000		0.00	25,578.43	25,578.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,438,530.890	22 Nov 24		1.0000		0.00	3,438,530.89	3,438,530.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-170,034.510	29 Nov 24		1.0000		0.00	170,034.51	170,034.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,375,155.980	2 Dec 24		1.0000		0.00	1,375,155.98	1,375,155.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,107,272.160	5 Dec 24		1.0000		0.00	1,107,272.16	1,107,272.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-93,012.150	6 Dec 24		1.0000		0.00	93,012.15	93,012.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-135,158.070	10 Dec 24		1.0000		0.00	135,158.07	135,158.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-98,584.250	13 Dec 24		1.0000		0.00	98,584.25	98,584.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,941.870	13 Dec 24		1.0000		0.00	53,941.87	53,941.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,260,000.000	17 Dec 24		1.0000		0.00	1,260,000.00	1,260,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-105,540.000	19 Dec 24		1.0000		0.00	105,540.00	105,540.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,611.410	20 Dec 24		1.0000		0.00	137,611.41	137,611.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,430.220	23 Dec 24		1.0000		0.00	62,430.22	62,430.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,763.510	24 Dec 24		1.0000		0.00	23,763.51	23,763.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-930,747.000	24 Dec 24		1.0000		0.00	930,747.00	930,747.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-128,458.930	27 Dec 24		1.0000		0.00	128,458.93	128,458.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,000.000	31 Dec 24		1.0000		0.00	25,000.00	25,000.00	0.00
Total number of dispositions = 178							**294,391,898.37**	**294,391,898.37**	**0.00**
Total NT COLLECTIVE SHORT TERM INVT FD							**567,294,640.20**	**567,294,640.20**	**0.00**

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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 340,640,403.72

◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

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 340,640,403.72

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, Part V — Summary of Plan Provisions

Plan Sponsor — Owens Corning

EIN/PN	43-2109021/001
Plan Name	Owens Corning Merged Retirement Plan

The Owens Corning Merged Retirement plan comprises the following sub-plans as a result of corporate acquisitions and plan mergers dating back to January 1, 1996:

(1) Owens Corning Cash Balance Pension Plan (“Cash Balance Plan”)

(2) Owens Corning Hourly Employees’ Retirement Plan (“Hourly Plan”)

(3) Owens Corning Retirement Benefits Plan (“RSB Plan”)

(4) Wolverine Coil Coating, Inc. – UAW Retirement Plan (“Wolverine Plan”) — closed March 31, 1999

(5) AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Nashville — 005) — inactive only

(6a) Owens Corning Metal Systems Pension Plan for Hourly Employees (Ashville — 011A) — inactive only

(6b) AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Bourbon — 011B) inactive only

(6c) AmeriMark Building Products, Inc. Pension Plan for Hourly Employees (Illinois — 011C) — inactive only

(7) Owens Corning Metal Systems Pension Plan for Hourly Employees (Bellwood — 014) — inactive only

(8) Pension Plan for Hastings Building Products, Inc. for Local Union #7 International Brotherhood of Teamsters (“Hastings Plan”) — closed

(9) Alsco Division of AmeriMark, Inc. Retirement Plan for Hourly Employees (“Alsco Plan”) — closed

(10) Fibreboard Corporation Retirement Plan (“Fibreboard Plan") — frozen

(11) Norandex Retirement Plan ("Norandex Plan") — frozen

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Effective Date	The plan was originally effective January 1, 1996, as amended and restated generally effective January 1, 2017. The latest amendment dated September 25, 2019.
Plan Year	The 12-month period beginning each January 1st.
Statutory Maximum Benefits	The 2020 Internal Revenue Code §415 maximum benefit limit is $230,000 payable as a life annuity at normal retirement age.

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Summary of Plan Provisions — Cash Balance Plan

Participants Covered

An employee shall become a participant in this plan on their date of hire or as the date indicated below if date of hire is earlier.

Employee Group	Participation Date	Sale/Closed Date (if applicable)
Salaried Employees	1/1/1996	
Corporate Hourly	1/1/1996	
Delsan	1/1/1997	12/31/1998
Fabrication Primary	1/1/1996	3/31/1998
Huntingdon Primary	1/1/1996	12/31/1999
Fort Smith, AR Primary	7/1/1996	
Falcon Salaried and Primary	1/1/1997	1/31/2000
Fiberlite Salaried	1/1/1997	12/31/2002
Foamular	1/1/1997	
Michigan Molded	1/1/1997	Closed
New Braunfels, TX — Salaried and Primary (formerly Knytex)	1/1/1997	
Soltech Salaried	1/1/1997	
Duncan	1/1/1998	
OC HT, Inc. (Partek)	1/1/1998	4/28/2003
AGY Employees	9/30/1998	12/31/1999
Fibreboard Corporation — Salaried and Non-Union Hourly	1/1/1999	
AmeriMark, Inc. — Salaried and Non-Union Hourly	1/1/1999	8/31/2007
Fabwel, Inc. — Salaried and Non-Union Hourly	1/1/1999	9/15/2007
Tucker Primary — Bargaining Unit Hourly	2/1/1999	12/17/2001
Salt Lake City, UT — Non-Union Hourly	1/1/2000	
Eloy, AZ — Non-Union Hourly	1/1/2000	
Concord, NC — Non-Union Hourly	1/1/2000	
Newark, OH — IBEW Hourly	7/1/2000	
Kansas City, MO	1/1/2001	
Foundry & Steel — Salaried and Non-Union Hourly	1/1/2001	
Ashville, OH	2/1/2001	5/22/2003
Bellwood Primary3	9/1/2001	5/22/2003
Amarillo Plant	7/1/2003	
Ladysmith	1/1/2005	
SG BTI LLC employees	11/1/2007	

Pensionable Earnings	Compensation includes the participant's base pay, overtime pay, overseas premium for employees expatriated prior to June 1, 1991, other wage premium pay, annual bonuses that are renewable, incentive buy–outs and spot incentives, amounts deferred under Section 401(k), 125 or 132(f)(4) of the Internal Revenue Code, deferred base pay and annual bonuses, lump sum wage settlements, and payment made under the company's short–term disability plan. Compensation shall not include awards made pursuant to the profit sharing and global award plans.
Integration Level	50% of the Social Security taxable wage base in effect for a plan year.
Pension Service	Service is equal to the sum of all periods of employment with the company or an affiliate on and after a participant's participation date, plus the number of "years of vesting service" earned by such participant under a prior plan immediately prior to the participation date.
Pension Credits	The sum of interest credits, pay credits, service credits, and transition credits.
Interest Credits	A participant's account shall automatically be credited with an interest credit as of the last day of each calendar month. The interest credit is equal to 1/12 of the interest rate in effect for the plan year, multiplied by the balance of the account at the beginning of the month. The following employee groups shall only have interest credits to their account on and after the following dates: • Fabrication primary employees 03/31/1998 • Huntingdon primary employees 12/31/1999 • AGY employees 12/31/1999 • Falcon primary employees 02/01/2000 • Tucker primary employees 12/17/2001 • Ashville hourly employees 05/22/2003 • Bellwood primary employees 05/22/2003
Interest Rate	The interest credit for a plan year is equal to the average annual yield on five–year United States Treasury securities for the three–month period ending with October of the prior calendar year.

Pay Credits

Prior to January 1, 2020, on the last day of each month, a participant's account is credited with an amount equal to 4% of compensation.

Prior to July 1, 2003, a participant's account is credited with an amount equal to 2% of compensation up to the integration level and 4% of compensation in excess of the integration level

The following employee groups were eligible to receive pay credits:

- Salaried Employees
- Corporate Hourly
- Fibreboard Corporation Salaried and Non-Union Hourly employees
- AmeriMark Salaried and Non-Union Hourly employees
- Fabwel, Inc. Salaried and Non-Union Hourly employees
- Foundry and Steel Salaried and Non-Union Hourly employees
- Amarillo Plant Employees (not attained 40 & 10 as of December 31, 2002)
- Primary Employees at Fort Smith, Arkansas
- New Braunfels, Texas (formerly Knytex) Employees
- Salt Lake City, Utah Non-Union Hourly Employees
- Eloy, Arizona Non-Union Hourly employees
- Concord, North Carolina Non-Union Hourly Employees
- SG BTI LLC Employees

Effective January 1, 2010, pay credits were frozen.

Service Credits

A flat dollar amount was credited at the end of each month for the following groups:

Newark, OH IBEW[1]:	$80; Frozen June 30, 2012.
Kansas City, MO	$70; Frozen December 31, 2012

[1] Other than employees age 40 or older on their merge date who did not elect to participate.

Transition Credits

Participants on January 1, 1996 who had attained age 40 and had at least 10 years of transition service are entitled to receive additional pay credits based on the table below.

Participants who transfer from the hourly or retirement benefits plan and are eligible for pay credits shall be entitled to transition credits if they have attained age 40 and have at least 10 years of transition service on their date of transfer. The transition credit rate shall be equal to the amount in the table below except age plus service will be calculated as of the participant's date of transfer.

	Transition Credit Rate	
Age + Service (as of January 1, 1996) At least:	**Comp Below Integration Level**	**Comp Above Integration Level**
50 but less than 55	1%	2%
55 but less than 60	2%	4%
60 but less than 65	3%	6%
65 but less than 70	4%	8%
70 but less than 75	5%	10%
75 but less than 80	6%	12%
80	7%	14%

Account

Each participant has a theoretical account in the plan to which pay or service credits, as applicable, and interest credits are added monthly. Transition credits are added for those employees who meet the requirements in the Transition Credits section.

In addition, an opening account was established for those employees who are subject to the minimum benefit provisions of the plan.

Opening Account

Employees who became participants in the Cash Balance Plan on the effective date were credited an opening account equal to the present value of their accrued normal retirement benefit earned under the applicable prior plan as of December 31,1995. The present value was determined based on a 9% interest rate and the 1983 GAM Unisex mortality table.

Other employees who merge in or transfer after the effective date will be credited with an opening account based on the schedule below:

- Fort Smith Primary — Present value using above assumptions of accrued normal retirement benefit as defined in the applicable prior plan.
- Transfers from the Hourly or Retirement Benefits Plan — Effective July 1, 2005 no opening account will be credited for an employee who transfers from the Hourly Plan on or after January 1, 1996 and is an eligible employee through July 1, 2005.
- Falcon Primary (except Falcon California employees), Knytex, Fibreboard Corporation, AmeriMark, Fabwel, Inc., Salt Lake City, UT, Eloy, AZ, Concord, NC, Newark, OH IBEW, Kansas City, MO, Foundry and Steel Salaried and Non-Union Hourly, Amarillo Plant and Bellwood Primary — No opening account will be credited.

Normal Retirement

Eligibility

Age 65 and five years of service. Age 65 only for Fort Smith primary employees.

Benefit

A monthly amount equal to the greater of (1) and the applicable grandfathered benefits below:

(1) The pension credits as described above, converted to a life annuity with five years certain using the applicable mortality table under IRS 417(e) and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

(2) Salaried plan participants who were 40 or older and had earned at least 10 years of transition service as of January 1, 1996, (a) + (b):

  (a) 1.2% of final three-year average pay times service (using pay and service through December 31, 2000)

  (b) 0.4% of final average pay in excess of covered compensation times service up to 30 years (using pay and service through December 31, 2000)

(3) Huntingdon plan participants who were primary employees as of January 1, 1997 shall have the following rates applied for determining their grandfathered benefit:

  (a) Rate Group A (Job codes 4-9D): $27

	(b) Rate Group B (Job codes 10-13E): $32 (4) Fort Smith, AR primary employees as of July 1, 1996 will have their prior plan formula calculated using service through June 30, 2001 and a rate of $15.
Late Retirement	
Eligibility	Retirement after normal retirement age.
Benefit	The accrued benefit as of the late retirement date.
Early Retirement Subsidized Benefit	
Eligibility	Age 55 and 10 years of service. An employee who becomes a disabled participant under the plan after age 55 (regardless of service) is eligible for an early retirement benefit.
Benefit	Early retirement subsidies only apply to the grandfathered benefits, when used as a minimum benefit compared against the Cash Balance account. The early retirement factors are the same as those summarized in the Hourly plan provisions.
Vested Termination	
Eligibility	Three years of service.
Benefit	Cash Balance account available after separation of employment.
Disability	
Eligibility	Immediate.
Benefit	Cash Balance account available after separation of employment.
Surviving Spouse	
Eligibility	Fully vested if death from active status. Three years of vesting service if terminated.
Benefit	If the participant was married, the spouse shall receive a benefit under the normal form equal to the greater of the actuarial equivalent of the account at the participant's normal retirement date, or the amount the spouse would have received under the 50% joint and survivor annuity had payment commenced on the day before the participant's death.

Normal Form of Payment	
Without Spouse	Life annuity with five years certain.
With Spouse	50% joint and survivor annuity with five years certain.
Optional Forms of Payment	For participants who remain employed on or after attaining age 55 and 10 years of service: ● 10-year certain and life annuity ● 75%/100% joint and survivor annuity with five years certain ● 50%/75%/100% contingent joint and survivor annuity with five years certain ● Level income annuity ● Full lump sum ● 50% Lump sum and 50% monthly annuity For participants who are not employed on or after attaining age 55 and 10 years of service: ● 75% joint and survivor annuity with five years certain ● Full lump sum ● 50% Lump sum and 50% monthly annuity
Actuarial Equivalence	For purposes of converting the participant's account balance to a life annuity with five years certain (the normal form), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement. For purposes of converting the normal form to any optional form of payment except a lump sum, a 10% interest rate and the 1984 Uniform Pension Mortality Table is used. The factors are specified in Appendix B of the Plan Document. For purposes of converting the participant's accrued benefit under a prior plan into an opening account, actuarial equivalent means using the 1983 Group Annuity Mortality Table (Unisex) and a 9% interest rate.

Special Provisions Applicable to Certain Employee Groups

Early Retirement

Eligible employees as of September 30, 1994 who transferred employment from the company to Alpha/Owens-Corning, L.L.C. as of September 30, 1994 continue to earn service toward early retirement under the prior plan while employed with Alpha/Owens-Corning, L.L.C.

A participant who has attained age 50 as of December 31, 1996 and meets one of the two following conditions remain eligible for an early retirement benefit under the plan:

- The employee terminated employment with the company on December 31, 1996 in connection with the outsourcing to Xerox, remains employed with Xerox until age 55, and elects benefit commencement after termination of employment.
- The employee was employed with the IS Department located at OLEC, terminated employment during the first calendar quarter of 1997 in connection with department restructuring, and elects benefit commencement on or after attaining age 55.

Eligible employees as of September 30, 1998 who transferred employment from the company to AGY between September 30, 1998 and December 31, 1999 continue to earn Service toward early retirement while employed with AGY.

Vesting

Participants of an employee group or an employer named below who were eligible employees on December 31, 1996 are deemed to be fully vested in their accrued benefit.

- Falcon salaried and primary employees
- Knytex primary employees
- Soltech, Inc.
- Foamular
- Delsan
- Fiberlite
- Michigan Molded
- New Braunfels, TX (formerly Kyntex)

Participants who were eligible employees on September 30, 1998 and transferred employment to Advanced Glassfibre Yarns LLC (AGY) on or after September 30, 1998 and prior to December 31, 1999 are deemed to be fully vested in their accrued benefit.

Participants of the employee groups named below who were eligible employees on December 31, 1998 are deemed to be fully vested.

- Vytec
- Fibreboard Corporation salaried and non-union hourly employees
- AmeriMark, Inc. salaried and non-union hourly employees
- Fabwel, Inc. salaried and non-union hourly employees
- Cultured Stone
- Norandex
- Salaried and non-union

Salaried and non-union hourly participants who were eligible employees of Foundry and Steel Field on November 15, 2000 and Foundry and Steel Shop on March 4, 2001 are deemed to be fully vested in their accrued benefit.

Participants at the Polymar Asphalt Plant who transferred to the Granite City, Illinois plant as a result of the closing of the St. Louis, MO plant on June 26, 2002 are deemed to be fully vested in their accrued benefit.

Participants who were employees of the Siding Solutions Business as of August 31, 2007 are deemed to be fully vested in their accrued benefit.

Participants who were employees of the Fabwel Business Unit as of September 14, 2007 are deemed to be fully vested in their accrued benefit.

Participants who transferred to the Joint Venture between Owens Corning Masonry Products and Boral Stone LLC are deemed to be fully vested as of the plan transfer date (if they are still active as of the plan transfer date).

Summary of Plan Provisions — Hourly

Participants Covered

Primary and hourly employees, excluding the following:

- Corporate hourly employees
- Non-union primary employees at fabrication facilities
- Newark Plant IBEW employees who had not attained age 40 as of March 1, 2000, or who had attained age 40 as of such date and elected to participate in the Cash Balance Plan.
- Newark Plant IBEW employees hired after June 30, 2000.
- Kansas City, MO employees who had not attained age 40 as of December 31, 2000, or who had attained age 40 as of such date and elected to participate in the Cash Balance Plan.
- Kansas City, MO employees hired after December 31, 2000.
- Amarillo Plant employees who had not attained age 40 and earned 10 years of vesting service as of December 31, 2002.
- Amarillo Plant employees hired after June 30, 2003.

Eligibility for Participation

Participation commences on the January 1 or July 1 following the one-year period beginning on the employee's date of hire, provided the employee completes 1,000 hours of service during such period. If the employee fails to do so, participation commences on the January 1 following the first plan year during which the employee completes 1,000 hours of service. Participation in the plan is frozen, with various freeze dates noted below:

Location	Participation Freeze Date
Aiken	2/13/2011
Amarillo	6/30/2003
Anderson	1/1/2012
Delmar	1/1/2012
Fairburn	1/1/2012
Kansas City	1/1/2001
Newark — IBEW	7/1/2000
Newark — IAM	3/10/2013
Newark — GMP	1/1/2012
Santa Clara	1/1/2012
Waxahachie	1/1/2012

Credited Service

A full year of credited service is earned if the employee works 2,080 or more hours in one plan year. A partial year of service is equal to the number of hours divided by 2,080. Only if the participant has five years of vesting service will partial service be given if under 1,000 hours.

Location

- Aiken

  Credited service frozen effective January 1, 2012 for those who are under age 60 as of December 31, 2011

- Amarillo

  Credited service frozen effective June 30, 2003, except for grandfathered employees who are age 40 with 10 years of vesting service as of December 31, 2002

- Anderson, Delmar, and Fairburn
  - Credited service frozen effective June 30, 2012 for participants with less than five years of vesting service as of June 30, 2012

- Credited service frozen effective June 30, 2018 for the remaining participants, except for participants with 46 years of age and 10 years of service or 20 years of service as of June 30, 2018

- Kansas City

  Credited service frozen effective December 31, 2000 for employees who are less than age 40 or chose to participate in the Cash Balance Plan on December 31, 2000

- Newark — IBEW
  - Credited service frozen effective June 30, 2000 for employees who are less than age 40 as of March 1, 2000 or chose to participate in the Cash Balance Plan on June 30, 2000
  - Credited service frozen effective June 30, 2012 for employees who are less than age 55 as of June 30, 2012

- Newark — IAM

  Credit service will freeze effective May 31, 2023

- Newark — GMP, Santa Clara, and Waxahachie
  - Credited service frozen effective June 30, 2012 for participants with less than five years of vesting service as of June 30, 2012
  - Credited service frozen effective June 30, 2018 for the remaining participants, except for participants with 46 years of age and 10 years of service or 20 years of service as of June 30, 2018

Vesting Service

A participant receives one year of vesting service for each plan year in which the participant completes 1,000 hours of service.

Normal Retirement

Eligibility

Age 65 and five years of participation.

Benefit

A monthly amount equal to the greater of:

(1) The applicable flat-dollar amount in the following table times all years of credited service.

		Rate Group (Band)					
Location	**Effective Date**	**A**	**B**	**C**	**D**	**E**	**F**
Aiken	6/1/08	$37	$43	$50			
Amarillo	1/1/02	$33	$39	$46			
Anderson	1/1/06	$45	$51	$58	$65		
Delmar	1/1/06	$45	$51	$58	$65		
Fairburn	1/1/06	$45	$51	$58	$65		
Kansas City	5/23/06		$49	$59			
Newark — IBEW	1/1/06					$66	
Newark — IAM	1/1/06						$66
Newark — GMP	1/1/06	$45	$51	$58	$65		
Santa Clara	1/1/06	$45	$51	$58	$65		
Waxahachie	1/1/06		$51	$58	$65		

(2) The accrued benefit under the prior plan formula as of December 31,1989 (or the day preceding the applicable new formula date, if different), plus applicable flat-dollar amount times credited service after January 1, 1990 (or the applicable new formula date, if different).

The new formula date for employee groups whose date is not January 1, 1990 is as follows:

Aiken:	January 1, 1991
Amarillo:	January 1, 1993
Kansas City:	April 16, 1990

(3) $15 times all years of credited service.

Early Retirement

Eligibility

Age 55 and 10 years of vesting service.

Benefit

Accrued benefit at early retirement date, reduced for early commencement as indicated below, payable as a life annuity with five years certain.

With regard to participants who retire on or after January 1, 1995, the sum (1) and the greater of (2) or (3):

(1) Accrued benefit earned as of December 31, 1994 based on service at December 31, 1994 multiplied by factors in Table A.

(2) Accrued benefit earned as of the early retirement date, based on all years of credited service, minus (a), with the difference multiplied by factors in Table B.

(3) Accrued benefit earned as of the early retirement date, based on credited service earned after December 31, 1994 multiplied by the factors in Table B.

Table A

Benefit Commencement Age	Before 1938	Year of Birth 1938 Through 1954	1955 and After
64	1.00	1.00	1.00
63	1.00	1.00	1.00
62	1.00	1.00	1.00
61	1.00	1.00	0.95
60	1.00	0.95	0.90
59	0.95	0.90	0.85
58	0.90	0.85	0.80
57	0.85	0.80	0.75
56	0.80	0.75	0.70
55	0.75	0.65	0.65

Table B

Benefit Commencement Age	Before 1938	Year of Birth 1938 Through 1954	1955 and After
64	1.00	1.00	1.00
63	1.00	1.00	0.95
62	1.00	0.95	0.90
61	0.95	0.90	0.85
60	0.90	0.85	0.80
59	0.86	0.81	0.76
58	0.82	0.77	0.72
57	0.78	0.73	0.68
56	0.74	0.69	0.64
55	0.70	0.65	0.60

Early Retirement Grandfather

All plants except Amarillo Plant will have their early retirement benefit determined using a factor of 0.75 (subjected to the effective dates described below) if all of the following conditions are met:

- The participant is born after 1937;
- The participant retires while age 55, 56 or 57;
- The participant was hired prior to January 1, 1990; and
- The participant has earned at least 25 years of vesting service.
- The participant attains age 55 before January 1, 2006.

The effective dates for the early retirement grandfather are as follows:

Aiken:
Attainment of age 55 before January 1, 2000

Kansas City:
May 23, 2000 – May 22, 2012

All other covered plants:
January 1, 2000 – December 31, 2011

Late Retirement

Eligibility — Retirement after normal retirement age.

Benefit — The accrued benefit as of the late retirement date.

Vested Termination

Eligibility

Five years of vesting service.

Benefit

The accrued benefit at the date of termination, payable as a life annuity at age 65. If the participant is married and had not waived the qualified preretirement survivor annuity, the accrued benefit is reduced by 0.3% for each complete calendar year by which termination of employment precedes the participant's annuity starting date.

Early commencement permitted on or after age 55 using the following reduction factors:

Age	Factor (%)
65	100.00
64	87.23
63	76.30
62	66.91
61	58.81
60	51.82
59	45.75
58	40.47
57	35.86
56	31.84
55	28.31

Participants actively employed on or after the date indicated at Kansas City (May 23, 2000), Newark-IBEW (January 1, 2000), and Amarillo (July 1, 2003) may commence benefit payment in any form available to early retirement eligible participants and at any age following termination of employment. If annuity payments commence prior to the Participant attaining age 55, actuarial equivalent shall be determined using the applicable Code section 417(e)(3) Mortality table and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c).

Disability

Eligibility

Ten years of vesting service.

Benefit	Prior to January 1, 1994: The accrued benefit at the date of disability, payable until the earlier of recovery, death or attainment of age 65. If the participant remains disabled until retirement age, the benefit is converted to a retirement benefit determined based on credited service earned during and prior to disability with the benefit rate in effect on the first day of disability. After January 1, 1994: No benefit paid during disability. If participant remains disabled until retirement age, retirement benefit will be determined using service earned during and prior to disability and benefit rate in effect on the first day of disability.
Surviving Spouse	
Eligibility	Married for one year and five years of vesting service.
In-Service Death Benefit	50% of the accrued benefit determined as of the date of death, payable immediately, unreduced for early commencement. Actuarially reduced if spouse is more than 10 years younger than participant. If there is no spouse, and children are under age 18 (or 23 and continuing education), the pre-retirement death benefit that would have been paid to the spouse would be divided equally among all children and payable until the last child attains age 18 (or 23, if applicable).
Qualified Preretirement Survivor Annuity	Payable to terminated vested participants whose death precedes commencement. Coverage of this benefit can be waived, in which case, no death benefit is payable. The spouse's portion of the accrued benefit payable as a qualified joint and survivor annuity reduced 0.3% per calendar year termination precedes annuity starting date, payable no earlier than the participants earliest retirement age.
Normal Form of Payment	
Without Spouse	Life annuity with five years certain for retirement. Life annuity for deferred vested participants.
With Spouse	50% joint and survivor annuity with five years certain for retirement. 50% joint and survivor annuity for deferred vested participants.

Optional Form of Payment

Normal or Early Retirement	10-year certain and life annuity; 75%/100% joint and survivor annuity with five years certain; Level income annuity; 50%/75%/100% contingent joint and survivor annuity with five years certain (available to all non-collectively bargained employees and employees at all plants Aiken); Lump sum based on description below.
Deferred Vested	Lump sum based on description below.
Lump Sum Payment	A lump sum payment equal to the actuarial equivalent of the accrued benefit earned prior to January 1, 1995 (January 1, 1996 for Aiken Plant). Benefits earned after January 1, 1995 will be paid based on one of the annuity payment forms noted above. Participants employed at the plants named below on the date indicated are eligible to receive their entire accrued benefit in one lump sum. • Amarillo Plant 7/1/2003 • Kansas City Plant 5/23/2000 • Newark Plant — IBEW 1/1/2000
Actuarial Equivalence	Except as described herein, an interest factor of 10% and the 1984 Uniform Pension Mortality Table is used to determine actuarial equivalence. For purposes of converting the participant's accrued benefit to a lump sum, actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions — Retirement Benefits Plan ("RSB" Plan)

Type of Plan	Traditional defined benefit plan; flat dollar benefits.
Participants Covered	Primary employees, at the following business units: • Roofing and asphalt plants of Owens Corning and the Mishawaka print shop • Owens Corning facilities at Auburndale and Hazelton • Owens Corning Technology Inc. Fort Smith, AR employees are excluded from plan coverage on June 30, 1996.
Eligibility for Participation	An employee shall become a participant in this plan on the January 1 or July 1 following one year of vesting service. Participation is completely frozen and freeze dates vary by the different business units and locations.
Credited Service	A full year of credited service is earned if the employee works 2,080 or more hours in one plan year. A partial year of service is equal to the number of hours divided by 2,080. Only if the participant has five years of vesting service will partial service be given if under 1,000 hours. Credited service is frozen for the following: • Fort Smith, AR employees effective June 30, 1996. • Non-Union Roofing and Asphalt locations effective December 31, 2011. • Savannah locations effective December 31, 2011. • Jacksonville Roofing and Kearney Roofing effective April 1, 2014. • Kearny Asphalt location effective July 1, 2014. • Atlanta Roofing and Memphis Roofing locations effective March 1, 2015.
Vesting Service	A full year of vesting service is earned if the employee works 1,000 or more hours in one plan year.
Normal Retirement	
Eligibility	Age 65.

Benefit

A monthly amount equal to the applicable flat-dollar amount below times all years of credited service:

Location	Flat-Dollar Amount
Hazelton	$14.00
OC Technology	$14.00
Adelanto Roofing	$15.00
Cincinnati Asphalt	$15.00
Ennis Asphalt	$15.00
Savannah Roofing	$15.00
Detroit Asphalt	$15.00[1]
Ft. Lauderdale Asphalt	$15.00[1]
Ft. Smith	$15.00
Morehead City Asphalt	$15.00[1]
Oklahoma City Asphalt	$15.00[1]
Atlanta Asphalt/Roofing	$15.00[1]
Brookville Asphalt/Roofing	$15.00[1]
Compton Asphalt/Roofing	$15.00[1]
Denver Asphalt/Roofing	$15.00[1]
Houston Asphalt/Roofing	$15.00[1]
Irving Asphalt/Roofing	$15.00[1]
Jacksonville Asphalt/Roofing	$15.00[1]
Jessup Asphalt/Roofing	$15.00[1]
Kearny Asphalt/Roofing	$15.00[1]
Medina Asphalt/Roofing	$15.00[1]
Memphis Asphalt/Roofing	$15.00[1]
Minneapolis Asphalt/Roofing	$15.00[1]
Mishawaka Asphalt/Roofing/Print Shop	$15.00[1]
Non-union Employees	$15.00[1]
Portland Asphalt/Roofing	$15.00[1]
Summit Asphalt/Roofing	$15.00[1]
Mobile	$15.00[2]
Polymer Asphalt Plant	$15.00[3]
Auburndale	$16.00

[1] For service after 1976; $3.00 for service prior to 1977.

[2] For service after December 9, 2001 only.

[3] For participants transferred to the Granite City, IL plant as a result of the closing of the St. Louis, MO plant on June 26, 2002.

Early Retirement	
Eligibility	Age 55 and 10 years of vesting service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 6% for per year prior to normal retirement.
Late Retirement	
Eligibility	Retirement after normal retirement age.
	Benefit A monthly benefit equal to the benefit calculated at the late retirement date.
Vested Termination	
Eligibility	Five years of vesting service.
	Participants who transferred to Granite City, IL as a result of the closing of the St. Louis, MO plant (Polymar Asphalt) on June 26, 2002 shall be deemed fully vested in their accrued benefit.
Benefit	The accrued benefit at the date of termination payable at age 65.
Disability	
Eligibility	Ten years of vesting service.
Benefit	The accrued benefit at the date of disability, payable until the earlier of recovery, death or attainment of age 65.
	If the participant remains disabled until retirement age, the benefit is converted to a retirement benefit determined based on credited service earnings during and prior to disability with the benefit rate in effect on the first day of disability.
Surviving Spouse	
Eligibility	Five years of vesting service.
Benefit	A spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity payable no earlier than the participants age 65.
Normal Form of Annuity	
Without Spouse	Single life annuity.
With Spouse	50% Joint and survivor annuity.
Optional Forms of Annuity	75% joint and survivor annuity.
Actuarial Equivalence	Unisex Pension 1984 Mortality Table and 10% interest rate.

Summary of Plan Provisions — AmeriMark Nashville Hourly Plan

Type of Plan	Traditional defined benefit plan; flat dollar benefits.
Participants Covered	Hourly employees at Nashville, TN Facility. The Nashville plant was permanently closed on October 18, 2002.
Eligibility for Participation	An employee shall become a participant in this plan on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of pension service.
Pension Service	A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the Company or Reynolds Metal Company. For employees of AmeriMark who participated in the plan on January 1, 1976, pension service includes calendar quarters since the most recent date of hire prior to January 1, 1976.
Normal Retirement	
Eligibility	Age 65 and five years of participation.
Benefit	A monthly amount equal to the years of pension service multiplied by $19.50 (for terminations on or after October 1, 1995).
60/40 Early Retirement	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
30-Year Early Retirement Benefit	
Eligibility	120 quarters of service.
Benefit	Unreduced accrued benefit.
55/40 Early Retirement	
Eligibility	Age 55 and 40 quarters of service; laid off due to plant shutdown or unemployed over three years due to layoff.
Benefit	Unreduced accrued benefit.

Special Early Retirement Benefit

Eligibility	Forty (40) quarters of service plus (i) Attained age 55 and age times four plus quarters of service greater than 280, or (ii) Age times four plus quarters of service equals 320 or more; and Service is broken due to layoff or physical disability, or service is not broken, but layoff occurs due to a plant shutdown and reemployment is deemed unlikely by the company.
Benefit	Unreduced accrued benefit.

Special Retirement Payment

Eligibility	Retire on normal or early retirement date.
Benefit	One-time payment equals to 13 weeks of vacation pay, reduced by the amount of vacation pay received for the year of retirement.

Vested Termination

Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.

Disability

Eligibility	Forty (40) calendar quarters of pension service.
Benefit	The accrued benefit at the date of disability (subject to $150 minimum) plus $130 per month until eligible for a public disability pension.

Surviving Spouse

Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death, payable no earlier than participant's age 60 reduced for early retirement. Qualified preretirement survivor annuity: The spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows:

- 0.1% for each year from age 35 through age 44.
- 0.2% for each year from age 45 through age 54.
- 0.5% for each year from age 55 through age 65.

Normal Form of Annuity

Without Spouse — Single life annuity.

With Spouse — 50% Joint and survivor annuity.

Optional Forms of Annuity — 75% joint and survivor annuity.

Actuarial Equivalence — The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

For purposes of converting the participant's accrued benefit to a lump sum (small amount cash out), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions — Owens Corning Metal Systems Ashville Hourly Plan

Type of Plan

Traditional defined benefit plan; flat dollar benefits.

Participants Covered

Hourly employees at the Ashville facility.

Eligibility for Participation

An employee shall become a participant in this plan on the first day of the month after reaching age 21 and completing at least 12 consecutive months of pension service. No employee of hired on or after February 1, 2001 shall be treated as an employee under plan

Pension Service

A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the Company or Reynolds Metal Company. For employees of AmeriMark who participated in the plan on January 1, 1976, pension service includes calendar quarters since the most recent date of hire prior to January 1, 1976

Normal Retirement

Eligibility

Age 65 and five years of participation.

Benefit

A monthly amount equal to the applicable rate times one fourth of all calendar quarters of pension service:

Service Period	Rate if Hired On or After 3/1/1984	Rate if Hired Prior to 3/1/1984
Prior to 2/1/1998	18.50	21.00
2/1/98 to 1/31/1999	21.50	24.00
2/1/1999 to 1/31/2000	25.50	28.00
2/1/2000 to 1/31/2001	29.50	32.00
2/1/2001 to 1/31/2002	32.50	35.00
2/1/2002 to 1/31/2003	35.50	38.00
2/1/2003 to 1/31/2004	37.50	40.00
2/1/2004 to 1/31/2005	39.50	42.00
2/1/2005 to 1/31/2006	40.50	43.00

	The pension rates applicable on and after February 1, 1998 shall apply only to service with the company on and after the effective date of such pension rate, provided that a participant retiring between February 1, 1998 and January 31, 2001 shall have the pension rate applicable on the date of the participant's retirement applied to all of the participant's service with the company after February 1, 1998, provided further that a participant retiring between February 1, 1998 and January 31, 2001 shall have his or her monthly pension adjusted to reflect any pension rate increases that occurs during the period of the collective bargaining agreement in force at the time of his or her retirement.
60/40 Early Retirement	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
30-Year Early Retirement Benefit	
Eligibility	120 quarters of service .
Benefit	Unreduced accrued benefit.
55/40 Early Retirement	
Eligibility	Age 55 and 40 quarters of service; laid off due to plant shutdown or unemployed over three years due to layoff.
Benefit	Unreduced accrued benefit.
Special Early Retirement Benefit	
Eligibility	Forty (40) quarters of service plus (i) Attained age 55 and age times four plus quarters of service greater than 280, or (ii) Age times four plus quarters of service equals 320 or more; and Service is broken due to layoff or physical disability, or service is not broken, but layoff occurs due to a plant shutdown and reemployment is deemed unlikely by the company.
Benefit	Unreduced accrued benefit.

Special Retirement Payment	
Eligibility	Retire on normal or early retirement date.
Benefit	One-time payment equals to 13 weeks of vacation pay, reduced by the amount of vacation pay received for the year of retirement. This benefit is not available to anyone who retires after February 1, 2008.
Vested Termination	
Eligibility	Twenty (20) calendar quarters of service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.
Disability	
Eligibility	Forty (40) calendar quarters of pension service.
Benefit	The accrued benefit at the date of disability, subject to $100 minimum.
Surviving Spouse	
Eligibility	Twenty (20) calendar quarters of pension service and who was married throughout the one-year period ending on his date of death.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death, payable beginning of the month following participant's death. Qualified preretirement survivor annuity: The spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows: • 0.1% for each year from age 35 through age 44. • 0.2% for each year from age 45 through age 54. • 0.5% for each year from age 55 through age 65.
Normal Form of Annuity	
Without Spouse	Single life annuity.
With Spouse	50% joint and survivor annuity.
Optional Forms of Annuity	75% joint and survivor annuity.

Actuarial Equivalence

The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

For purposes of converting the participant's accrued benefit to a lump sum (small amount cash out), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Summary of Plan Provisions — Owens Corning Metal Systems Bourbon Plan

Eligibility for Participation	An employee shall become a participant in this plan on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of pension service.
Participants Covered	Hourly employees at the Bourbon, IN, Maryland Heights, MO, South St. Louise, MO and Bellville, IL facilities.
Pension Service	A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the Company or Reynolds Metal Company.
Normal Retirement	
Eligibility	Age 65 and five years of participation.
Benefit	A monthly amount equal to the years of pension service multiplied by:
	Bourbon Building Products Plants $14
	Residential Service Centers $ 8
Early Retirement	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
Vested Termination	
Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.
Disability	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	The accrued benefit based on pension service earned between March 17, 1997 and the date of disability.

Surviving Spouse

Eligibility	Twenty (20) calendar quarters of pension service and married one year prior to death.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death, payable no earlier than participant's age 60 reduced for early retirement. Qualified preretirement survivor annuity: The spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows: ● 0.1% for each year from age 35 through age 44. ● 0.2% for each year from age 45 through age 54. ● 0.5% for each year from age 55 through age 65.

Normal Form of Annuity

Without Spouse	Single life annuity.
With Spouse	50% Joint and survivor annuity.

Optional Forms of Annuity	Single life annuity. 75% joint and survivor annuity.
Actuarial Equivalence	The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

For purposes of converting the participant's accrued benefit to a lump sum (i.e. small amount cash out), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions — AmeriMark Illinois Hourly Plan

Type of Plan	Traditional defined benefit plan; flat dollar benefits.
Participants Covered	Hourly employees at the Melrose Park, IL, Posen, IL and Wheeling, IL facilities
Eligibility for Participation	An employee shall become a participant in this plan on the first day of the month following the date the employee attains age 21 and completes four calendar quarters of pension service.
Pension Service	A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the company or Reynolds Metal Company. For employees of AmeriMark who participated in the plan on January 1, 1980, pension service incudes calendar quarters since the most recent date of hire prior to January 1, 1980.
Normal Retirement	
Eligibility	Age 65 and five years of participation.
Benefit	A monthly amount equal to the years of pension service multiplied by $10.
Early Retirement	
Eligibility	Age 60 and 40 calendar quarters of pension service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.
Vested Termination	
Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.
Disability	
Eligibility	Forty (40) calendar quarters of pension service.
Benefit	The accrued benefit based on pension service earned between March 17, 1997 and the date of disability.

Surviving Spouse

Eligibility	Twenty (20) calendar quarters of pension service and married at least one year prior to death.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death, payable no earlier than participant's age 60 reduced for early retirement. Qualified preretirement survivor annuity: The spouse's portion of the participant's accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows: ● 0.1% for each year from age 35 through age 44. ● 0.2% for each year from age 45 through age 54. ● 0.5% for each year from age 55 through age 65.

Normal Form of Annuity

Without Spouse	Single life annuity.
With Spouse	50% joint and survivor annuity.

Optional Forms of Annuity 75% joint and survivor annuity.

Actuarial Equivalence

The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

For purposes of converting the participant's accrued benefit to a lump sum, actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions — Owens Corning Metal Systems Bellwood Hourly Plan

Type of Plan

Traditional defined benefit plan; flat dollar benefits.

Participants Covered

Hourly employees at the Bellwood facility.

Eligibility for Participation

An employee shall become a participant in this plan on the first day of the month following the date the employee attains age 21 and completes at least 12 consecutive months of pension service.

Pension Service

A participant earns one quarter of pension service for each calendar quarter he receives any wages for services with the company or Reynolds Metal Company. For employees of AmeriMark who participated in the plan on January 1, 1976, pension service includes calendar quarters since the most recent date of hire prior to January 1, 1976.

Normal Retirement

Eligibility

Age 65 and five years of participation or Age 62 and 40 quarters of service.

Benefit

A monthly amount equal to the pension rate determined by his wage grade times all calendar quarters of pension service.

Wage Grade	Pension Rate
1–4	$33.25
5–8	34.55
9–12	35.90
13–16	37.25
17–20	38.55
21–24	39.90
25+	41.25

These rates are increasing by $2 for each of the following periods: August 1, 2001–July 31, 2002, August 1, 2002–July 31, 2003, August 1, 2003–July 31, 2004.

60/40 Early Retirement

Eligibility	Age 60 but under age 62, and 40 but less than 120 calendar quarters of pension service
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 1/2% for each month the early retirement precedes the normal retirement.

30-Year Early Retirement Benefit

Eligibility	Age 55 but not age 62 and 120 quarters of service.
Benefit	Unreduced accrued benefit plus $1,070–$1,250 per month (depending on wage grade) between ages 55 and 62.

55/40 Early Retirement

Eligibility	Age 55 but not age 62, and 40 but less than 120 quarters of service; laid off due to plant shutdown or unemployed over three years due to layoff.
Benefit	Unreduced accrued benefit.

Special Early Retirement Benefit

Eligibility	Under age 62 and 40 quarters of pension service plus (i) Attained age 55 and age times four plus quarters of service greater than 280, or (ii) Age times four plus quarters of service equals 320 or more; Is absent from work due to layoff, sickness or accident on or after November 1, 1998 for two years, or is absent from work on or after November 1, 1998 less than two years by reason of displacement, department or plant shutdown.
Benefit	Unreduced accrued benefit.

Special Retirement Payment

Eligibility	Retire on normal or early retirement date.
Benefit	One-time payment equals to 10 weeks of vacation pay, reduced by the amount of vacation pay received for the year of retirement. This benefit is not available to anyone who retires after February 1, 2008

Vested Termination

Eligibility	Twenty (20) calendar quarters of pension service.
Benefit	The accrued benefit at the date of termination. Reduced payments may begin any time after eligibility for early retirement based on the same reductions as early retirement from active status.

Disability	
Eligibility	Forty (40) calendar quarters of pension service.
Benefit	The accrued benefit at the date of disability, subject to $400 minimum until attainment of age 62, plus $400 per month until age 62 or eligible for a public disability pension.
Surviving Spouse	
Eligibility	Twenty (20) calendar quarters of pension service and has been married at least one year prior to death.
Benefit	In-service death benefit: 50% of the accrued benefit as of date of death. If the participant's death occurs after age 55 and 20 calendar quarters of pension service, the spouse will also receive 50% of the Graded Minimum Benefit Supplement. Qualified preretirement survivor annuity: The spouse's portion of the participants accrued benefit paid as a qualified joint and survivor annuity reduced for each year coverage was in effect between termination of employment and death (prorated for individual months) as follows: • 0.1% for each year from age 35 through age 44. • 0.2% for each year from age 45 through age 54. • 0.5% for each year from age 55 through age 65.
Normal Form of Annuity	
Without Spouse	Single life annuity.
With Spouse	50% Joint and survivor annuity.
Optional Form of Annuity	75% joint and survivor annuity.

Actuarial Equivalence

The joint and survivor benefit for normal, early, and disabled retirements is 95% of the benefit payable as a life annuity.

The joint and survivor benefit for vested terminated participants is based on the table below:

Difference in Age Between Participant and Spouse	Percentages of Life Annuity
Years Spouse is Younger 20 or more	77
17–19	78
14–16	79
11–13	81
8–10	82
5–7	84
2–4	85
0–1	87
Years Spouse Older 0–1	87
2–4	89
5–7	90
8–10	92
11–13	93
14–16	95
17–19	96
20 or more	97

Ages of retired participant and spouse are rounded to nearest whole year. (Example — 57 years, six months equals 58.) Rounding is done before comparison.

For purposes of converting the participant's accrued benefit to a lump sum (small amount cash out), actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions — Fibreboard Plan

Type of Plan	Traditional Defined Benefit Plan.
Participants Covered	Current and former employees who accrued benefits under Group A, Group C, Newark or Western Hourly.
Eligibility for Participation	Participation is frozen based on the following dates:
	Group A — March 29, 1988
	Group C — January 1, 1979
	Newark Plan — August 2, 1977
	Western Hourly — December 31, 1992
Earnings	Newark: Wages, including bonuses, overtime pay, commissions or other contingent compensation.
	Western Hourly: Total hourly wages paid excluding the affiliates cost for any public or private employee benefit plan.
Benefit Service	Group A: A full year of credited service is earned if the employee works 1,000 or more hours in one plan year. 1/12 of a year of service can be earned if an employee completes at least 85 hours of service in a calendar month.
	Group C: A full year of credited service is earned if an employee works 1,800 hours of service and shall be credited with a partial year which the numerator is the hours of service and the denominator is 1,800.
Normal Retirement	
Eligibility	Age 65.
Benefit	All benefits are frozen and have been calculated by the administrator.
	Group A: Dollar per month based on Appendix IV–VII of the plan.
	Group C: Annual benefit equal to (1) less (2) plus (3):
	(1) 1.8% of final earnings multiplied by service not in excess of 25 years.
	(2) ½ of the primary Social Security annual benefit which the participant is eligible to receive under the Federal Social Security Act in effect at retirement.
	(3) ½% of the final earnings multiplied by credited service in excess of 25 years.

	Newark Plan: Annual benefit the greater of (1) or (2): (1) ¾% of the first $4800 of the participants annual earnings plus 1½% of annual earnings in excess of $4,800. (2) $8 per year for each year of credited benefit service if retirement occurs after December 1, 1976 (annual amount is less if retired earlier) reduced by annuity payable under Group Annuity Contract G.A.C. 335.
Western Hourly Plan	Annual benefit equal to 1.5% of participants total earnings.
Early Retirement	
Eligibility	Group A: Age 55 and 15 years of vesting service. Group C: Age 55 and 10 years of vesting service. Newark, and Western Hourly: Age 55 and 10 years of vesting service.
Benefit	Accrued benefit at early retirement date reduced as follows: Group A: 3% per year prior to age 65. Unreduced at Age 62 and 30 years. A temporary supplement is also payable. Group C: 3% per year prior to age 65. Newark: 3% per year prior to age 65. Western Hourly: 5% per year prior to age 65. Unreduced at age 62 and 15 years of service.
Vested Termination	
Eligibility	All participants are fully vested.
Benefit	The accrued benefit at the date of termination payable at age 65. Group A can begin payment at age 55 reduced for early retirement if they have 15 years of vesting service. Newark can begin payment at age 55 reduced for early retirement if they have 10 years of vesting service.

Disability

Eligibility	Group A: 15 years of vesting service. Group C: None. Newark: 10 years of vesting service. Western Hourly: Six months ofdisability.
Benefit	The accrued benefit at the date of disability, unreduced for payments prior to age 65.

Surviving Spouse

Eligibility	Payable to spouse upon the death of the participant.
Benefit	The spouse's portion of the participant's accrued benefit paid as a qualified joint and survivor annuity. Payment begins following the participant's death, but no earlier than the participant's attainment of age 55, reduced for early retirement.

Supplemental Death Benefit

Eligibility

Group A: Retire after March 15, 1971

Group C: Eligible for early retirement prior to January 1, 1979 and prior to termination of employment

Benefit

Group A: Lump Sum based on years of vesting service as follows:

Years of Vesting Service	Lump Sum Amount
5–19	$ 800
20–24	$ 900
25–29	$1,100
30–34	$1,300
30+	$1,500

Group C: Lump sum benefit of $2,500.

Normal Form of Annuity

Without Spouse	Single life annuity. Western Hourly is a three-year certain and life annuity.
With Spouse	50% Joint and survivor annuity. Western Hourly is 50% joint and survivor annuity with three years certain. If death occurs prior to the receipt of 36 payments, the balance can be paid to beneficiary in a lump sum.
Optional Forms of Annuity	75% joint and survivor annuity 100% joint and survivor annuity Lump sum less than $5,000

Actuarial Equivalence	UP 1984 Blended Mortality Table (80% UP84 set ahead one year, 20% UP84 set back 4 years) and 7% interest rate. For purposes of converting the participant's accrued benefit to a lump sum, actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Summary of Plan Provisions — Norandex Plan

Type of Plan	Traditional Defined Benefit Plan.
Participants Covered	Current and former employees who have accrued benefits under the plan.
Eligibility for Participation	The plan is frozen as of December 31, 1995.
Accrued Benefit	All accrued benefits are frozen and have been calculated by the administrator.
Compensation	Total compensation paid to an employee that is reported for federal income tax purposes.
Benefit/Vesting Service	Elapsed time, nearest 1/12 of a year.
Social Security Benefit Amount	Estimated Primary Insurance Amount under the Social Security Act in effect on the day immediately preceding his retirement or other termination of employment.
Normal Retirement	
Eligibility	Age 65.
Benefit	A monthly amount equal to (1) less (2): (1) 1¾% of employee's average monthly compensation multiplied by the years of benefit service not in excess of 40 years. (2) ¾% of his Social Security benefit amount multiplied by years of benefit service not in excess of 40 years (shall not exceed 80% of eligible employee's Social Security benefit amount).
Early Retirement	
Eligibility	Age 55 and five years of vesting service.
Benefit	A monthly benefit equal to the normal retirement benefit reduced by 0.25% for each month the early retirement precedes the normal retirement.
Vested Termination	
Eligibility	Five years of vesting service.
Benefit	The accrued benefit at the date of termination. Early commencement permitted on or after age 55 reduced based on actuarial equivalence.

Disability	
Eligibility	Five years of vesting service.
Benefit	The accrued benefit at the date of disability, reduced for early payment.
Surviving Spouse	
Eligibility	Five years of vesting service.
Benefit	A monthly benefit payable to the surviving spouse beginning at the employee's earliest retirement age equal to 50% of the amount payable if the participant had retired early with a 50% joint and survivor benefit. This benefit is also payable to a designated beneficiary if the participant is unmarried.
Normal Form of Annuity	
Without Spouse	Single life annuity with five years certain.
With Spouse	50% Joint and survivor annuity.
Optional Forms of Annuity	Single life annuity. 5-year certain and life annuity. 10-year certain and life annuity. 100% joint and survivor annuity. 75% joint and survivor annuity. 66⅔% joint and survivor annuity. 50% joint and survivor annuity. Lump sums under $5,000.
Actuarial Equivalence	1951 Group Annuity Table projected to Scale C to 1980 (with a five-year age setback for spouses) and 8% interest rate. For purposes of converting the participant's accrued benefit to a lump sum, actuarial equivalent means using the applicable Code section 417(e)(3) mortality table for distributions on and after January 1, 2008, and an interest rate equal to the modified segment rate determined according to Code section 417(e)(3)(c) for the second month preceding the month of retirement.

Plan Changes Since the Prior Year

The funding and plan reporting valuation does not reflect any plan changes.

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

OWENS CORNING MERGED RETIREMENT PLAN
(Federal Employer Identification Number 43-2109021; Plan Number: 001)

SCHEDULE OF ASSETS (HELD AT END OF YEAR)
(Form 5500, Schedule H, Line 4i)

December 31, 2024

Party-in-Interest	Identity of Issue, Borrower, Lessor, or Similar Party	Description of Investment (Including Maturity Date, Rate of Interest, Collateral, and Par or Maturity Value)	Cost	Current Value
*	The Northern Trust Company	Various investments (see Appendix A for detailed listing)	$ 323,499,735	$ 334,175,611
		Add: Pending trade purchases	142,904	142,904
		Less: Non-interest-bearing cash	(224,907)	(224,907)
			$ 323,417,732	**$ 334,093,608**

* – Represents party-in-interest

APPENDIX A

SCHEDULE OF ASSETS (HELD AT END OF YEAR BY THE NORTHERN TRUST COMPANY)
(Form 5500, Schedule H, Line 4i)

December 31, 2024

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	13,354.820	13,354.82	13,354.82
GBP - British pound sterling	24,708.190	24,708.19	24,708.19
CAD - Canadian dollar	510.240	510.24	510.24
DKK - Danish krone	69.770	69.77	69.77
EUR - Euro	42,978.110	42,978.11	42,978.11
HKD - Hong Kong dollar	6,540.310	6,540.31	6,540.31
JPY - Japanese yen	48,247.650	48,247.65	48,247.65
NZD - New Zealand dollar	1,814.430	1,814.43	1,814.43
NOK - Norwegian krone	36.960	36.96	36.96
SGD - Singapore dollar	631.870	631.87	631.87
KRW - South Korean won	1.420	1.42	1.42
SEK - Swedish krona	83.400	83.40	83.40
CHF - Swiss franc	84,226.800	84,226.80	84,226.80
USD - United States dollar	0.000	1,702.74	1,702.74
Total - all currencies		**224,906.71**	**224,906.71**
Total Non-Interest Bearing Cash - USD		**224,906.71**	**224,906.71**
U.S. Government Securities			
United States - USD			
FNMA NT 5.625 07-15-2037 CUSIP : 31398AFD9	280,000.000	387,343.60	299,898.52
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP : 912810UD8	4,221,000.000	4,109,437.32	3,823,962.19
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 CUSIP : 912810RK6	305,000.000	223,436.33	211,867.77
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 CUSIP : 912810TG3	310,000.000	254,831.83	217,169.53
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP : 912810TJ7	500,000.000	432,641.96	359,355.47
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP : 912810TR9	890,000.000	731,744.85	724,724.22
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP : 912810TN8	995,000.000	932,885.76	809,797.85
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG CUSIP : 912810RS9	1,600,000.000	1,198,062.50	1,090,875.01
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP : 912810TT5	540,000.000	515,573.44	481,760.16
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP : 912810TL2	975,000.000	1,017,349.95	850,725.58

** 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
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP : 91282CLW9	320,000.000	320,000.00	311,750.00
UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP : 912810ST6	6,465,000.000	4,885,656.05	4,006,279.69
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP : 912810RT7	725,000.000	633,465.85	468,644.53
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP : 912810RU4	355,000.000	346,487.92	258,234.77
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP : 912810QT8	3,255,000.000	2,795,368.94	2,622,182.23
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040 REG CUSIP : 912810QE1	1,300,000.000	1,393,843.75	1,281,007.81
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP : 912810SN9	3,850,000.000	2,025,009.77	1,828,750.00
UNITED STATES TREAS BDS 2% 11-15-2041 CUSIP : 912810TC2	825,000.000	635,827.62	554,586.91
UNITED STATES TREAS BDS 2.0% 02-15-2052 CUSIP : 912810TD0	5,045,000.000	3,508,726.81	3,064,049.22
UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP : 912810SJ8	650,000.000	650,126.95	403,101.56
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG CUSIP : 912810SX7	2,915,000.000	2,003,483.60	1,836,222.28
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP : 912810RB6	2,285,000.000	2,115,190.17	1,732,672.66
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG CUSIP : 912810SH2	180,000.000	204,652.98	127,792.97
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP : 912810RJ9	1,835,000.000	1,538,140.05	1,394,241.61
UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP : 912810RV2	720,000.000	698,709.38	534,206.25
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP : 912810SD1	785,000.000	831,778.08	574,153.91
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP : 912810SA7	1,965,000.000	1,733,904.49	1,443,430.66
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP : 912810UB2	3,970,000.000	4,144,892.51	3,852,760.94
UNITED STATES TREAS BDS 4.625% 11-15-2044 CUSIP : 912810UF3	2,690,000.000	2,707,271.81	2,610,981.25
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG CUSIP : 912810QZ4	2,340,000.000	1,976,436.33	1,850,519.53
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP : 912810QS0	615,000.000	631,011.80	541,584.38
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 CUSIP : 912810SC3	365,000.000	348,813.59	273,792.77
UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG CUSIP : 912810PX0	530,000.000	562,276.17	521,946.49
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG CUSIP : 912810QA9	170,000.000	183,393.45	149,141.80
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP : 912810TV0	615,000.000	644,996.22	609,426.56
UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG CUSIP : 912810FT0	135,000.000	149,643.10	134,868.16
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP : 912810SP4	2,120,000.000	1,585,683.28	1,035,735.94
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP : 912810TW8	295,000.000	301,645.22	291,577.54
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 CUSIP : 912810RZ3	430,000.000	343,749.69	302,142.19

** 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
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 CUSIP : 912810SF6	2,305,000.000	1,857,685.94	1,679,498.63
US TREAS SEC 4.5 DUE 08-15-2039 REG CUSIP : 912810QC5	245,000.000	239,133.40	238,693.16
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP : 912810SL3	30,000.000	28,402.73	17,450.39
US TREASURY N/B 3.875% 08-15-2034 CUSIP : 91282CLF6	1,540,000.000	1,515,901.10	1,456,503.13
US TREASURY N/B 4.25% 08-15-2054 CUSIP : 912810UC0	5,480,000.000	5,393,249.01	5,013,343.75
Total United States - USD		**58,737,865.30**	**51,891,409.97**
Total U.S. Government Securities		**58,737,865.30**	**51,891,409.97**
Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP : 26442UAE4	966,000.000	784,308.49	703,598.24
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 CUSIP : 491674BL0	1,355,000.000	1,143,305.40	1,124,020.52
Total United States - USD		**1,927,613.89**	**1,827,618.76**
Total Corporate Debt Instruments - Preferred		**1,927,613.89**	**1,827,618.76**
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 CUSIP : 055451BF4	765,000.000	780,342.60	747,862.16
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 CUSIP : 378272BV9	940,000.000	936,915.76	913,460.93
RIO TINTO FIN USA 5.125% DUE 03-09-2053 CUSIP : 76720AAP1	985,000.000	975,355.07	912,843.31
Total Australia - USD		**2,692,613.43**	**2,574,166.40**
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP : 03523TBU1	1,025,000.000	1,121,555.76	1,027,708.27
Total Belgium - USD		**1,121,555.76**	**1,027,708.27**
Canada - USD			
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP : 136375CP5	1,329,000.000	1,018,512.82	1,001,439.75
Total Canada - USD		**1,018,512.82**	**1,001,439.75**

** 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 Debt Instruments - Other			
France - USD			
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP : 89153VAV1	1,730,000.000	1,301,120.10	1,135,077.60
Total France - USD		**1,301,120.10**	**1,135,077.60**
Norway - USD			
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP : 85771PAL6	1,210,000.000	1,089,527.20	992,089.04
Total Norway - USD		**1,089,527.20**	**992,089.04**
Spain - USD			
TELEFONICA 7.045% DUE 06-20-2036 CUSIP : 87938WAC7	945,000.000	1,149,185.01	1,039,137.97
Total Spain - USD		**1,149,185.01**	**1,039,137.97**
United Kingdom - USD			
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP : 046353AZ1	1,510,000.000	1,067,491.50	989,079.46
VODAFONE GROUP PLC 5.75% 06-28-2054 CUSIP : 92857WCA6	975,000.000	972,374.26	941,283.52
Total United Kingdom - USD		**2,039,865.76**	**1,930,362.98**
United States - USD			
AGREE LTD PARTNERSHIP 5.625% 06-15-2034 CUSIP : 008513AE3	815,000.000	807,909.10	817,584.03
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 CUSIP : 015271AX7	1,845,000.000	1,146,289.55	1,131,292.28
ALLSTATE CORP 3.85% DUE 08-10-2049 CUSIP : 020002BG5	1,345,000.000	1,054,109.30	1,010,675.35
AMEREN ILL CO 3.7% 12-01-2047 CUSIP : 02361DAR1	1,490,000.000	1,210,021.21	1,123,404.59
APPLE INC 2.65% 02-08-2051 CUSIP : 037833EF3	1,680,000.000	1,112,720.90	1,037,814.84
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP : 04316JAP4	345,000.000	342,847.20	332,992.84
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0	115,000.000	74,663.75	77,478.09
AT&T INC CORP 4.65% 06-01-2044 CUSIP : 00206RJK9	2,650,000.000	2,664,466.39	2,254,126.38
ATMOS ENERGY CORP 5.0% 12-15-2054 CUSIP : 049560BB0	75,000.000	74,466.00	67,781.77
BALT GAS & ELEC CO 4.55% DUE 06-01-2052 CUSIP : 059165EP1	485,000.000	484,136.70	404,614.00
BANK OF AMERICA CORP 5.425% 08-15-2035 CUSIP : 06051GMB2	1,810,000.000	1,822,018.31	1,766,517.56
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 CUSIP : 084664BV2	630,000.000	665,541.40	545,612.20
BOEING CO 6.858% 05-01-2054 CUSIP : 097023DT9	310,000.000	336,673.15	330,124.20
BP CAP MKTS AMER 2.939% DUE 06-04-2051 CUSIP : 10373QBP4	1,580,000.000	1,066,465.10	979,877.05
BRISTOL MYERS 2.55% DUE 11-13-2050 CUSIP : 110122DS4	975,000.000	604,607.25	565,038.53

** 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 Debt Instruments - Other			
United States - USD			
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 CUSIP : 12189LBK6	1,470,000.000	1,453,772.55	1,386,460.24
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP : 161175BS2	1,155,000.000	962,409.77	908,384.76
CISCO SYS INC 5.3% 02-26-2054 CUSIP : 17275RBU5	1,265,000.000	1,257,466.13	1,230,557.58
COCA COLA CO FIXED 2.5% DUE 06-01-2040 CUSIP : 191216CW8	610,000.000	436,076.80	427,561.77
COCA-COLA CO/THE 5.2% 01-14-2055 CUSIP : 191216DZ0	525,000.000	530,957.05	499,255.37
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	2,560,000.000	2,203,058.54	1,799,619.43
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 CUSIP : 202795JA9	585,000.000	616,283.95	462,015.19
CONOCOPHILLIPS 5.3% 05-15-2053 CUSIP : 20826FBE5	1,120,000.000	1,109,515.01	1,037,291.76
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP : 126650CZ1	2,192,000.000	2,023,968.73	1,807,773.07
DOMINION ENERGY INC 6.625% 05-15-2055 CUSIP : 25746UDV8	685,000.000	687,832.50	696,409.36
DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP : 23338VAL0	1,405,000.000	1,205,751.63	914,234.65
DUKE ENERGY 3.95% 03-15-2048 CUSIP : 26442CAU8	535,000.000	421,874.25	410,460.72
DUKE ENERGY CORP 6.45% 09-01-2054 CUSIP : 26441CCG8	280,000.000	283,487.50	284,270.59
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047 CUSIP : 26443CAA1	175,000.000	143,754.40	138,464.48
EASTERN ENERGY GAS 5.65% 10-15-2054 CUSIP : 27636AAA0	935,000.000	938,107.10	883,216.67
ELEVANCE HEALTH INC 5.65% 06-15-2054 CUSIP : 036752BA0	1,210,000.000	1,246,105.50	1,161,242.01
ENERGY TRANSFER 5.95 DUE 10-01-2043 CUSIP : 29273RAZ2	1,055,000.000	1,114,636.90	1,024,607.91
ENTERPRISE PRODS 3.7% DUE 01-31-2051 CUSIP : 29379VBY8	1,675,000.000	1,301,099.00	1,203,324.62
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP : 30231GBM3	1,390,000.000	1,121,227.49	975,862.30
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 CUSIP : 341081GE1	2,385,000.000	1,578,883.79	1,493,357.66
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP : 369550BH0	1,280,000.000	1,261,805.72	1,118,237.47
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 CUSIP : 38141GB78	465,000.000	465,000.00	445,310.37
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 CUSIP : 38141GB86	775,000.000	775,000.00	749,132.90
HOME DEPOT INC SR NT 2.75% 09-15-2051 CUSIP : 437076CK6	1,610,000.000	1,099,412.30	983,134.44
INTEL CORP 3.734% 12-08-2047 BEO CUSIP : 458140BG4	710,000.000	627,214.17	468,752.83
JPMORGAN CHASE & CO 5.53% 07-22-2035 CUSIP : 46647PEK8	790,000.000	792,165.15	781,569.45
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 CUSIP : 46647PBV7	2,030,000.000	1,429,853.85	1,376,553.35
KINDER MORGAN 6.5% DUE 09-01-2039 CUSIP : 494550BD7	980,000.000	1,132,589.18	1,025,103.75
LILLY ELI & CO 3.95% 03-15-2049 CUSIP : 532457BT4	1,540,000.000	1,254,226.75	1,206,815.23

** 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 Debt Instruments - Other			
United States - USD			
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 CUSIP : 539830BS7	935,000.000	837,843.02	748,433.82
LOWES COS INC 3% DUE 10-15-2050 CUSIP : 548661DZ7	315,000.000	215,148.15	196,029.33
LYB INTL FIN III 3.375% DUE 10-01-2040 CUSIP : 50249AAH6	825,000.000	651,601.50	602,362.87
M & T BK CORP SR MEDIUM TERM NT SER A FXD 5.385% 01-16-2036 CUSIP : 55261FAV6	1,260,000.000	1,260,000.00	1,221,702.20
MARKEL GROUP INC 6.0% 05-16-2054 CUSIP : 570535AY0	865,000.000	875,949.42	859,234.66
META PLATFORMS INC 5.4% 08-15-2054 CUSIP : 30303M8V7	485,000.000	478,160.35	469,981.13
MICROSOFT CORP SR NT 2.5% 09-15-2050 CUSIP : 594918CW2	1,270,000.000	804,265.57	769,735.52
NATIONAL RURAL UTIL COOP 4.4% DUE 11-01-2048 BEO CUSIP : 637432NR2	380,000.000	364,724.31	311,883.94
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 CUSIP : 65163LAR0	1,025,000.000	1,074,352.73	1,020,516.62
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 CUSIP : 655844CL0	900,000.000	568,833.25	554,801.50
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG CUSIP : 665772CS6	527,000.000	329,173.62	314,993.39
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP : 666807BH4	1,140,000.000	1,067,143.55	1,022,540.11
OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP : 674599EM3	1,080,000.000	1,106,282.50	1,024,692.97
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 CUSIP : 681936BN9	1,078,000.000	891,734.10	901,803.63
ONEOK INC NEW 4.85% 02-01-2049 CUSIP : 682680BZ5	360,000.000	305,218.80	299,344.92
ORACLE CORP 5.5% 09-27-2064 CUSIP : 68389XCV5	1,170,000.000	1,165,495.50	1,072,490.02
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP : 694308JN8	920,000.000	928,519.61	797,648.36
PATTERSON-UTI ENERGY INC 7.15% 10-01-2033 CUSIP : 703481AD3	980,000.000	1,002,175.37	1,027,163.27
PEPSICO INC SR NT 2.75% 10-21-2051 CUSIP : 713448FG8	1,420,000.000	874,133.80	887,089.00
PFIZER INC 2.55% DUE 05-28-2040 CUSIP : 717081EZ2	1,370,000.000	969,519.75	949,698.18
PHILIP MORRIS INTL INC 4.9% 11-01-2034 CUSIP : 718172DQ9	75,000.000	73,263.00	72,088.43
PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 CUSIP : 740816AQ6	195,000.000	159,877.65	149,714.52
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG CUSIP : 740816AP8	1,240,000.000	815,957.20	750,220.44
PROGRESS ENERGY 6.5% DUE 02-01-2042 CUSIP : 29273RAR0	260,000.000	273,512.20	269,476.82
PROLOGIS L P 5.0% 03-15-2034 CUSIP : 74340XCJ8	1,040,000.000	1,036,978.65	1,016,611.15
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 CUSIP : 74432QCE3	995,000.000	838,023.70	812,021.76
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053 CUSIP : 641062BE3	560,000.000	554,695.73	495,262.40
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO CUSIP : 771196CM2	1,260,000.000	1,300,537.00	1,205,494.83
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 CUSIP : 92840VAS1	695,000.000	719,526.55	704,265.05

** 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 Debt Instruments - Other			
United States - USD			
RTX CORPORATION 3.125% 07-01-2050 CUSIP : 75513EAC5	1,460,000.000	965,918.55	957,905.77
SHELL FINANCE US INC 3.75% 09-12-2046 CUSIP : 822905AH8	1,310,000.000	1,052,042.78	985,268.29
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 CUSIP : 828807DJ3	1,170,000.000	836,482.30	862,536.91
TEXAS INSTRS INC 4.1% DUE 08-16-2052 CUSIP : 882508BQ6	1,135,000.000	998,744.71	895,062.20
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP : 87264ACW3	945,000.000	951,394.33	916,688.23
UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP : 911312CE4	1,050,000.000	1,074,046.93	1,025,160.12
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP : 91324PEK4	2,060,000.000	1,854,596.14	1,768,066.48
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO CUSIP : 92343VGK4	660,000.000	522,275.75	499,699.74
VIATRIS INC SR NT 3.85% 06-22-2040 CUSIP : 92556VAE6	1,395,000.000	960,144.44	1,045,979.79
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053 CUSIP : 927804GN8	1,140,000.000	1,153,172.65	1,126,425.81
WALMART INC 2.5% DUE 09-22-2041 BEO CUSIP : 931142EU3	565,000.000	410,507.60	389,229.18
WALMART INC 4.05% DUE 06-29-2048 REG CUSIP : 931142EC3	360,000.000	318,182.10	296,153.72
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBE2	465,000.000	366,977.26	347,140.10
WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP : 94106LCF4	485,000.000	475,684.80	466,627.58
WELLS FARGO & CO 3.068% 04-30-2041 CUSIP : 95000U2Q5	865,000.000	651,794.80	630,194.88
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP : 95000U3H4	1,205,000.000	1,264,783.15	1,280,321.19
Total United States - USD		**78,339,865.89**	**73,363,674.47**
Total Corporate Debt Instruments - Other		**88,752,245.97**	**83,063,656.48**
Corporate Stock - Common			
United States - USD			
OMNIAB INC COM $12.50 VESTING CUSIP : 68218J202	343.000	0.00	0.00
OMNIAB INC COM $15.00 VESTING CUSIP : 68218J301	343.000	0.00	0.00
Total United States - USD		**0.00**	**0.00**
Total Corporate Stock - Common		**0.00**	**0.00**
Partnership/Joint Venture Interests			
United States - USD			

** 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
Partnership/Joint Venture Interests			
United States - USD			
SLC MANAGEMENT U.S. INVESTMENT GRADE PRIVATE CREDIT FUND, L.P CUSIP : 993XVV997	40,000,000.000	40,000,000.00	36,559,655.00
Total United States - USD		**40,000,000.00**	**36,559,655.00**
Total Partnership/Joint Venture Interests		**40,000,000.00**	**36,559,655.00**
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP : 8X1999F89	945,946.870	16,165,840.91	22,224,975.36
CF BLACKROCK US DEBT INDEX FUND E CUSIP : 8EN99YB29	187,154.100	8,051,974.03	8,346,738.42
Total Global Region - USD		**24,217,814.94**	**30,571,713.78**
United States - USD			
CF BLACKROCK MONEY MARKET FD CUSIP : 066459CF3	223.950	223.95	223.95
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP : 14999KK08	458,060.300	18,763,907.48	33,332,961.46
CF COHEN & STEERS REAL ASSETS MULTI-STRATEGY FD CL-A CUSIP : 1P2999O66	3,272,156.250	49,177,098.10	50,783,865.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	1,909,950.630	1,909,950.63	1,909,950.63
Total United States - USD		**69,851,180.16**	**86,027,001.04**
Total Value of Interest in Common/Collective Trusts		**94,068,995.10**	**116,598,714.82**
Value of Interest in Registered Investment Companies			
United States - USD			
MFO AMERICAN CENTY INVT TR HIGH INCOME R6 CUSIP : 024932121	2,947,153.290	26,175,121.55	25,463,404.43
Total United States - USD		**26,175,121.55**	**25,463,404.43**
Total Value of Interest in Registered Investment Companies		**26,175,121.55**	**25,463,404.43**
Other			
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP : 91086QBB3	1,900,000.000	1,708,804.71	1,441,645.14
Total Mexico - USD		**1,708,804.71**	**1,441,645.14**

** 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
Other			
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP : 80414L2P9	415,000.000	404,471.45	388,119.21
Total Saudi Arabia - USD		**404,471.45**	**388,119.21**
United States - USD			
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP : 13063A5G5	960,000.000	1,262,936.70	1,134,751.87
CF WEATHER OFFSHORE FD II CLASS A CUSIP : 748996N27	5,379.000	5,859,006.45	11,444,831.60
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW CUSIP : 524ESCR36	1,950,000.000	195.00	19,500.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP : 524ESC7M6	295,000.000	29.50	2.95
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE CUSIP : 57582PUE8	1,005,000.000	1,050,433.45	999,408.28
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE CUSIP : 64972FT63	90,000.000	93,058.20	85,137.11
NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE CUSIP : 64972FL20	790,000.000	832,230.85	800,264.79
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG CUSIP : 797400FN3	460,000.000	546,989.10	466,724.23
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE CUSIP : 882722KF7	540,000.000	571,618.05	539,836.65
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE CUSIP : 913366EP1	1,010,000.000	1,128,383.90	1,084,704.85
Total United States - USD		**11,344,881.20**	**16,575,162.33**
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP : 760942BA9	310,000.000	297,733.30	284,222.13
Total Uruguay - USD		**297,733.30**	**284,222.13**
GBP - British pound sterling	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**13,755,890.66**	**18,689,148.81**

** 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
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-142,903.87	-142,903.87
Total - all currencies		**-142,903.87**	**-142,903.87**
Total Other Liabilities		**-142,903.87**	**-142,903.87**
Total		**323,499,735.31**	**334,175,611.11**

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

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 26a — Schedule of Active Participant Data as of January 1, 2024

Number of Participants

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34				13	1					
35-39				22	50	2				
40-44				39	132	55	4			
45-49				27	121	122	62	3		
50-54				13	118	122	120	58	9	
55-59				25	102	113	135	95	107	17
60-64				20	83	77	79	55	101	129
65-69				10	22	40	22	13	18	102
70+					8	7	9	3	7	20

N-2,475

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Number of Participants and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25										
25-29										
30-34										
35-39				4	25 $4,264	1				
40-44				14	75 $10,311	23 $19,240				
45-49				8	71 $12,110	67 $24,652	23 $23,423	1		
50-54				4	64 $12,533	61 $28,780	58 $32,745	20 $30,329	2	
55-59				8	64 $12,137	62 $27,655	57 $32,206	40 $39,186	39 $46,508	6
60-64				4	53 $12,697	40 $30,177	47 $38,981	24 $43,213	28 $63,169	37 $50,877
65-69				1	12	20 $26,253	15	1	7	51 $101,184
70+ 70+					5	2	7		1	9

N-2,512

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Interest Rates for Minimum Funding Purposes	Based on the full yield curve with no lookback (as of December 2023) (to which the interest rate stabilization corridor does not apply), with sample rates as follows: Duration 0.5–5.46% Duration 5.5–4.80% Duration 10.5–5.00% Duration 15.5–5.24% Duration 20.5–5.22% Duration 25.5–5.19% Duration 30.5–5.17%
Interest Crediting Rate	4.52 percent in 2024 increasing 33 basis points over 30 years, linearly
Optional Payment Form Election Percentage	Actives Eligible for Retirement and Eligible for an Unrestricted Lump Sum — 65 percent lump sum, 35 percent as an annuity in the normal form. Actives Eligible for Retirement and Eligible for a Partial Lump Sum — 60 percent lump sum on the portion of benefits payable as such, normal form is assumed for the portion of benefits payable as an annuity Actives Not Eligible for Retirement and Eligible for an Unrestricted Lump Sum — 55 percent immediate lump sum; 40 percent lump sum at age 60 and 5 percent annuity at age 65. Actives Not Eligible for Retirement and Eligible for a Partial Lump Sum — 60 percent lump sum on the portion of benefits payable as such, normal form is assumed for the portion of benefits payable as an annuity at age 65 Deferred Participants Eligible for an Unrestricted Lump Sum — 90 percent lump sum according to the salaried retirement rates. 10 percent annuity at age 65. Deferred Participants Eligible a Partial Lump Sum — Age 65 commencement. Benefits are actuarially increased with the valuation assumptions for terminated vested participants over age 65.
Optional Payment Form Conversion Interest Rates	Same as funding interest
Optional Payment Form Conversion Mortality	Published IRC section 417(e)(3) table for lump sums for 2024 payment dates

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Retirement Rates	Tables 1–3
Mortality Rates	
Healthy	2024 generational mortality tables for annuitants and non-annuitants per §1.430(h)(3)-1(b)
Disabled	Revenue Ruling 96-7 mortality table for disability after December 31, 1994
Withdrawal Rates	Tables 4–7
Disability Rates	100 percent of the 1987 Commissioners Group Disability Table for Primary and R&E employees
Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100 percent)
Surviving Spouse Benefit	It is assumed that 60 percent of participants have an eligible spouse, and that males are three years older than their spouses.
Benefit Limits	Projected benefits are limited by the current IRC section 415 maximum benefit of $275,000.
Valuation of Plan Assets	Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90 percent nor more than 110 percent of fair market value. A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).
Expected Return on Assets	
2022 Plan Year	4.75 percent
2023 Plan Year	5.75 percent
2024 Plan Year	5.75 percent
Trust Expenses Included in Target Normal Cost	$4,420,000, which represents the prior year's plan administrative expenses (excluding PBGC premiums), plus the estimated PBGC premiums for the current year (rounded to the nearest thousand)
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2024

Actuarial Assumptions and Methods

Table 1

Retirement Rates — Salaried

Age	Rate
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	5.00%
60	10.00%
61	10.00%
62	15.00%
63	15.00%
64	15.00%
65	20.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 2

Retirement Rates — Primary

Age	Rate
55	5.00%
56	5.00%
57	5.00%
58	5.00%
59	5.00%
60	15.00%
61	15.00%
62	30.00%
63	20.00%
64	20.00%
65	30.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 3

Retirement Rates — Roofing and Asphalt (R&A)

Age	Rate
55	3.00%
56	3.00%
57	3.00%
58	3.00%
59	3.00%
60	5.00%
61	5.00%
62	15.00%
63	15.00%
64	10.00%
65	30.00%
66	30.00%
67	30.00%
68	30.00%
69	30.00%
70+	100.00%

Table 4

Withdrawal Rates — Cash Balance Plan – Salaried

Age	Rate	Age	Rate
15	5.00%	40	5.00%
16	5.00%	41	5.00%
17	5.00%	42	5.00%
18	5.00%	43	5.00%
19	5.00%	44	5.00%
20	5.00%	45	5.00%
21	5.00%	46	5.00%
22	5.00%	47	5.00%
23	5.00%	48	5.00%
24	5.00%	49	5.00%
25	5.00%	50	3.00%
26	5.00%	51	3.00%
27	5.00%	52	3.00%
28	5.00%	53	3.00%
29	5.00%	54	3.00%
30	5.00%	55	3.00%
31	5.00%	56	3.00%
32	5.00%	57	3.00%
33	5.00%	58	3.00%
34	5.00%	59	3.00%
35	5.00%	60+	3.00%
36	5.00%		
37	5.00%		
38	5.00%		
39	5.00%		

Table 5

Withdrawal Rates — RSB Plan

Age	Rate	Age	Rate
15	10.00%	40	5.00%
16	10.00%	41	5.00%
17	10.00%	42	5.00%
18	10.00%	43	5.00%
19	10.00%	44	5.00%
20	10.00%	45	4.50%
21	10.00%	46	4.50%
22	10.00%	47	4.50%
23	10.00%	48	4.50%
24	10.00%	49	4.50%
25	10.00%	50	4.00%
26	10.00%	51	4.00%
27	10.00%	52	4.00%
28	10.00%	53	4.00%
29	10.00%	54	4.00%
30	6.00%	55	4.00%
31	6.00%	56	4.00%
32	6.00%	57	4.00%
33	6.00%	58	4.00%
34	6.00%	59	4.00%
35	6.00%	60+	4.00%
36	6.00%		
37	6.00%		
38	6.00%		
39	6.00%		

Table 6

Withdrawal Rates — Cash Balance Hourly Without Retiree Medical Coverage

Age	Male	Female	Age
15	10.00%	40	10.00%
16	10.00%	41	10.00%
17	10.00%	42	10.00%
18	10.00%	43	10.00%
19	10.00%	44	10.00%
20	10.00%	45	15.00%
21	10.00%	46	15.00%
22	10.00%	47	15.00%
23	10.00%	48	15.00%
24	10.00%	49	15.00%
25	10.00%	50	15.00%
26	10.00%	51	15.00%
27	10.00%	52	15.00%
28	10.00%	53	15.00%
29	10.00%	54	15.00%
30	10.00%	55	15.00%
31	10.00%	56	15.00%
32	10.00%	57	15.00%
33	10.00%	58	15.00%
34	10.00%	59	15.00%
35	10.00%	60+	15.00%
36	10.00%		
37	10.00%		
38	10.00%		
39	10.00%		

Table 7

Disability Rates — Cash Balance Hourly With Retiree Medical Coverage

Age	Male	Female	Age
15	2.00%	40	2.00%
16	2.00%	41	2.00%
17	2.00%	42	2.00%
18	2.00%	43	2.00%
19	2.00%	44	2.00%
20	2.00%	45	2.00%
21	2.00%	46	2.00%
22	2.00%	47	2.00%
23	2.00%	48	2.00%
24	2.00%	49	2.00%
25	2.00%	50	4.00%
26	2.00%	51	4.00%
27	2.00%	52	4.00%
28	2.00%	53	4.00%
29	2.00%	54	4.00%
30	2.00%	55	4.00%
31	2.00%	56	4.00%
32	2.00%	57	4.00%
33	2.00%	58	4.00%
34	2.00%	59	4.00%
35	2.00%	60+	4.00%
36	2.00%		
37	2.00%		
38	2.00%		
39	2.00%		

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 32 — Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	$ 88,486,985	January 1, 2023	14	$ 8,527,126
Shortfall	$ (17,693,607)	January 1, 2024	15	$ (1,628,204)

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 24 — Change in Actuarial Assumptions

The funding valuation reflects the following assumption changes:

- A change in the cash balance interest crediting rate assumption from 3.64 percent in 2023 (increasing 43 basis points over 30 years, linearly) to 4.52 percent in 2024 (increasing 33 basis points over 30 years, linearly).

This change was made to better reflect the anticipated plan experience. The funding assumption change did not reduce the funding shortfall more than the thresholds stated in the Internal Revenue Code Section 430(h)(5), so approval of the Commissioner is not required.

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 22 — Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

Salaried

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	5.00%	1.0000	2.78
56.5	5.00%	0.9500	2.68
57.5	5.00%	0.9025	2.59
58.5	5.00%	0.8574	2.51
59.5	5.00%	0.8145	2.42
60.5	10.00%	0.7738	4.68
61.5	10.00%	0.6964	4.28
62.5	20.00%	0.6268	7.83
63.5	15.00%	0.5014	4.78
64.5	15.00%	0.4262	4.12
65.5	20.00%	0.3623	4.75
66.5	25.00%	0.2898	4.82
67.5	30.00%	0.2174	4.40
68.5	30.00%	0.1522	3.13
69.5	30.00%	0.1065	2.22
70	100.00%	0.0746	5.22
		Weighted Average	63.21

Primary

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	5.00%	0.9400	2.66
57.5	7.00%	0.8930	3.59
58.5	7.00%	0.8305	3.40
59.5	7.00%	0.7724	3.22
60.5	15.00%	0.7183	6.52
61.5	15.00%	0.6105	5.63
62.5	30.00%	0.5190	9.73
63.5	30.00%	0.3633	6.92
64.5	20.00%	0.2543	3.28
65.5	25.00%	0.2034	3.33
66.5	40.00%	0.1526	4.06
67.5	30.00%	0.0915	1.85
68.5	30.00%	0.0641	1.32
69.5	30.00%	0.0449	0.94
70	100.00%	0.0314	2.20
		Weighted Average	61.98

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Roofing & Asphalt

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	5.00%	1.0000	2.78
56.5	5.00%	0.9500	2.68
57.5	5.00%	0.9025	2.59
58.5	5.00%	0.8574	2.51
59.5	5.00%	0.8145	2.42
60.5	5.00%	0.7738	2.34
61.5	5.00%	0.7351	2.26
62.5	20.00%	0.6983	8.73
63.5	15.00%	0.5587	5.32
64.5	10.00%	0.4749	3.06
65.5	40.00%	0.4274	11.20
66.5	30.00%	0.2564	5.12
67.5	25.00%	0.1795	3.03
68.5	20.00%	0.1346	1.84
69.5	10.00%	0.1077	0.75
70	100.00%	0.0969	6.79
		Weighted Average	63.42

Division	Participant Count	Average Retirement Age	Weight
Salaried	1,147	63.21	46.34%
Primary	751	61.98	30.34%
Roofing & Asphalt	577	63.42	23.31%
	2,475		

Weighted Average Retirement Age 62.89

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Schedule SB, line 26b — Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	6,431,835	11,871,744	10,411,040	28,714,619
2025	6,189,299	5,570,147	10,169,271	21,928,717
2026	7,289,128	5,954,993	9,888,380	23,132,501
2027	7,763,821	5,900,954	9,651,669	23,316,444
2028	8,348,326	6,039,240	9,333,135	23,720,701
2029	8,824,580	6,153,168	9,047,072	24,024,820
2030	9,304,360	6,402,805	8,784,949	24,492,114
2031	9,704,710	6,457,096	8,509,236	24,671,042
2032	9,952,792	6,349,637	8,219,743	24,522,172
2033	10,154,956	6,355,031	7,921,315	24,431,302
2034	10,295,292	6,345,582	7,610,031	24,250,905
2035	10,444,421	6,439,241	7,293,550	24,177,212
2036	10,530,657	6,433,353	6,965,682	23,929,692
2037	10,509,070	6,371,443	6,626,846	23,507,359
2038	10,475,994	6,330,051	6,277,850	23,083,895
2039	10,399,991	6,239,073	5,919,870	22,558,934
2040	10,343,040	6,209,179	5,554,485	22,106,704
2041	10,210,784	6,124,523	5,183,671	21,518,978
2042	9,971,969	6,077,460	4,809,749	20,859,178
2043	9,802,116	5,966,503	4,435,325	20,203,944
2044	9,544,938	5,746,656	4,063,241	19,354,835
2045	9,326,279	5,566,454	3,696,543	18,589,276
2046	8,990,421	5,344,116	3,338,388	17,672,925
2047	8,621,074	5,132,812	2,991,906	16,745,792
2048	8,273,358	4,851,167	2,660,119	15,784,644
2049	7,885,529	4,593,957	2,345,812	14,825,298
2050	7,488,520	4,309,289	2,051,375	13,849,184
2051	7,079,716	3,999,491	1,778,662	12,857,869
2052	6,648,858	3,748,865	1,528,981	11,926,704
2053	6,239,427	3,469,780	1,303,073	11,012,280
2054	5,810,825	3,204,274	1,101,078	10,116,177
2055	5,386,766	2,946,354	922,612	9,255,732
2056	4,969,964	2,703,762	766,793	8,440,519
2057	4,561,926	2,467,010	632,326	7,661,262
2058	4,166,273	2,249,094	517,629	6,932,996

Schedule SB Attachment (Form 5500) —2024 Plan Year
Owens Corning Merged Retirement Plan
EIN: 43-2109021 PN: 001

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2059	3,784,016	2,042,112	420,911	6,247,039
2060	3,417,943	1,847,538	340,259	5,605,740
2061	3,070,659	1,664,203	273,734	5,008,596
2062	2,743,465	1,493,083	219,442	4,455,990
2063	2,437,550	1,334,119	175,598	3,947,267
2064	2,153,656	1,187,071	140,545	3,481,272
2065	1,892,083	1,051,564	112,794	3,056,441
2066	1,652,725	927,130	91,021	2,670,876
2067	1,435,129	813,277	74,080	2,322,486
2068	1,238,575	709,505	60,994	2,009,074
2069	1,062,158	615,319	50,937	1,728,414
2070	904,827	530,242	43,229	1,478,298
2071	765,431	453,826	37,315	1,256,572
2072	642,771	385,640	32,749	1,061,160
2073	535,610	325,241	29,183	890,034

APPENDIX B

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN YEAR)

(Form 5500, Schedule H, Line 4i)

For the Year Ended December 31, 2024

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C43137PAA8	#REORG/HILL CITY FUNDING TRUST EXCHANGE UNUM GRP 4L1MAUY 10-28-2024				
		Acquisitions	100,000.00	-74,218.00	
		Dispositions	-870,000.00		657,112.00
C00287YDW6	ABBVIE INC 5.4% 03-15-2054				
		Acquisitions	380,000.00	-384,139.80	
		Dispositions	-380,000.00		393,547.00
C00287YDX4	ABBVIE INC 5.5% 03-15-2064				
		Acquisitions	700,000.00	-705,275.05	
		Dispositions	-700,000.00		703,504.70
C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Acquisitions	150,000.00	-108,571.75	
		Dispositions	-1,165,000.00		790,287.30
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047				
		Acquisitions	1,180,000.00	-923,908.75	
		Dispositions	-175,000.00		137,998.00
C02361DBB5	AMEREN ILL CO 5.55% DUE 07-01-2054				
		Acquisitions	455,000.00	-454,135.50	
		Dispositions	-455,000.00		486,285.80
C03523TBU1	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	185,000.00	-192,063.30	
		Dispositions	-445,000.00		470,423.25
C035240AM2	ANHEUSER-BUSCH 4.375% DUE 04-15-2038				
		Acquisitions	1,205,000.00	-1,148,690.35	
		Dispositions	-1,315,000.00		1,229,656.50
C05526DBF1	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	130,000.00	-98,998.90	
		Dispositions	-1,095,000.00		838,347.15
C06051GMB2	BANK OF AMERICA CORP 5.425% 08-15-2035				
		Acquisitions	1,950,000.00	-1,962,947.90	
		Dispositions	-140,000.00		142,620.45
C06738ECG8	BARCLAYS PLC FIXED 6.224% 05-09-2033				
		Acquisitions	435,000.00	-448,195.05	
		Dispositions	-435,000.00		444,091.50
C055451BF4	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	275,000.00	-291,010.50	
		Dispositions	-245,000.00		242,785.75
C09659DAB2	BRD TRUSTEES 3.46% DUE 05-01-2047				
		Acquisitions	90,000.00	-72,737.10	
		Dispositions	-90,000.00		69,618.60
C110122EK0	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Acquisitions	125,000.00	-124,511.25	
		Dispositions	-125,000.00		128,887.50
C110122EL8	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				
		Acquisitions	125,000.00	-124,468.75	
		Dispositions	-125,000.00		129,072.50
C110122EB0	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053				
		Acquisitions	740,000.00	-839,194.30	
		Dispositions	-1,255,000.00		1,408,720.65
C14040HDF9	CAPITAL ONE FINL CORP 6.051% 02-01-2035				
		Acquisitions	255,000.00	-255,000.00	
		Dispositions	-255,000.00		257,858.55
C15089QAY0	CELANESE US HLDGS LLC 6.7% 11-15-2033				
		Acquisitions	295,000.00	-316,870.00	
		Dispositions	-990,000.00		1,026,059.90
C17275RBU5	CISCO SYS INC 5.3% 02-26-2054				
		Acquisitions	1,625,000.00	-1,615,322.10	
		Dispositions	-360,000.00		371,909.70
C17275RBV3	CISCO SYSTEMS INC 5.35% 02-26-2064				
		Acquisitions	635,000.00	-632,193.30	
		Dispositions	-635,000.00		604,894.65
C25278XBA6	DIAMONDBACK ENERGY INC 5.75% 04-18-2054				
		Acquisitions	125,000.00	-124,946.25	
		Dispositions	-125,000.00		121,675.00
C253393AG7	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	155,000.00	-118,358.00	
		Dispositions	-155,000.00		117,914.70
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	390,000.00	-269,267.70	
		Dispositions	-155,000.00		102,490.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26442CBL7	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	35,000.00	-35,241.85	
		Dispositions	-420,000.00		408,685.20
C26443CAA1	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047				
		Acquisitions	175,000.00	-143,754.40	
		Dispositions	-250,000.00		205,457.50
C532457CT3	ELI LILLY & CO 5.2% 08-14-2064				
		Acquisitions	125,000.00	-124,957.50	
		Dispositions	-125,000.00		129,718.75
C29250NBZ7	ENBRIDGE INC 6.7% 11-15-2053				
		Acquisitions	210,000.00	-242,871.30	
		Dispositions	-990,000.00		1,143,565.80
C29366WAA4	ENTERGY MISS LLC 3.85% DUE 06-01-2049				
		Acquisitions	385,000.00	-303,353.05	
		Dispositions	-1,375,000.00		1,062,711.15
C361448BR3	GATX CORP 6.05% 06-05-2054				
		Acquisitions	130,000.00	-129,946.70	
		Dispositions	-130,000.00		133,130.40
C37045XEV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034				
		Acquisitions	885,000.00	-884,805.30	
		Dispositions	-885,000.00		893,278.65
C404121AK1	HCA INC 5.45% 09-15-2034				
		Acquisitions	125,000.00	-124,817.50	
		Dispositions	-125,000.00		126,315.00
C438516CT1	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054				
		Acquisitions	1,070,000.00	-1,071,576.05	
		Dispositions	-1,070,000.00		1,065,203.90
C438516CU8	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064				
		Acquisitions	255,000.00	-254,372.70	
		Dispositions	-255,000.00		252,205.20
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035				
		Acquisitions	485,000.00	-493,529.40	
		Dispositions	-485,000.00		503,335.95
C46647PBV7	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,155,000.00	-1,516,387.60	
		Dispositions	-125,000.00		83,891.25
C49456BBA8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	60,000.00	-59,725.20	
		Dispositions	-60,000.00		61,552.80
C50155QAN0	KYNDRYL HLDGS INC 6.35% 02-20-2034				
		Acquisitions	125,000.00	-124,845.00	
		Dispositions	-125,000.00		127,976.25
C570535AY0	MARKEL GROUP INC 6.0% 05-16-2054				
		Acquisitions	1,025,000.00	-1,037,974.75	
		Dispositions	-160,000.00		166,849.60
C573284BB1	MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054				
		Acquisitions	775,000.00	-759,546.50	
		Dispositions	-775,000.00		759,182.25
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Acquisitions	60,000.00	-59,740.80	
		Dispositions	-60,000.00		62,158.20
C30303M8J4	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	180,000.00	-155,269.80	
		Dispositions	-891,000.00		775,808.35
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035				
		Acquisitions	405,000.00	-405,000.00	
		Dispositions	-405,000.00		402,484.95
C639057AN8	NATWEST GROUP PLC 5.778% 03-01-2035				
		Acquisitions	810,000.00	-810,007.80	
		Dispositions	-810,000.00		851,649.90
C655844CU0	NORFOLK SOUTHN CORP 5.95% 03-15-2064				
		Acquisitions	85,000.00	-91,204.15	
		Dispositions	-730,000.00		746,901.65
C665772CS6	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	845,000.00	-527,802.10	
		Dispositions	-318,000.00		201,189.06
C666807BH4	NORTHROP GRUMMAN 4.75% DUE 06-01-2043				
		Acquisitions	785,000.00	-728,001.40	
		Dispositions	-300,000.00		281,031.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C68218J202	OMNIAB INC COM $12.50 VESTING				
		Free Delivery	-343.00		
		Free Receipt	343.00		
C68218J301	OMNIAB INC COM $15.00 VESTING				
		Free Delivery	-343.00		
		Free Receipt	343.00		
C682680BZ5	ONEOK INC NEW 4.85% 02-01-2049				
		Dispositions	-150,000.00		128,992.50
		Free Receipt	510,000.00	432,393.30	
C68389XCV5	ORACLE CORP 5.5% 09-27-2064				
		Acquisitions	1,550,000.00	-1,544,032.50	
		Dispositions	-380,000.00		369,175.85
C690742AQ4	OWENS CORNING 5.95% 06-15-2054				
		Acquisitions	385,000.00	-379,894.90	
		Dispositions	-385,000.00		384,237.70
C703481AD3	PATTERSON-UTI ENERGY INC 7.15% 10-01-2033				
		Acquisitions	175,000.00	-189,992.25	
		Dispositions	-140,000.00		151,812.20
C70450YAQ6	PAYPAL HLDGS INC 5.5% 06-01-2054				
		Acquisitions	1,045,000.00	-1,039,846.15	
		Dispositions	-1,045,000.00		1,029,214.15
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	70,000.00	-71,054.20	
		Dispositions	-1,450,000.00		1,412,537.50
C718172DJ5	PHILIP MORRIS INTL INC 5.25% 02-13-2034				
		Acquisitions	830,000.00	-816,968.20	
		Dispositions	-830,000.00		811,400.35
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052				
		Acquisitions	330,000.00	-280,391.60	
		Dispositions	-1,075,000.00		921,573.55
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054				
		Acquisitions	230,000.00	-226,819.10	
		Dispositions	-230,000.00		233,473.00
C097023DM4	PVTPL BOEING CO 6.858% 05-01-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	310,000.00	-327,985.60	
		Free Delivery	-310,000.00		
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054				
		Acquisitions	200,000.00	-197,656.00	
		Dispositions	-200,000.00		199,002.00
C378272BV9	PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054				
		Acquisitions	1,080,000.00	-1,076,456.40	
		Dispositions	-140,000.00		142,656.60
C65163LAP4	PVTPL NEWMONT CORP/NEWCREST FINANCE 5.35%03-15-2034				
		Acquisitions	1,025,000.00	-1,030,009.55	
		Free Delivery	-1,025,000.00		
C72284KAB7	PVTPL PINE STREET TRUST III 6.223% 05-15-2054				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		120,669.60
C92840VAS1	PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034				
		Acquisitions	1,335,000.00	-1,354,890.45	
		Dispositions	-640,000.00		667,019.65
C756109CQ5	REALTY INCOME CORP 5.975% 09-01-2054				
		Acquisitions	60,000.00	-59,024.40	
		Dispositions	-60,000.00		59,919.60
C76720AAP1	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	260,000.00	-261,188.20	
		Dispositions	-80,000.00		76,213.60
C75513EAC5	RTX CORPORATION 3.125% 07-01-2050				
		Acquisitions	390,000.00	-273,183.80	
		Dispositions	-80,000.00		56,991.20
C822582BY7	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	335,000.00	-273,353.30	
		Free Delivery	-1,310,000.00		
C828807DJ3	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	350,000.00	-275,733.50	
		Dispositions	-225,000.00		174,380.45
C842400JD6	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054				
		Acquisitions	65,000.00	-64,632.75	
		Dispositions	-65,000.00		65,181.35

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C845743BX0	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054				
		Acquisitions	130,000.00	-129,035.40	
		Dispositions	-130,000.00		130,881.40
C857477CC5	STATE STR CORP FLTG RT 5.159% DUE 05-18-2034				
		Acquisitions	235,000.00	-233,190.50	
		Dispositions	-980,000.00		990,949.20
C85771PAL6	STATOIL ASA 3.95 DUE 05-15-2043				
		Acquisitions	470,000.00	-405,926.10	
		Dispositions	-180,000.00		151,047.20
C87938WAC7	TELEFONICA 7.045% DUE 06-20-2036				
		Acquisitions	320,000.00	-362,854.20	
		Dispositions	-100,000.00		112,289.00
C882508BQ6	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	485,000.00	-410,659.60	
		Dispositions	-315,000.00		256,485.15
C87264ACW3	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	375,000.00	-392,302.50	
		Dispositions	-465,000.00		474,159.00
C89157XAF8	TOTALENERGIES CAP 5.425% 09-10-2064				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		354,511.50
C89352HAY5	TRANSCANADA 4.875% DUE 05-15-2048				
		Acquisitions	140,000.00	-119,675.90	
		Dispositions	-925,000.00		824,356.55
C911312CE4	UNITED PARCEL SVC INC 5.5% 05-22-2054				
		Acquisitions	1,170,000.00	-1,196,795.15	
		Dispositions	-120,000.00		120,740.40
C91913YBE9	VALERO ENERGY CORP NEW ISSUE 30YR				
		Acquisitions	270,000.00	-209,976.30	
		Dispositions	-1,299,000.00		985,556.99
C92556VAE6	VIATRIS INC SR NT 3.85% 06-22-2040				
		Acquisitions	425,000.00	-324,934.50	
		Dispositions	-65,000.00		47,806.85
C92857WCA6	VODAFONE GROUP PLC 5.75% 06-28-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,045,000.00	-1,042,185.75	
		Dispositions	-70,000.00		69,428.10
C929160BD0	VULCAN MATERIALS CO 5.7% 12-01-2054				
		Acquisitions	345,000.00	-343,074.90	
		Dispositions	-345,000.00		344,448.00
C931142EZ2	WALMART INC 4.5% DUE 09-09-2052 BEO				
		Acquisitions	360,000.00	-346,932.00	
		Dispositions	-1,110,000.00		1,077,620.20
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	310,000.00	-245,894.25	
		Dispositions	-225,000.00		187,430.75
C95000U3H4	WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034				
		Acquisitions	920,000.00	-980,552.65	
		Dispositions	-255,000.00		271,432.20

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 .

APPENDIX C

SCHEDULE OF REPORTABLE TRANSACTIONS

(Form 5500, Schedule H, Line 4j)

For the Year Ended December 31, 2024

◆5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
Global Region - USD									
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD	-786,840.360	12 Aug 24		22.8763		0.00	13,446,776.44	18,000,000.00	4,553,223.56
CF BLACKROCK US DEBT INDEX FUND E	-785,968.670	12 Aug 24		45.1672		0.00	33,814,911.46	35,500,000.00	1,685,088.54
United States - USD									
CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A	2,307,692.310	16 Aug 24	15.6000			0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,110,534.700	30 Jan 24	1.0000			0.00	19,110,534.70	19,110,534.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,073,977.600	13 Aug 24	1.0000			0.00	99,073,977.60	99,073,977.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,000,000.000	16 Aug 24	1.0000			0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,013,325.000	16 Aug 24	1.0000			0.00	51,013,325.00	51,013,325.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,426,022.400	14 Aug 24		1.0000		0.00	31,426,022.40	31,426,022.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,597,418.520	16 Aug 24		1.0000		0.00	99,597,418.52	99,597,418.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,000,000.000	19 Aug 24		1.0000		0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-51,174,739.220	20 Aug 24		1.0000		0.00	51,174,739.22	51,174,739.22	0.00
Other									
Global Region - USD									
CF LIGHTHOUSE GLOBAL LONG/SHORT FUND LIM ITED - CLASS F ELIGIBLE	-8,786.550	01 Dec 23		2,153.5017		0.00	10,648,784.59	19,110,534.70	8,461,750.11

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part A

Single Transactions in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-23 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part B

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

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

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 340,640,403.72

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES TREAS BDS 4.625% 05-15-20 44 CUSIP: 912810UB2	Total acquisitions	20	11,060,250.21			0.00	11,060,250.21	11,060,250.21
	Total dispositions	7		6,959,073.64		0.00	6,915,357.70	6,959,073.64
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	Total acquisitions	26	10,105,696.11			0.00	10,105,696.11	10,105,696.11
	Total dispositions	44		9,345,732.08		0.00	9,460,699.89	9,345,732.08
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD CUSIP: 8X1999F89	Total acquisitions	1	2,000,000.00			0.00	2,000,000.00	2,000,000.00
	Total dispositions	1		18,000,000.00		0.00	13,446,776.44	18,000,000.00
CF BLACKROCK US DEBT INDEX FUND E CUSIP: 8EN99YB29	Total acquisitions	1	2,500,000.00			0.00	2,500,000.00	2,500,000.00
	Total dispositions	7		46,000,000.00		0.00	43,807,777.44	46,000,000.00
CF BLACKROCK RUSSELL 3000 INDEX FD CUSIP: 14999KK08	Total acquisitions	1	5,000,000.00			0.00	5,000,000.00	5,000,000.00
	Total dispositions	1		14,000,000.00		0.00	8,747,505.83	14,000,000.00
CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A CUSIP: 1P2999O66	Total acquisitions	2	39,500,000.00			0.00	39,500,000.00	39,500,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	211	272,902,741.83			0.00	272,902,741.83	272,902,741.83

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total dispositions	178		294,391,898.37		0.00	294,391,898.37	294,391,898.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
		Acquisition Price	Disposition Price				

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 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 4.625% 05-15-20 44	60,000.000	29 May 24	98.0156			0.00	58,809.38	58,809.38	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	45,000.000	31 May 24	98.8438			0.00	44,479.69	44,479.69	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	320,000.000	31 May 24	98.8281			0.00	316,250.00	316,250.00	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	130,000.000	13 Jun 24	101.6602			0.00	132,158.20	132,158.20	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	150,000.000	13 Jun 24	101.2148			0.00	151,822.27	151,822.27	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	30,000.000	24 Jun 24	101.6445			0.00	30,493.36	30,493.36	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	215,000.000	9 Jul 24	100.4336			0.00	215,932.23	215,932.23	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	305,000.000	18 Jul 24	101.5938			0.00	309,860.94	309,860.94	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	85,000.000	24 Jul 24	100.0000			0.00	85,000.00	85,000.00	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	170,000.000	24 Jul 24	99.8750			0.00	169,787.50	169,787.50	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	105,000.000	25 Jul 24	100.7500			0.00	105,787.50	105,787.50	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	160,000.000	25 Jul 24	100.7500			0.00	161,200.00	161,200.00	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	275,000.000	25 Jul 24	100.8398			0.00	277,309.57	277,309.57	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	145,000.000	25 Jul 24	100.4063			0.00	145,589.06	145,589.06	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	170,000.000	5 Aug 24	105.9336			0.00	180,087.11	180,087.11	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 4.625% 05-15-20 44	50,000.000	6 Aug 24	104.5156			0.00	52,257.81	52,257.81	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	185,000.000	7 Aug 24	104.0938			0.00	192,573.44	192,573.44	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	3,755,000.000	19 Aug 24	105.2539			0.00	3,952,284.18	3,952,284.18	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	4,190,000.000	19 Aug 24	105.2422			0.00	4,409,647.66	4,409,647.66	0.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	65,000.000	21 Aug 24	106.0313			0.00	68,920.31	68,920.31	0.00
Total number of acquisitions = 20							**11,060,250.21**	**11,060,250.21**	**0.00**
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-100,000.000	31 Jul 24		102.4922		0.00	100,431.88	102,492.19	2,060.31
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-150,000.000	31 Jul 24		102.4531		0.00	150,647.82	153,679.69	3,031.87
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-100,000.000	31 Jul 24		102.4688		0.00	100,431.88	102,468.75	2,036.87
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-50,000.000	6 Aug 24		104.7813		0.00	50,491.84	52,390.63	1,898.79
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-45,000.000	6 Aug 24		104.5117		0.00	45,442.66	47,030.27	1,587.61
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-70,000.000	21 Aug 24		105.8125		0.00	73,083.75	74,068.75	985.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44	-6,125,000.000	29 Aug 24		104.9297		0.00	6,394,827.87	6,426,943.36	32,115.49
Total number of dispositions = 7							**6,915,357.70**	**6,959,073.64**	**43,715.94**
Total UNITED STATES TREAS BDS 4.625% 05-15-20 44							**17,975,607.91**	**18,019,323.85**	**43,715.94**
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	140,000.000	12 Feb 24	106.3594			0.00	148,903.13	148,903.13	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	145,000.000	12 Feb 24	106.4844			0.00	154,402.34	154,402.34	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	130,000.000	12 Feb 24	106.1094			0.00	137,942.19	137,942.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	135,000.000	13 Feb 24	104.6602			0.00	141,291.21	141,291.21	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	95,000.000	15 Feb 24	105.7344			0.00	100,447.66	100,447.66	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	4,150,000.000	15 Feb 24	105.5508			0.00	4,380,357.42	4,380,357.42	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	615,000.000	20 Feb 24	105.0781			0.00	646,230.47	646,230.47	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	21 Feb 24	104.4063			0.00	130,507.81	130,507.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	22 Feb 24	104.5313			0.00	130,664.06	130,664.06	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	65,000.000	22 Feb 24	104.7656			0.00	68,097.66	68,097.66	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	295,000.000	22 Feb 24	104.7188			0.00	308,920.31	308,920.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	26 Feb 24	105.4688			0.00	52,734.38	52,734.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	105,000.000	27 Feb 24	105.0781			0.00	110,332.03	110,332.03	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	710,000.000	27 Feb 24	105.7500			0.00	750,825.00	750,825.00	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	50,000.000	28 Feb 24	105.4375			0.00	52,718.75	52,718.75	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	75,000.000	4 Mar 24	106.5820			0.00	79,936.52	79,936.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	245,000.000	6 Mar 24	108.2344			0.00	265,174.22	265,174.22	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	180,000.000	11 Mar 24	108.0898			0.00	194,561.72	194,561.72	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	25,000.000	25 Mar 24	105.7813			0.00	26,445.31	26,445.31	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	600,000.000	25 Mar 24	105.7695			0.00	634,617.19	634,617.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	500,000.000	27 Mar 24	105.9531			0.00	529,765.63	529,765.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	120,000.000	2 Apr 24	104.0313			0.00	124,837.50	124,837.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	125,000.000	2 Apr 24	103.6094			0.00	129,511.72	129,511.72	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	505,000.000	3 Apr 24	103.3125			0.00	521,728.13	521,728.13	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	110,000.000	11 Apr 24	101.1250			0.00	111,237.50	111,237.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	170,000.000	9 May 24	102.0625			0.00	173,506.25	173,506.25	0.00
Total number of acquisitions = 26							**10,105,696.11**	**10,105,696.11**	**0.00**
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-555,000.000	21 Feb 24		104.4531		0.00	585,590.90	579,714.84	-5,876.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-55,000.000	21 Feb 24		104.2969		0.00	58,031.53	57,363.28	-668.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-615,000.000	21 Feb 24		104.4531		0.00	648,898.03	642,386.72	-6,511.31
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-55,000.000	22 Feb 24		104.5156		0.00	57,985.07	57,483.59	-501.48

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-60,000.000	22 Feb 24		104.5156		0.00	63,256.44	62,709.38	-547.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-605,000.000	22 Feb 24		104.8125		0.00	637,835.77	634,115.63	-3,720.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	26 Feb 24		105.5234		0.00	115,970.69	116,075.78	105.09
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-245,000.000	26 Feb 24		105.5234		0.00	258,298.36	258,532.42	234.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	27 Feb 24		105.6797		0.00	116,016.75	116,247.66	230.91
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-55,000.000	27 Feb 24		105.0938		0.00	58,008.37	57,801.56	-206.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-40,000.000	1 Mar 24		106.7969		0.00	42,187.76	42,718.75	530.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-40,000.000	1 Mar 24		106.7969		0.00	42,187.76	42,718.75	530.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-85,000.000	4 Mar 24		106.3906		0.00	89,664.88	90,432.03	767.15
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	4 Mar 24		106.5156		0.00	116,036.91	117,167.19	1,130.28
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-580,000.000	6 Mar 24		108.3281		0.00	612,695.29	628,303.13	15,607.84
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	7 Mar 24		108.5625		0.00	84,509.70	86,850.00	2,340.30
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-40,000.000	7 Mar 24		108.3281		0.00	42,254.85	43,331.25	1,076.40
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-70,000.000	8 Mar 24		108.1719		0.00	73,945.98	75,720.31	1,774.33
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-95,000.000	12 Mar 24		107.2344		0.00	100,462.12	101,872.66	1,410.54

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	14 Mar 24		105.0938		0.00	232,649.12	231,206.25	-1,442.87
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	18 Mar 24		104.8789		0.00	105,749.60	104,878.91	-870.69
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-280,000.000	19 Mar 24		104.9766		0.00	296,098.88	293,934.38	-2,164.50
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	21 Mar 24		104.8906		0.00	232,649.12	230,759.38	-1,889.74
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-485,000.000	22 Mar 24		105.9844		0.00	512,885.57	514,024.22	1,138.65
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-130,000.000	26 Mar 24		105.8438		0.00	137,479.74	137,596.88	117.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-50,000.000	26 Mar 24		105.5352		0.00	52,876.82	52,767.58	-109.24
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-310,000.000	26 Mar 24		105.8984		0.00	327,836.31	328,285.16	448.85
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-15,000.000	26 Mar 24		105.5156		0.00	15,863.05	15,827.34	-35.71
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-85,000.000	26 Mar 24		105.5156		0.00	89,890.60	89,688.28	-202.32
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	28 Mar 24		106.5000		0.00	84,628.99	85,200.00	571.01
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-220,000.000	1 Apr 24		104.7500		0.00	232,729.74	230,450.00	-2,279.74
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-90,000.000	9 Apr 24		104.0625		0.00	94,763.53	93,656.25	-1,107.28
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-110,000.000	9 Apr 24		104.3438		0.00	115,822.09	114,778.13	-1,043.96
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-55,000.000	9 Apr 24		104.0469		0.00	57,911.05	57,225.78	-685.27

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	10 Apr 24		101.9531		0.00	84,234.25	81,562.50	-2,671.75
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	16 Apr 24		99.7188		0.00	84,122.60	79,775.00	-4,347.60
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-80,000.000	23 Apr 24		100.0469		0.00	84,122.60	80,037.50	-4,085.10
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-100,000.000	29 Apr 24		99.8750		0.00	105,153.25	99,875.00	-5,278.25
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,000,000.000	30 Apr 24		99.7188		0.00	1,051,532.49	997,187.50	-54,344.99
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-75,000.000	3 May 24		100.9297		0.00	78,864.94	75,697.27	-3,167.67
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-45,000.000	3 May 24		101.0938		0.00	47,318.96	45,492.19	-1,826.77
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-170,000.000	8 May 24		101.8438		0.00	178,760.52	173,134.38	-5,626.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-125,000.000	13 May 24		102.0547		0.00	131,096.79	127,568.36	-3,528.43
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	-1,165,000.000	14 May 24		102.4531		0.00	1,221,822.12	1,193,578.91	-28,243.21
Total number of dispositions = 44							**9,460,699.89**	**9,345,732.08**	**-114,967.81**
Total UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053							**19,566,396.00**	**19,451,428.19**	**-114,967.81**
Value of Interest in Common/Collective Trusts									
Global Region - USD									
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD	92,759.790	20 Feb 24	21.5611			0.00	2,000,000.00	2,000,000.00	0.00
Total number of acquisitions = 1							**2,000,000.00**	**2,000,000.00**	**0.00**

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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										
Global Region - USD										
CF BLACKROCK MSCI ACWI MIN VOL INDEX FD	-786,840.360	*	12 Aug 24		22.8763		0.00	13,446,776.44	18,000,000.00	4,553,223.56
Total number of dispositions = 1								**13,446,776.44**	**18,000,000.00**	**4,553,223.56**
Total CF BLACKROCK MSCI ACWI MIN VOL INDEX FD								**15,446,776.44**	**20,000,000.00**	**4,553,223.56**
CF BLACKROCK US DEBT INDEX FUND E	57,766.510		15 Feb 24	43.2777			0.00	2,500,000.00	2,500,000.00	0.00
Total number of acquisitions = 1								**2,500,000.00**	**2,500,000.00**	**0.00**
CF BLACKROCK US DEBT INDEX FUND E	-785,968.670	*	12 Aug 24		45.1672		0.00	33,814,911.46	35,500,000.00	1,685,088.54
CF BLACKROCK US DEBT INDEX FUND E	-21,830.390		4 Sep 24		45.8077		0.00	939,213.91	1,000,000.00	60,786.09
CF BLACKROCK US DEBT INDEX FUND E	-43,369.400		20 Sep 24		46.1155		0.00	1,865,891.70	2,000,000.00	134,108.30
CF BLACKROCK US DEBT INDEX FUND E	-44,114.910		9 Oct 24		45.3361		0.00	1,897,965.95	2,000,000.00	102,034.05
CF BLACKROCK US DEBT INDEX FUND E	-33,379.360		23 Oct 24		44.9379		0.00	1,436,087.91	1,500,000.00	63,912.09
CF BLACKROCK US DEBT INDEX FUND E	-44,740.410		20 Nov 24		44.7023		0.00	1,924,876.98	2,000,000.00	75,123.02
CF BLACKROCK US DEBT INDEX FUND E	-44,832.280		20 Dec 24		44.6107		0.00	1,928,829.53	2,000,000.00	71,170.47
Total number of dispositions = 7								**43,807,777.44**	**46,000,000.00**	**2,192,222.56**
Total CF BLACKROCK US DEBT INDEX FUND E								**46,307,777.44**	**48,500,000.00**	**2,192,222.56**
United States - USD										
CF BLACKROCK RUSSELL 3000 INDEX FD	81,786.280		20 Feb 24	61.1349			0.00	5,000,000.00	5,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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										
Total number of acquisitions = 1								**5,000,000.00**	**5,000,000.00**	**0.00**
CF BLACKROCK RUSSELL 3000 INDEX FD	-213,542.150		12 Aug 24		65.5608		0.00	8,747,505.83	14,000,000.00	5,252,494.17
Total number of dispositions = 1								**8,747,505.83**	**14,000,000.00**	**5,252,494.17**
Total CF BLACKROCK RUSSELL 3000 INDEX FD								**13,747,505.83**	**19,000,000.00**	**5,252,494.17**
CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A	241,212.960		22 Feb 24	14.5100			0.00	3,500,000.00	3,500,000.00	0.00
CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A	2,307,692.310	*	16 Aug 24	15.6000			0.00	36,000,000.00	36,000,000.00	0.00
Total number of acquisitions = 2								**39,500,000.00**	**39,500,000.00**	**0.00**
Total CF COHEN & STEERS REAL ASSETS MULTI-STRA TEGY FD CL-A								**39,500,000.00**	**39,500,000.00**	**0.00**
NT COLLECTIVE SHORT TERM INVT FD	94,597.730		2 Jan 24	1.0000			0.00	94,597.73	94,597.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,701.760		2 Jan 24	1.0000			0.00	28,701.76	28,701.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	960.450		2 Jan 24	1.0000			0.00	960.45	960.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	41.130		4 Jan 24	1.0000			0.00	41.13	41.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,229.790		4 Jan 24	1.0000			0.00	23,229.79	23,229.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	109,269.070		4 Jan 24	1.0000			0.00	109,269.07	109,269.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	266.980		4 Jan 24	1.0000			0.00	266.98	266.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	402.740		4 Jan 24	1.0000			0.00	402.74	402.74	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	29.310		4 Jan 24	1.0000			0.00	29.31	29.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	11.190		4 Jan 24	1.0000			0.00	11.19	11.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,746.560		5 Jan 24	1.0000			0.00	17,746.56	17,746.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	92,865.170		8 Jan 24	1.0000			0.00	92,865.17	92,865.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	491,689.270		11 Jan 24	1.0000			0.00	491,689.27	491,689.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	166,056.350		16 Jan 24	1.0000			0.00	166,056.35	166,056.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,820.950		19 Jan 24	1.0000			0.00	32,820.95	32,820.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	174,312.880		22 Jan 24	1.0000			0.00	174,312.88	174,312.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,017.910		24 Jan 24	1.0000			0.00	99,017.91	99,017.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	158,191.100		26 Jan 24	1.0000			0.00	158,191.10	158,191.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,998,636.810		29 Jan 24	1.0000			0.00	8,998,636.81	8,998,636.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,363.190		29 Jan 24	1.0000			0.00	1,363.19	1,363.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,110,534.700	*	30 Jan 24	1.0000			0.00	19,110,534.70	19,110,534.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,056.100		30 Jan 24	1.0000			0.00	35,056.10	35,056.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	178,891.160		31 Jan 24	1.0000			0.00	178,891.16	178,891.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	2,223.010	31 Jan 24	1.0000			0.00	2,223.01	2,223.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	45,899.580	2 Feb 24	1.0000			0.00	45,899.58	45,899.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	111,688.770	5 Feb 24	1.0000			0.00	111,688.77	111,688.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.120	5 Feb 24	1.0000			0.00	1.12	1.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	5.300	5 Feb 24	1.0000			0.00	5.30	5.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.280	5 Feb 24	1.0000			0.00	0.28	0.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	29.420	5 Feb 24	1.0000			0.00	29.42	29.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,056.480	5 Feb 24	1.0000			0.00	44,056.48	44,056.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,727.740	6 Feb 24	1.0000			0.00	1,727.74	1,727.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,134.530	7 Feb 24	1.0000			0.00	5,134.53	5,134.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	34,985.080	8 Feb 24	1.0000			0.00	34,985.08	34,985.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,741.610	9 Feb 24	1.0000			0.00	122,741.61	122,741.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,500,000.000	15 Feb 24	1.0000			0.00	3,500,000.00	3,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	278,618.200	15 Feb 24	1.0000			0.00	278,618.20	278,618.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	233,510.350	16 Feb 24	1.0000			0.00	233,510.35	233,510.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	113,484.880	23 Feb 24	1.0000			0.00	113,484.88	113,484.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	45,951.850	26 Feb 24	1.0000			0.00	45,951.85	45,951.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,045.160	27 Feb 24	1.0000			0.00	6,045.16	6,045.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	544,367.820	28 Feb 24	1.0000			0.00	544,367.82	544,367.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,421.090	4 Mar 24	1.0000			0.00	1,421.09	1,421.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,137.500	4 Mar 24	1.0000			0.00	22,137.50	22,137.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.160	5 Mar 24	1.0000			0.00	1.16	1.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	185,418.300	5 Mar 24	1.0000			0.00	185,418.30	185,418.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	549.910	5 Mar 24	1.0000			0.00	549.91	549.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,888.290	5 Mar 24	1.0000			0.00	23,888.29	23,888.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,038.440	6 Mar 24	1.0000			0.00	24,038.44	24,038.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	234,400.110	6 Mar 24	1.0000			0.00	234,400.11	234,400.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	158,993.170	8 Mar 24	1.0000			0.00	158,993.17	158,993.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	74,592.120	11 Mar 24	1.0000			0.00	74,592.12	74,592.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	81,454.170	15 Mar 24	1.0000			0.00	81,454.17	81,454.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	170,695.560	18 Mar 24	1.0000			0.00	170,695.56	170,695.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,002.480	27 Mar 24	1.0000			0.00	1,002.48	1,002.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	292,138.520	1 Apr 24	1.0000			0.00	292,138.52	292,138.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240	3 Apr 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	149,532.090	3 Apr 24	1.0000			0.00	149,532.09	149,532.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.600	3 Apr 24	1.0000			0.00	0.60	0.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	31.530	3 Apr 24	1.0000			0.00	31.53	31.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	651,439.350	3 Apr 24	1.0000			0.00	651,439.35	651,439.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	0.630	4 Apr 24	1.0000			0.00	0.63	0.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,577.320	8 Apr 24	1.0000			0.00	3,577.32	3,577.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	300,839.850	10 Apr 24	1.0000			0.00	300,839.85	300,839.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	225,699.600	11 Apr 24	1.0000			0.00	225,699.60	225,699.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,465.960	15 Apr 24	1.0000			0.00	53,465.96	53,465.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	119,792.080	17 Apr 24	1.0000			0.00	119,792.08	119,792.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,249.680	23 Apr 24	1.0000			0.00	9,249.68	9,249.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	76,815.970	24 Apr 24	1.0000			0.00	76,815.97	76,815.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,999,661.090	25 Apr 24	1.0000			0.00	8,999,661.09	8,999,661.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,729.820	26 Apr 24	1.0000			0.00	22,729.82	22,729.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	40,666.870	29 Apr 24	1.0000			0.00	40,666.87	40,666.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,975.310	30 Apr 24	1.0000			0.00	33,975.31	33,975.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,286.460	1 May 24	1.0000			0.00	1,286.46	1,286.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,800.630	1 May 24	1.0000			0.00	7,800.63	7,800.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	302,598.460	2 May 24	1.0000			0.00	302,598.46	302,598.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.200	3 May 24	1.0000			0.00	1.20	1.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	30.710	3 May 24	1.0000			0.00	30.71	30.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,611.810	8 May 24	1.0000			0.00	1,611.81	1,611.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	254,274.590	8 May 24	1.0000			0.00	254,274.59	254,274.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	739,191.820	9 May 24	1.0000			0.00	739,191.82	739,191.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	366,186.890	15 May 24	1.0000			0.00	366,186.89	366,186.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,178.870	17 May 24	1.0000			0.00	7,178.87	7,178.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	29,248.460	20 May 24	1.0000			0.00	29,248.46	29,248.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	57,598.430	21 May 24	1.0000			0.00	57,598.43	57,598.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	150.000	22 May 24	1.0000			0.00	150.00	150.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	351,132.620	22 May 24	1.0000			0.00	351,132.62	351,132.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,755.400	23 May 24	1.0000			0.00	44,755.40	44,755.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,531.760	24 May 24	1.0000			0.00	44,531.76	44,531.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,683.830	29 May 24	1.0000			0.00	18,683.83	18,683.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	339.020	3 Jun 24	1.0000			0.00	339.02	339.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	281,997.060	4 Jun 24	1.0000			0.00	281,997.06	281,997.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240	5 Jun 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	174,512.320	5 Jun 24	1.0000			0.00	174,512.32	174,512.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	31.620	5 Jun 24	1.0000			0.00	31.62	31.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	47,706.110	6 Jun 24	1.0000			0.00	47,706.11	47,706.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	66.670	10 Jun 24	1.0000			0.00	66.67	66.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,668.750	10 Jun 24	1.0000			0.00	11,668.75	11,668.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	5,145.220	13 Jun 24	1.0000			0.00	5,145.22	5,145.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,536.600	17 Jun 24	1.0000			0.00	32,536.60	32,536.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	523,352.370	18 Jun 24	1.0000			0.00	523,352.37	523,352.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	53,386.490	20 Jun 24	1.0000			0.00	53,386.49	53,386.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,597.500	24 Jun 24	1.0000			0.00	20,597.50	20,597.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,816.650	25 Jun 24	1.0000			0.00	28,816.65	28,816.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	41.100	26 Jun 24	1.0000			0.00	41.10	41.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	254,045.450	26 Jun 24	1.0000			0.00	254,045.45	254,045.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,020.680	27 Jun 24	1.0000			0.00	3,020.68	3,020.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,083.980	1 Jul 24	1.0000			0.00	83,083.98	83,083.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,880.000	2 Jul 24	1.0000			0.00	6,880.00	6,880.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	157,517.360	3 Jul 24	1.0000			0.00	157,517.36	157,517.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.200	3 Jul 24	1.0000			0.00	1.20	1.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	30.880	3 Jul 24	1.0000			0.00	30.88	30.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,324.240	3 Jul 24	1.0000			0.00	2,324.24	2,324.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	278.790	8 Jul 24	1.0000			0.00	278.79	278.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	12.550	9 Jul 24	1.0000			0.00	12.55	12.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	319.770	10 Jul 24	1.0000			0.00	319.77	319.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	509,998.990	11 Jul 24	1.0000			0.00	509,998.99	509,998.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	100,055.000	15 Jul 24	1.0000			0.00	100,055.00	100,055.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,099.510	16 Jul 24	1.0000			0.00	1,099.51	1,099.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,829.090	16 Jul 24	1.0000			0.00	163,829.09	163,829.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	29.000	17 Jul 24	1.0000			0.00	29.00	29.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,664.300	17 Jul 24	1.0000			0.00	37,664.30	37,664.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,785.870	19 Jul 24	1.0000			0.00	13,785.87	13,785.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,203.750	23 Jul 24	1.0000			0.00	28,203.75	28,203.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,881.350	24 Jul 24	1.0000			0.00	163,881.35	163,881.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	116,660.190	25 Jul 24	1.0000			0.00	116,660.19	116,660.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,918.920	26 Jul 24	1.0000			0.00	21,918.92	21,918.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,359.700	31 Jul 24	1.0000			0.00	2,359.70	2,359.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	2,633.460		1 Aug 24	1.0000			0.00	2,633.46	2,633.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,909.700		1 Aug 24	1.0000			0.00	1,909.70	1,909.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,941.140		2 Aug 24	1.0000			0.00	32,941.14	32,941.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240		5 Aug 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	153,091.590		5 Aug 24	1.0000			0.00	153,091.59	153,091.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	31.930		5 Aug 24	1.0000			0.00	31.93	31.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	91,846.020		5 Aug 24	1.0000			0.00	91,846.02	91,846.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	251,169.740		8 Aug 24	1.0000			0.00	251,169.74	251,169.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	375,632.910		9 Aug 24	1.0000			0.00	375,632.91	375,632.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	99,073,977.600	*	13 Aug 24	1.0000			0.00	99,073,977.60	99,073,977.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,054,448.430		13 Aug 24	1.0000			0.00	1,054,448.43	1,054,448.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,000,000.000	*	16 Aug 24	1.0000			0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,013,325.000	*	16 Aug 24	1.0000			0.00	51,013,325.00	51,013,325.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,429,808.980		19 Aug 24	1.0000			0.00	1,429,808.98	1,429,808.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,327.210		21 Aug 24	1.0000			0.00	24,327.21	24,327.21	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	67.900	22 Aug 24	1.0000			0.00	67.90	67.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	182,546.820	26 Aug 24	1.0000			0.00	182,546.82	182,546.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,749.720	27 Aug 24	1.0000			0.00	48,749.72	48,749.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	120.640	28 Aug 24	1.0000			0.00	120.64	120.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,499,778.320	30 Aug 24	1.0000			0.00	7,499,778.32	7,499,778.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	632.620	3 Sep 24	1.0000			0.00	632.62	632.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	836,982.290	4 Sep 24	1.0000			0.00	836,982.29	836,982.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240	5 Sep 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	234,507.900	5 Sep 24	1.0000			0.00	234,507.90	234,507.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,122,368.340	5 Sep 24	1.0000			0.00	1,122,368.34	1,122,368.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,256.210	9 Sep 24	1.0000			0.00	1,256.21	1,256.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	219,240.150	12 Sep 24	1.0000			0.00	219,240.15	219,240.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	225,670.010	16 Sep 24	1.0000			0.00	225,670.01	225,670.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,770.110	18 Sep 24	1.0000			0.00	83,770.11	83,770.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,621.510	20 Sep 24	1.0000			0.00	1,621.51	1,621.51	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	38,115.280	23 Sep 24	1.0000			0.00	38,115.28	38,115.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,000,000.000	23 Sep 24	1.0000			0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,347,593.520	26 Sep 24	1.0000			0.00	1,347,593.52	1,347,593.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	452,906.220	30 Sep 24	1.0000			0.00	452,906.22	452,906.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	118,847.760	1 Oct 24	1.0000			0.00	118,847.76	118,847.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.200	3 Oct 24	1.0000			0.00	1.20	1.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,241.380	3 Oct 24	1.0000			0.00	3,241.38	3,241.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,822.200	4 Oct 24	1.0000			0.00	31,822.20	31,822.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,900.000	7 Oct 24	1.0000			0.00	6,900.00	6,900.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,692.600	8 Oct 24	1.0000			0.00	25,692.60	25,692.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	542.380	9 Oct 24	1.0000			0.00	542.38	542.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,000,000.000	10 Oct 24	1.0000			0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	136,643.180	10 Oct 24	1.0000			0.00	136,643.18	136,643.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	152,541.420	15 Oct 24	1.0000			0.00	152,541.42	152,541.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,490.150	16 Oct 24	1.0000			0.00	4,490.15	4,490.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	389,769.200	17 Oct 24	1.0000			0.00	389,769.20	389,769.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,525.000	21 Oct 24	1.0000			0.00	19,525.00	19,525.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,504,047.670	24 Oct 24	1.0000			0.00	1,504,047.67	1,504,047.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,141.730	25 Oct 24	1.0000			0.00	135,141.73	135,141.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	9.170	29 Oct 24	1.0000			0.00	9.17	9.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,527.410	30 Oct 24	1.0000			0.00	1,527.41	1,527.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	862.110	31 Oct 24	1.0000			0.00	862.11	862.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	284,309.530	31 Oct 24	1.0000			0.00	284,309.53	284,309.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	527,823.570	1 Nov 24	1.0000			0.00	527,823.57	527,823.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.240	5 Nov 24	1.0000			0.00	1.24	1.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,991.580	5 Nov 24	1.0000			0.00	2,991.58	2,991.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,572.830	5 Nov 24	1.0000			0.00	2,572.83	2,572.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	80,962.060	6 Nov 24	1.0000			0.00	80,962.06	80,962.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	392,090.020	7 Nov 24	1.0000			0.00	392,090.02	392,090.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,004.630	8 Nov 24	1.0000			0.00	12,004.63	12,004.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	725,789.350	13 Nov 24	1.0000			0.00	725,789.35	725,789.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	659,327.100	15 Nov 24	1.0000			0.00	659,327.10	659,327.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	22,438.930	20 Nov 24	1.0000			0.00	22,438.93	22,438.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	200.000	20 Nov 24	1.0000			0.00	200.00	200.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,000,000.000	21 Nov 24	1.0000			0.00	4,000,000.00	4,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	223,112.790	26 Nov 24	1.0000			0.00	223,112.79	223,112.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	166,103.710	27 Nov 24	1.0000			0.00	166,103.71	166,103.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	720,951.220	29 Nov 24	1.0000			0.00	720,951.22	720,951.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,337.850	2 Dec 24	1.0000			0.00	1,337.85	1,337.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	51,332.380	3 Dec 24	1.0000			0.00	51,332.38	51,332.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	1.200	4 Dec 24	1.0000			0.00	1.20	1.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,299,968.390	4 Dec 24	1.0000			0.00	1,299,968.39	1,299,968.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,527.400	4 Dec 24	1.0000			0.00	1,527.40	1,527.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	701.260	6 Dec 24	1.0000			0.00	701.26	701.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,910.720	9 Dec 24	1.0000			0.00	4,910.72	4,910.72	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	11,668.750	9 Dec 24	1.0000			0.00	11,668.75	11,668.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	973,436.680	11 Dec 24	1.0000			0.00	973,436.68	973,436.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	79,457.190	12 Dec 24	1.0000			0.00	79,457.19	79,457.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	109,620.620	16 Dec 24	1.0000			0.00	109,620.62	109,620.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	122,397.310	18 Dec 24	1.0000			0.00	122,397.31	122,397.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	120,869.440	20 Dec 24	1.0000			0.00	120,869.44	120,869.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,000,000.000	23 Dec 24	1.0000			0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,321.250	30 Dec 24	1.0000			0.00	35,321.25	35,321.25	0.00
Total number of acquisitions = 211							**272,902,741.83**	**272,902,741.83**	**0.00**
NT COLLECTIVE SHORT TERM INVT FD	-615,668.030	5 Jan 24		1.0000		0.00	615,668.03	615,668.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,357.900	9 Jan 24		1.0000		0.00	30,357.90	30,357.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-620,290.220	10 Jan 24		1.0000		0.00	620,290.22	620,290.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-326,391.810	12 Jan 24		1.0000		0.00	326,391.81	326,391.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-169,927.720	17 Jan 24		1.0000		0.00	169,927.72	169,927.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-63,863.250	18 Jan 24		1.0000		0.00	63,863.25	63,863.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-387,868.170	19 Jan 24		1.0000		0.00	387,868.17	387,868.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-91,044.840	23 Jan 24		1.0000		0.00	91,044.84	91,044.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-303,833.870	25 Jan 24		1.0000		0.00	303,833.87	303,833.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-831,676.030	25 Jan 24		1.0000		0.00	831,676.03	831,676.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-49,133.070	26 Jan 24		1.0000		0.00	49,133.07	49,133.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,363.190	26 Jan 24		1.0000		0.00	1,363.19	1,363.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,866.170	29 Jan 24		1.0000		0.00	113,866.17	113,866.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,556.670	1 Feb 24		1.0000		0.00	48,556.67	48,556.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-568,978.980	2 Feb 24		1.0000		0.00	568,978.98	568,978.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,931.980	6 Feb 24		1.0000		0.00	2,931.98	2,931.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,319.400	9 Feb 24		1.0000		0.00	75,319.40	75,319.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-84,769.530	12 Feb 24		1.0000		0.00	84,769.53	84,769.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-244,527.500	13 Feb 24		1.0000		0.00	244,527.50	244,527.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,114.090	14 Feb 24		1.0000		0.00	58,114.09	58,114.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,500,000.000	15 Feb 24		1.0000		0.00	3,500,000.00	3,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-2,664,505.070	16 Feb 24		1.0000		0.00	2,664,505.07	2,664,505.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,500,000.000	16 Feb 24		1.0000		0.00	3,500,000.00	3,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,000,000.000	20 Feb 24		1.0000		0.00	1,000,000.00	1,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-80,253.740	20 Feb 24		1.0000		0.00	80,253.74	80,253.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-163,779.360	21 Feb 24		1.0000		0.00	163,779.36	163,779.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-252,158.950	22 Feb 24		1.0000		0.00	252,158.95	252,158.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,992,142.110	22 Feb 24		1.0000		0.00	6,992,142.11	6,992,142.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-954,549.530	23 Feb 24		1.0000		0.00	954,549.53	954,549.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-688,852.580	29 Feb 24		1.0000		0.00	688,852.58	688,852.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,704.740	1 Mar 24		1.0000		0.00	50,704.74	50,704.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-452,443.950	1 Mar 24		1.0000		0.00	452,443.95	452,443.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41.410	4 Mar 24		1.0000		0.00	41.41	41.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,368.490	4 Mar 24		1.0000		0.00	1,368.49	1,368.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11.190	4 Mar 24		1.0000		0.00	11.19	11.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-304,366.640	7 Mar 24		1.0000		0.00	304,366.64	304,366.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-134,148.090	8 Mar 24		1.0000		0.00	134,148.09	134,148.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,986.830	12 Mar 24		1.0000		0.00	50,986.83	50,986.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-162,406.390	13 Mar 24		1.0000		0.00	162,406.39	162,406.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-130,354.380	14 Mar 24		1.0000		0.00	130,354.38	130,354.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,300.190	15 Mar 24		1.0000		0.00	18,300.19	18,300.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,967.420	20 Mar 24		1.0000		0.00	41,967.42	41,967.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,017.620	21 Mar 24		1.0000		0.00	36,017.62	36,017.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,314,511.580	22 Mar 24		1.0000		0.00	1,314,511.58	1,314,511.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-54,966.290	22 Mar 24		1.0000		0.00	54,966.29	54,966.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-40,481.670	25 Mar 24		1.0000		0.00	40,481.67	40,481.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-50,211.210	26 Mar 24		1.0000		0.00	50,211.21	50,211.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,527.370	27 Mar 24		1.0000		0.00	94,527.37	94,527.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-100,659.330	28 Mar 24		1.0000		0.00	100,659.33	100,659.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-48,957.160	1 Apr 24		1.0000		0.00	48,957.16	48,957.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,343.610	2 Apr 24		1.0000		0.00	17,343.61	17,343.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-784,946.320	4 Apr 24		1.0000		0.00	784,946.32	784,946.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-0.600	4 Apr 24		1.0000		0.00	0.60	0.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-82,755.530	5 Apr 24		1.0000		0.00	82,755.53	82,755.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-231,777.620	5 Apr 24		1.0000		0.00	231,777.62	231,777.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-88,040.410	8 Apr 24		1.0000		0.00	88,040.41	88,040.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,924.380	12 Apr 24		1.0000		0.00	13,924.38	13,924.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-412,245.590	12 Apr 24		1.0000		0.00	412,245.59	412,245.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-57,020.580	16 Apr 24		1.0000		0.00	57,020.58	57,020.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,333.330	17 Apr 24		1.0000		0.00	13,333.33	13,333.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,903.810	18 Apr 24		1.0000		0.00	68,903.81	68,903.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,869.050	19 Apr 24		1.0000		0.00	20,869.05	20,869.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-221,558.750	22 Apr 24		1.0000		0.00	221,558.75	221,558.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-845,469.690	24 Apr 24		1.0000		0.00	845,469.69	845,469.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-90,046.460	25 Apr 24		1.0000		0.00	90,046.46	90,046.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-296,999.970	26 Apr 24		1.0000		0.00	296,999.97	296,999.97	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-240,302.830	3 May 24		1.0000		0.00	240,302.83	240,302.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-420,777.340	3 May 24		1.0000		0.00	420,777.34	420,777.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-113,263.430	6 May 24		1.0000		0.00	113,263.43	113,263.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,392.790	7 May 24		1.0000		0.00	33,392.79	33,392.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,086.240	10 May 24		1.0000		0.00	37,086.24	37,086.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-80,000.000	10 May 24		1.0000		0.00	80,000.00	80,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-807,909.100	14 May 24		1.0000		0.00	807,909.10	807,909.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-115,679.300	16 May 24		1.0000		0.00	115,679.30	115,679.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-94,777.130	17 May 24		1.0000		0.00	94,777.13	94,777.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,435,373.620	24 May 24		1.0000		0.00	1,435,373.62	1,435,373.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-413,101.200	28 May 24		1.0000		0.00	413,101.20	413,101.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,694.120	30 May 24		1.0000		0.00	3,694.12	3,694.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-56,792.110	31 May 24		1.0000		0.00	56,792.11	56,792.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-373,737.170	31 May 24		1.0000		0.00	373,737.17	373,737.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-34,025.620	3 Jun 24		1.0000		0.00	34,025.62	34,025.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-339.020	4 Jun 24		1.0000		0.00	339.02	339.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-131,327.100	5 Jun 24		1.0000		0.00	131,327.10	131,327.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-127,102.590	6 Jun 24		1.0000		0.00	127,102.59	127,102.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-222,662.110	7 Jun 24		1.0000		0.00	222,662.11	222,662.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-93,682.790	7 Jun 24		1.0000		0.00	93,682.79	93,682.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-120,000.000	11 Jun 24		1.0000		0.00	120,000.00	120,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,875.570	12 Jun 24		1.0000		0.00	25,875.57	25,875.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,422,758.660	14 Jun 24		1.0000		0.00	1,422,758.66	1,422,758.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,477.030	14 Jun 24		1.0000		0.00	24,477.03	24,477.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	-340,282.690	21 Jun 24		1.0000		0.00	340,282.69	340,282.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,956.020	21 Jun 24		1.0000		0.00	27,956.02	27,956.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	-870,143.770	24 Jun 24		1.0000		0.00	870,143.77	870,143.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-525,588.940	27 Jun 24		1.0000		0.00	525,588.94	525,588.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-152,339.880	28 Jun 24		1.0000		0.00	152,339.88	152,339.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-219,247.170	28 Jun 24		1.0000		0.00	219,247.17	219,247.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-203,002.330	5 Jul 24		1.0000		0.00	203,002.33	203,002.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	-117,938.700	9 Jul 24		1.0000		0.00	117,938.70	117,938.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,782.210	10 Jul 24		1.0000		0.00	68,782.21	68,782.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-146,698.040	12 Jul 24		1.0000		0.00	146,698.04	146,698.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,234.590	12 Jul 24		1.0000		0.00	132,234.59	132,234.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-55,032.390	18 Jul 24		1.0000		0.00	55,032.39	55,032.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-86,122.700	19 Jul 24		1.0000		0.00	86,122.70	86,122.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-792,165.150	22 Jul 24		1.0000		0.00	792,165.15	792,165.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-777,309.690	25 Jul 24		1.0000		0.00	777,309.69	777,309.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-501,776.850	26 Jul 24		1.0000		0.00	501,776.85	501,776.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,695.040	29 Jul 24		1.0000		0.00	9,695.04	9,695.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,103.260	31 Jul 24		1.0000		0.00	23,103.26	23,103.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-501,164.320	2 Aug 24		1.0000		0.00	501,164.32	501,164.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,689.860	6 Aug 24		1.0000		0.00	29,689.86	29,689.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,093.300	7 Aug 24		1.0000		0.00	7,093.30	7,093.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-210,541.320		9 Aug 24		1.0000		0.00	210,541.32	210,541.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,772.100		12 Aug 24		1.0000		0.00	9,772.10	9,772.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,426,022.400	*	14 Aug 24		1.0000		0.00	31,426,022.40	31,426,022.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-351,106.850		14 Aug 24		1.0000		0.00	351,106.85	351,106.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-73,977.600		15 Aug 24		1.0000		0.00	73,977.60	73,977.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-877,448.880		15 Aug 24		1.0000		0.00	877,448.88	877,448.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,597,418.520	*	16 Aug 24		1.0000		0.00	99,597,418.52	99,597,418.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	-219,914.920		19 Aug 24		1.0000		0.00	219,914.92	219,914.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-36,000,000.000	*	19 Aug 24		1.0000		0.00	36,000,000.00	36,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-51,174,739.220	*	20 Aug 24		1.0000		0.00	51,174,739.22	51,174,739.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-308,860.910		22 Aug 24		1.0000		0.00	308,860.91	308,860.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-212,399.390		23 Aug 24		1.0000		0.00	212,399.39	212,399.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-321,223.500		23 Aug 24		1.0000		0.00	321,223.50	321,223.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-903,438.600		26 Aug 24		1.0000		0.00	903,438.60	903,438.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,080.880		29 Aug 24		1.0000		0.00	7,080.88	7,080.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-76,287.390	30 Aug 24		1.0000		0.00	76,287.39	76,287.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,510,087.590	3 Sep 24		1.0000		0.00	7,510,087.59	7,510,087.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	-135,949.610	6 Sep 24		1.0000		0.00	135,949.61	135,949.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-572,800.220	6 Sep 24		1.0000		0.00	572,800.22	572,800.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,724.950	9 Sep 24		1.0000		0.00	64,724.95	64,724.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-595,127.880	10 Sep 24		1.0000		0.00	595,127.88	595,127.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-68,968.890	11 Sep 24		1.0000		0.00	68,968.89	68,968.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-140,127.450	13 Sep 24		1.0000		0.00	140,127.45	140,127.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,549.120	17 Sep 24		1.0000		0.00	53,549.12	53,549.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,000.000	18 Sep 24		1.0000		0.00	25,000.00	25,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-421,425.450	20 Sep 24		1.0000		0.00	421,425.45	421,425.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-933,339.670	24 Sep 24		1.0000		0.00	933,339.67	933,339.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-136,025.810	24 Sep 24		1.0000		0.00	136,025.81	136,025.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-236,216.770	25 Sep 24		1.0000		0.00	236,216.77	236,216.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-248,945.310	27 Sep 24		1.0000		0.00	248,945.31	248,945.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-1,774,309.390	27 Sep 24		1.0000		0.00	1,774,309.39	1,774,309.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,388.700	30 Sep 24		1.0000		0.00	24,388.70	24,388.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,244.910	2 Oct 24		1.0000		0.00	42,244.91	42,244.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,124.670	3 Oct 24		1.0000		0.00	137,124.67	137,124.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-229,276.510	4 Oct 24		1.0000		0.00	229,276.51	229,276.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-61,120.560	9 Oct 24		1.0000		0.00	61,120.56	61,120.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-318,237.810	11 Oct 24		1.0000		0.00	318,237.81	318,237.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,179,942.380	11 Oct 24		1.0000		0.00	2,179,942.38	2,179,942.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,971.200	18 Oct 24		1.0000		0.00	58,971.20	58,971.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-371,130.440	23 Oct 24		1.0000		0.00	371,130.44	371,130.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-119,734.420	24 Oct 24		1.0000		0.00	119,734.42	119,734.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,671,356.690	25 Oct 24		1.0000		0.00	1,671,356.69	1,671,356.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-135,757.050	1 Nov 24		1.0000		0.00	135,757.05	135,757.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-960,351.980	4 Nov 24		1.0000		0.00	960,351.98	960,351.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-132,375.580	8 Nov 24		1.0000		0.00	132,375.58	132,375.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-41,448.490	14 Nov 24		1.0000		0.00	41,448.49	41,448.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,941.730	15 Nov 24		1.0000		0.00	45,941.73	45,941.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-408,130.550	18 Nov 24		1.0000		0.00	408,130.55	408,130.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-351,163.740	19 Nov 24		1.0000		0.00	351,163.74	351,163.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-412,655.810	21 Nov 24		1.0000		0.00	412,655.81	412,655.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,578.430	22 Nov 24		1.0000		0.00	25,578.43	25,578.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,438,530.890	22 Nov 24		1.0000		0.00	3,438,530.89	3,438,530.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-170,034.510	29 Nov 24		1.0000		0.00	170,034.51	170,034.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,375,155.980	2 Dec 24		1.0000		0.00	1,375,155.98	1,375,155.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,107,272.160	5 Dec 24		1.0000		0.00	1,107,272.16	1,107,272.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-93,012.150	6 Dec 24		1.0000		0.00	93,012.15	93,012.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-135,158.070	10 Dec 24		1.0000		0.00	135,158.07	135,158.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-98,584.250	13 Dec 24		1.0000		0.00	98,584.25	98,584.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-53,941.870	13 Dec 24		1.0000		0.00	53,941.87	53,941.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,260,000.000	17 Dec 24		1.0000		0.00	1,260,000.00	1,260,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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	-105,540.000	19 Dec 24		1.0000		0.00	105,540.00	105,540.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,611.410	20 Dec 24		1.0000		0.00	137,611.41	137,611.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-62,430.220	23 Dec 24		1.0000		0.00	62,430.22	62,430.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,763.510	24 Dec 24		1.0000		0.00	23,763.51	23,763.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-930,747.000	24 Dec 24		1.0000		0.00	930,747.00	930,747.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-128,458.930	27 Dec 24		1.0000		0.00	128,458.93	128,458.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,000.000	31 Dec 24		1.0000		0.00	25,000.00	25,000.00	0.00
Total number of dispositions = 178							**294,391,898.37**	**294,391,898.37**	**0.00**
Total NT COLLECTIVE SHORT TERM INVT FD							**567,294,640.20**	**567,294,640.20**	**0.00**

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 340,640,403.72

◆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 340,640,403.72

◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

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 340,640,403.72

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
OWENS CORNING MERGED RETIREMENT PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
OWENS CORNING

D Employer Identification Number (EIN)
43-2109021

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2024

2 Assets:

a Market value	**2a**	340,201,755
b Actuarial value	**2b**	374,221,930

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	655	112,259,268	112,259,268
b For terminated vested participants	3,288	103,155,397	103,155,397
c For active participants	2,475	146,528,001	147,159,982
d Total	6,418	361,942,666	362,574,647

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.13%

6 Target normal cost

a Present value of current plan year accruals	**6a**	2,194,108
b Expected plan-related expenses	**6b**	4,420,000
c Target normal cost	**6c**	6,614,108

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE MICHAEL GIBBONS MJG — 09/23/2025

Signature of actuary — Date

MICHAEL GIBBONS — 2306845

Type or print name of actuary — Most recent enrollment number

AON CONSULTING, INC — 847-295-5000

Firm name — Telephone number (including area code)

MSC #17755, Aon
PO Box 551343
Atlanta GA 30355

Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	98,105,979
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	16,904,058
9	Amount remaining (line 7 minus line 8)	0	81,201,921
10	Interest on line 9 using prior year's actual return of 5.22%	0	4,238,740
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.06%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	3,000,000
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	82,440,661

Part III Funding Percentages

14	Funding target attainment percentage	14	80.47%
15	Adjusted funding target attainment percentage	15	101.95%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	85.88%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ▶ 18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment: %	2nd segment: %	3rd segment: %	[X] N/A, full yield curve used

b Applicable month (enter code) **21b**

22 Weighted average retirement age	**22**	63

23 Mortality table(s) (see instructions) [ ] Prescribed - combined [X] Prescribed - separate [ ] Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ..... [X] Yes [ ] No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ..... [ ] Yes [X] No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ..... [X] Yes [ ] No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ... [X] Yes [ ] No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	6,614,108
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	70,793,378	6,898,922
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	13,513,030

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	16,904,058	16,904,058

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. [ ] 2019 [ ] 2020 [X] 2021