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| 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 <div style="font-size: 24pt; font-weight: bold; text-align: center;">2024</div> This Form is Open to Public Inspection |
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| Part I | Annual Report Identification Information |
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A This return/report is for: a multiemployer plan a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)

a single-employer plan a DFE (specify) M

B This return/report is: the first return/report the final return/report

an amended return/report a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here.

D Check box if filing under: Form 5558 automatic extension the DFVC program

special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.

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| Part II | Basic Plan Information—enter all requested information |
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| 1a Name of plan <u>W.R. GRACE & CO. MASTER RETIREMENT TRUST</u> | 1b Three-digit plan number (PN) ▶ <u>101</u> 1c Effective date of plan |
| 2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>W.R. GRACE & CO.</u> <u>7500 GRACE DRIVE</u> <u>BUILDING 100</u> <u>COLUMBIA, MD 21044</u> | 2b Employer Identification Number (EIN) <u>36-6807393</u> 2c Plan Sponsor's telephone number <u>410-531-4000</u> 2d Business code (see instructions) |

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

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

| | | | |
|------------------|--|-------------------|--|
| SIGN HERE | | | |
| | 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 | <u>Filed with authorized/valid electronic signature.</u> | <u>10/08/2025</u> | <u>DANIELLE LINDSEY</u> |
| | Signature of DFE | Date | Enter name of individual signing as DFE |

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

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

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

| | |
|--|--|
| 9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor | 9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor |
|--|--|

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

| | | |
|---|--|--|
| <p>SCHEDULE A (Form 5500)</p> <p>Department of the Treasury Internal Revenue Service</p> <hr/> <p>Department of Labor Employee Benefits Security Administration</p> <hr/> <p>Pension Benefit Guaranty Corporation</p> | <p>Insurance Information</p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p>▶ File as an attachment to Form 5500.</p> <p>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</p> | <p>OMB No. 1210-0110</p> <hr/> <p>2024</p> <hr/> <p>This Form is Open to Public Inspection</p> |
|---|--|--|

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

| | | |
|--|--|-------------------|
| <p>A Name of plan W.R. GRACE & CO. MASTER RETIREMENT TRUST</p> | <p>B Three-digit plan number (PN) ▶</p> | <p>101</p> |
| <p>C Plan sponsor's name as shown on line 2a of Form 5500 W.R. GRACE & CO.</p> | <p>D Employer Identification Number (EIN) 36-6807393</p> | |

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
AETNA LIFE INSURANCE COMPANY

| (b) EIN | (c) NAIC code | (d) Contract or identification number | (e) Approximate number of persons covered at end of policy or contract year | Policy or contract year | |
|------------|---------------|---------------------------------------|---|-------------------------|------------|
| | | | | (f) From | (g) To |
| 06-6033492 | 60054 | 000920 | | 01/01/2024 | 12/31/2024 |

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

| | |
|---|--------------------------------------|
| (a) Total amount of commissions paid | (b) Total amount of fees paid |
|---|--------------------------------------|

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

| (b) Amount of sales and base commissions paid | Fees and other commissions paid | | (e) Organization code |
|---|---------------------------------|-------------|-----------------------|
| | (c) Amount | (d) Purpose | |
| | | | |

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

| (b) Amount of sales and base commissions paid | Fees and other commissions paid | | (e) Organization code |
|---|---------------------------------|-------------|-----------------------|
| | (c) Amount | (d) Purpose | |
| | | | |

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

| (b) Amount of sales and base commissions paid | Fees and other commissions paid | | (e) Organization code |
|---|---------------------------------|-------------|-----------------------|
| | (c) Amount | (d) Purpose | |
| | | | |

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

| (b) Amount of sales and base commissions paid | Fees and other commissions paid | | (e) Organization code |
|---|---------------------------------|-------------|-----------------------|
| | (c) Amount | (d) Purpose | |
| | | | |

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

| (b) Amount of sales and base commissions paid | Fees and other commissions paid | | (e) Organization code |
|---|---------------------------------|-------------|-----------------------|
| | (c) Amount | (d) Purpose | |
| | | | |

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

| (b) Amount of sales and base commissions paid | Fees and other commissions paid | | (e) Organization code |
|---|---------------------------------|-------------|-----------------------|
| | (c) Amount | (d) Purpose | |
| | | | |

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

| (b) Amount of sales and base commissions paid | Fees and other commissions paid | | (e) Organization code |
|---|---------------------------------|-------------|-----------------------|
| | (c) Amount | (d) Purpose | |
| | | | |

| Part II | Investment and Annuity Contract Information | |
|----------------------------|--|---------------------|
| | Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report. | |
| 4 | Current value of plan's interest under this contract in the general account at year end | 5697414 |
| 5 | Current value of plan's interest under this contract in separate accounts at year end..... | |
| 6 | Contracts With Allocated Funds: | |
| a | State the basis of premium rates ▶ | |
| b | Premiums paid to carrier | 6b |
| c | Premiums due but unpaid at the end of the year | 6c |
| d | If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶ | 6d |
| e | Type of contract: (1) <input type="checkbox"/> individual policies (2) <input type="checkbox"/> group deferred annuity (3) <input type="checkbox"/> other (specify) ▶ | |
| f | If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ <input type="checkbox"/> | |
| 7 | Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts) | |
| a | Type of contract: (1) <input type="checkbox"/> deposit administration (2) <input checked="" type="checkbox"/> immediate participation guarantee (3) <input type="checkbox"/> guaranteed investment (4) <input type="checkbox"/> other ▶ | |
| b | Balance at the end of the previous year | 7b 5465178 |
| c | Additions: (1) Contributions deposited during the year | 7c(1) |
| | (2) Dividends and credits..... | 7c(2) |
| | (3) Interest credited during the year..... | 7c(3) 235473 |
| | (4) Transferred from separate account | 7c(4) |
| | (5) Other (specify below)..... ▶ | 7c(5) |
| | (6) Total additions | 7c(6) 235473 |
| d | Total of balance and additions (add lines 7b and 7c(6)) | 7d 5700651 |
| e | Deductions: | |
| | (1) Disbursed from fund to pay benefits or purchase annuities during year | 7e(1) 3237 |
| | (2) Administration charge made by carrier..... | 7e(2) |
| | (3) Transferred to separate account | 7e(3) |
| | (4) Other (specify below)..... ▶ | 7e(4) |
| (5) Total deductions | 7e(5) 3237 | |
| f | Balance at the end of the current year (subtract line 7e(5) from line 7d)..... | 7f 5697414 |

Part III Welfare Benefit Contract Information
 If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** Health (other than dental or vision)
- b** Dental
- c** Vision
- d** Life insurance
- e** Temporary disability (accident and sickness)
- f** Long-term disability
- g** Supplemental unemployment
- h** Prescription drug
- i** Stop loss (large deductible)
- j** HMO contract
- k** PPO contract
- l** Indemnity contract
- m** Other (specify) ▶

9 Experience-rated contracts:

| | | | | |
|----------|--|-----------------|-----------------|---|
| a | Premiums: (1) Amount received | 9a(1) | | |
| | (2) Increase (decrease) in amount due but unpaid | 9a(2) | | |
| | (3) Increase (decrease) in unearned premium reserve | 9a(3) | | |
| | (4) Earned ((1) + (2) - (3)) | | 9a(4) | 0 |
| b | Benefit charges (1) Claims paid | 9b(1) | | |
| | (2) Increase (decrease) in claim reserves | 9b(2) | | |
| | (3) Incurred claims (add (1) and (2)) | | 9b(3) | 0 |
| | (4) Claims charged | | 9b(4) | |
| c | Remainder of premium: (1) Retention charges (on an accrual basis) -- | | | |
| | (A) Commissions | 9c(1)(A) | | |
| | (B) Administrative service or other fees | 9c(1)(B) | | |
| | (C) Other specific acquisition costs | 9c(1)(C) | | |
| | (D) Other expenses | 9c(1)(D) | | |
| | (E) Taxes | 9c(1)(E) | | |
| | (F) Charges for risks or other contingencies | 9c(1)(F) | | |
| | (G) Other retention charges | 9c(1)(G) | | |
| | (H) Total retention | | 9c(1)(H) | 0 |
| | (2) Dividends or retroactive rate refunds. (These amounts were <input type="checkbox"/> paid in cash, or <input type="checkbox"/> credited.) | | 9c(2) | |
| d | Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement | | 9d(1) | |
| | (2) Claim reserves | | 9d(2) | |
| | (3) Other reserves | | 9d(3) | |
| e | Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).) | | 9e | |

10 Nonexperience-rated contracts:

| | | | |
|----------|--|------------|--|
| a | Total premiums or subscription charges paid to carrier | 10a | |
| b | If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. | 10b | |

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? Yes No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

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| SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> | DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. | OMB No. 1210-0110 <hr/> 2024 <hr/> This Form is Open to Public Inspection. |
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| | |
|--|--|
| For calendar plan year 2024 or fiscal plan year beginning <u>01/01/2024</u> and ending <u>12/31/2024</u> | |
| A Name of plan <u>W.R. GRACE & CO. MASTER RETIREMENT TRUST</u> | B Three-digit plan number (PN) <u>101</u> |
| C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>W.R. GRACE & CO.</u> | D Employer Identification Number (EIN) <u>36-6807393</u> |

| | |
|---------------|--|
| Part I | Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs) |
|---------------|--|

| | | |
|--|-------------------------------|--|
| a Name of MTIA, CCT, PSA, or 103-12 IE: <u>AON GLOBAL EQUITY FUND</u> | | |
| b Name of sponsor of entity listed in (a): <u>AON TRUST COMPANY LLC</u> | | |
| c EIN-PN <u>37-6543784-004</u> | d Entity code <u>C</u> | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>33015501</u> |
| a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COL. GOVT. SHORT-TERM INVEST. FUND</u> | | |
| b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST COMPANY</u> | | |
| c EIN-PN <u>45-6138589-068</u> | d Entity code <u>C</u> | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>8422718</u> |
| a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LONG FIXED ACTIVE CREDIT BOND FUND</u> | | |
| b Name of sponsor of entity listed in (a): <u>AON TRUST COMPANY LLC</u> | | |
| c EIN-PN <u>37-6543784-040</u> | d Entity code <u>C</u> | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>332557453</u> |
| a Name of MTIA, CCT, PSA, or 103-12 IE: <u>AON SMALL CAP EQUITY INDEX FUND</u> | | |
| b Name of sponsor of entity listed in (a): <u>AON TRUST COMPANY LLC</u> | | |
| c EIN-PN <u>37-6543784-045</u> | d Entity code <u>C</u> | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>9027779</u> |
| a Name of MTIA, CCT, PSA, or 103-12 IE: <u>HIGH YIELD PLUS BOND FUND</u> | | |
| b Name of sponsor of entity listed in (a): <u>AON TRUST COMPANY LLC</u> | | |
| c EIN-PN <u>37-6543784-007</u> | d Entity code <u>C</u> | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>77246</u> |
| a Name of MTIA, CCT, PSA, or 103-12 IE: <u>AON INTERMEDIATE CREDIT BOND FUND</u> | | |
| b Name of sponsor of entity listed in (a): <u>AON TRUST COMPANY LLC</u> | | |
| c EIN-PN <u>37-6543784-038</u> | d Entity code <u>C</u> | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>190113</u> |
| a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LARGE CAP EQUITY INDEX FUND</u> | | |
| b Name of sponsor of entity listed in (a): <u>AON TRUST COMPANY LLC</u> | | |
| c EIN-PN <u>37-6543784-046</u> | d Entity code <u>C</u> | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>53169060</u> |

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| a Name of MTIA, CCT, PSA, or 103-12 IE: NON-U.S. EQUITY FUND | | |
| b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC | | |
| c EIN-PN 37-6543784-005 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23994055 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: SMALL & MID CAP EQUITY FUND | | |
| b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC | | |
| c EIN-PN 37-6543784-003 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 39023 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: MID DURATION LONG CREDIT BOND FUND | | |
| b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC | | |
| c EIN-PN 37-6543784-039 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 44544 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: AON NON US EQUITY INDEX FUND | | |
| b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC | | |
| c EIN-PN 37-6543784-044 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 13025538 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: AON US INTERMEDIATE GOVERNMENT BOND | | |
| b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC | | |
| c EIN-PN 37-6543784-043 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 224432 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: MULTI ASSET CREDIT FUND | | |
| b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC | | |
| c EIN-PN 37-6543784-041 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 19031582 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: AON 20+ YEAR U.S TREASURY STRIPS FD | | |
| b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC | | |
| c EIN-PN 37-6543784-036 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 812950 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: AON ENHANCED LIABILITY DRIVEN INVY | | |
| b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC | | |
| c EIN-PN 37-6543784-048 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 68086539 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: NISA ULTRA LONG TREASURY CIF | | |
| b Name of sponsor of entity listed in (a): NISA COLLECTIVE INVESTMENT TRUST | | |
| c EIN-PN 88-6547562-002 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 18851344 |
| a Name of MTIA, CCT, PSA, or 103-12 IE: NISA ULTRA MID TREASURY CIF | | |
| b Name of sponsor of entity listed in (a): NISA COLLECTIVE INVESTMENT TRUST | | |
| c EIN-PN 88-6547562-001 | d Entity code C | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 25503106 |

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 | W.R. GRACE & CO. RETIREMENT PLAN FOR SALARIED EMPLOYEES | c | EIN-PN | 65-0773649-001 |
| b | Name of plan sponsor | W.R. GRACE & CO. | | | |
| a | Plan name | W.R. GRACE & CO. RETIREMENT PLAN FOR CURTIS BAY PLANT | c | EIN-PN | 13-5114230-036 |
| b | Name of plan sponsor | W.R. GRACE & CO. | | | |
| a | Plan name | W.R. GRACE & CO. RETIREMENT PLAN FOR LAKE CHARLES PLANT | c | EIN-PN | 13-5114230-037 |
| b | Name of plan sponsor | W.R. GRACE & CO. | | | |
| a | Plan name | W.R. GRACE & CO. - CT -RET. PLAN FOR HOURLY EES. --- TENNESSEE | c | EIN-PN | 13-5114230-134 |
| b | Name of plan sponsor | W.R. GRACE & CO. | | | |
| a | Plan name | W.R. GRACE & CO. RETIREMENT PLAN FOR NON-UNION HOURLY EMPLOYEES | c | EIN-PN | 13-5114230-193 |
| b | Name of plan sponsor | W.R. GRACE & CO. | | | |
| a | Plan name | RETIREMENT PLAN OF W.R. GRACE & CO. - CT DU PONT HOURLY PLAN | c | EIN-PN | 13-5114230-200 |
| b | Name of plan sponsor | W.R. GRACE & CO. | | | |
| a | Plan name | RETIREMENT PLAN OF W. R. GRACE & CO.-CONN. CHEMICAL GROUP (BATON ROUGE PLANT) | c | EIN-PN | 13-5114230-202 |
| b | Name of plan sponsor | W.R. GRACE & CO. | | | |
| a | Plan name | | c | EIN-PN | |
| b | Name of plan sponsor | | | | |
| a | Plan name | | c | EIN-PN | |
| b | Name of plan sponsor | | | | |
| a | Plan name | | c | EIN-PN | |
| b | Name of plan sponsor | | | | |
| a | Plan name | | c | EIN-PN | |
| b | Name of plan sponsor | | | | |
| a | Plan name | | c | EIN-PN | |
| b | Name of plan sponsor | | | | |

| | | |
|--|--|--|
| SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small> | Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500. | <small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection |
|--|--|--|

| | |
|--|--|
| For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024 | |
| A Name of plan W.R. GRACE & CO. MASTER RETIREMENT TRUST | B Three-digit plan number (PN) ▶ 101 |
| C Plan sponsor's name as shown on line 2a of Form 5500 W.R. GRACE & CO. | D Employer Identification Number (EIN) 36-6807393 |

| | |
|---------------|--------------------------------------|
| 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 | |
| b Receivables (less allowance for doubtful accounts): | | |
| (1) Employer contributions | 1b(1) | |
| (2) Participant contributions | 1b(2) | |
| (3) Other | 1b(3) | 50034634 2042674 |
| c General investments: | | |
| (1) Interest-bearing cash (include money market accounts & certificates of deposit) | 1c(1) | |
| (2) U.S. Government securities | 1c(2) | |
| (3) Corporate debt instruments (other than employer securities): | | |
| (A) Preferred | 1c(3)(A) | |
| (B) All other | 1c(3)(B) | |
| (4) Corporate stocks (other than employer securities): | | |
| (A) Preferred | 1c(4)(A) | |
| (B) Common | 1c(4)(B) | |
| (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) | 657119780 606072983 |
| (10) Value of interest in pooled separate accounts | 1c(10) | |
| (11) Value of interest in master trust investment accounts | 1c(11) | |
| (12) Value of interest in 103-12 investment entities | 1c(12) | |
| (13) Value of interest in registered investment companies (e.g., mutual funds) | 1c(13) | |
| (14) Value of funds held in insurance company general account (unallocated contracts)..... | 1c(14) | 5465178 5697414 |
| (15) Other..... | 1c(15) | 346 346 |

| 1d Employer-related investments: | | (a) Beginning of Year | (b) End of Year |
|--|--------------|-----------------------|-----------------|
| (1) Employer securities..... | 1d(1) | | |
| (2) Employer real property..... | 1d(2) | | |
| e Buildings and other property used in plan operation..... | 1e | | |
| f Total assets (add all amounts in lines 1a through 1e)..... | 1f | 712619938 | 613813417 |
| Liabilities | | | |
| g Benefit claims payable..... | 1g | | |
| h Operating payables..... | 1h | 368611 | 366319 |
| i Acquisition indebtedness..... | 1i | 50018162 | 20825 |
| j Other liabilities..... | 1j | 1421 | 2000259 |
| k Total liabilities (add all amounts in lines 1g through 1j)..... | 1k | 50388194 | 2387403 |
| Net Assets | | | |
| l Net assets (subtract line 1k from line 1f)..... | 1l | 662231744 | 611426014 |

Part II Income and Expense Statement

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

| Income | | (a) Amount | (b) Total |
|--|-----------------|------------|-----------|
| a Contributions: | | | |
| (1) Received or receivable in cash from: (A) Employers..... | 2a(1)(A) | | |
| (B) Participants..... | 2a(1)(B) | | |
| (C) Others (including rollovers)..... | 2a(1)(C) | | |
| (2) Noncash contributions..... | 2a(2) | | |
| (3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2) | 2a(3) | | 0 |
| b Earnings on investments: | | | |
| (1) Interest: | | | |
| (A) Interest-bearing cash (including money market accounts and certificates of deposit)..... | 2b(1)(A) | | |
| (B) U.S. Government securities..... | 2b(1)(B) | | |
| (C) Corporate debt instruments..... | 2b(1)(C) | | |
| (D) Loans (other than to participants)..... | 2b(1)(D) | | |
| (E) Participant loans..... | 2b(1)(E) | | |
| (F) Other..... | 2b(1)(F) | 600293 | |
| (G) Total interest. Add lines 2b(1)(A) through (F) | 2b(1)(G) | | 600293 |
| (2) Dividends: | | | |
| (A) Preferred stock..... | 2b(2)(A) | | |
| (B) Common stock..... | 2b(2)(B) | | |
| (C) Registered investment company shares (e.g. mutual funds)..... | 2b(2)(C) | | |
| (D) Total dividends. Add lines 2b(2)(A) , (B) , and (C) | 2b(2)(D) | | 0 |
| (3) Rents..... | 2b(3) | | |
| (4) Net gain (loss) on sale of assets: | | | |
| (A) Aggregate proceeds..... | 2b(4)(A) | | |
| (B) Aggregate carrying amount (see instructions)..... | 2b(4)(B) | | |
| (C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result..... | 2b(4)(C) | | |
| (5) Unrealized appreciation (depreciation) of assets: | | | |
| (A) Real estate..... | 2b(5)(A) | | |
| (B) Other..... | 2b(5)(B) | 18449116 | |
| (C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B) | 2b(5)(C) | | |

| | (a) Amount | (b) Total |
|---|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts | 2b(6) | |
| (7) Net investment gain (loss) from pooled separate accounts | 2b(7) | |
| (8) Net investment gain (loss) from master trust investment accounts | 2b(8) | |
| (9) Net investment gain (loss) from 103-12 investment entities | 2b(9) | |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) | 2b(10) | |
| c Other income | 2c | 534221 |
| d Total income. Add all income amounts in column (b) and enter total | 2d | 19583630 |

Expenses

| | | |
|---|--------|---|
| e Benefit payment and payments to provide benefits: | | |
| (1) Directly to participants or beneficiaries, including direct rollovers | 2e(1) | |
| (2) To insurance carriers for the provision of benefits | 2e(2) | |
| (3) Other | 2e(3) | |
| (4) Total benefit payments. Add lines 2e(1) through (3) | 2e(4) | 0 |
| f Corrective distributions (see instructions) | 2f | |
| g Certain deemed distributions of participant loans (see instructions) | 2g | |
| h Interest expense | 2h | |
| i Administrative expenses: | | |
| (1) Salaries and allowances | 2i(1) | |
| (2) Contract administrator fees | 2i(2) | |
| (3) Recordkeeping fees | 2i(3) | |
| (4) IQPA audit fees | 2i(4) | |
| (5) Investment advisory and investment management fees | 2i(5) | |
| (6) Bank or trust company trustee/custodial fees | 2i(6) | |
| (7) Actuarial fees | 2i(7) | |
| (8) Legal fees | 2i(8) | |
| (9) Valuation/appraisal fees | 2i(9) | |
| (10) Other trustee fees and expenses | 2i(10) | |
| (11) Other expenses | 2i(11) | |
| (12) Total administrative expenses. Add lines 2i(1) through (11) | 2i(12) | 0 |
| j Total expenses. Add all expense amounts in column (b) and enter total | 2j | 0 |

Net Income and Reconciliation

| | | |
|---|-------|----------|
| k Net income (loss). Subtract line 2j from line 2d | 2k | 19583630 |
| l Transfers of assets: | | |
| (1) To this plan | 2l(1) | 1720000 |
| (2) From this plan | 2l(2) | 72109360 |

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) Yes No Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number GRACEC
Account Name WR GRACE CONSOLIDATION

◆ **5% Report - Part A**

Single Transaction in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 662,600,354.51

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number GRACEC
Account Name WR GRACE CONSOLIDATION

◆ 5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 662,600,354.51

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number GRACEC
 Account Name WR GRACE CONSOLIDATION

◆ **5% Report - Part C Summary**

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID | | Number of Transactions | Transaction Aggregate | | Lease Rental | Expenses Incurred | Cost of Asset | Current Value of Asset on Transaction |
|--|--------------------|------------------------|-----------------------|-------------------|--------------|-------------------|----------------|---------------------------------------|
| | | | Acquisition Price | Disposition Price | | | | |
| CF NISA ULTRA LONG TREASURY CIF - CLASS A CUSIP: 7AE999T16 | Total acquisitions | 4 | 17,500,000.00 | | | 0.00 | 17,500,000.00 | 17,500,000.00 |
| | Total dispositions | 5 | | 19,400,000.00 | | 0.00 | 18,552,891.63 | 19,400,000.00 |
| NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445 | Total acquisitions | 101 | 131,643,222.96 | | | 0.00 | 131,643,222.96 | 131,643,222.96 |
| | Total dispositions | 114 | | 128,878,171.08 | | 0.00 | 128,878,171.08 | 128,878,171.08 |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 662,600,354.51

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number GRACEC
Account Name WR GRACE CONSOLIDATION

◆ **5% Report - Part D**

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 662,600,354.51

5500 Supplemental Schedules

31 DEC 24

Account number GRACEC
Account Name WR GRACE CONSOLIDATION

Page 11 of 37

◆ **Schedule of Assets Held for Investment Purposes**

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|---------------------|---------------------|
| <i>Non-Interest Bearing Cash - USD</i> | | | |
| USD - United States dollar | 0.000 | -0.01 | 0.00 |
| Total - all currencies | | -0.01 | 0.00 |
| Total Non-Interest Bearing Cash - USD | | -0.01 | 0.00 |
| <i>Receivables - Other - USD</i> | | | |
| Pending trade sales: United States dollar | 0.000 | 2,000,259.22 | 2,000,259.22 |
| Total - all currencies | | 2,000,259.22 | 2,000,259.22 |
| Total Receivables - Other - USD | | 2,000,259.22 | 2,000,259.22 |
| <i>Corporate Stock - Common</i> | | | |
| Canada - USD | | | |
| NORTEL NETWORKS CORP NEW COM CUSIP: 656568508 | 63.000 | 0.00 | 0.03 |
| Total Canada - USD | | 0.00 | 0.03 |
| Total Corporate Stock - Common | | 0.00 | 0.03 |
| <i>Value of Interest in Common/Collective Trusts</i> | | | |
| United States - USD | | | |
| CF AON ENHANCED LIABILITY DRIVEN INVESTING FUND SR CUSIP: 1AN999T53 | 7,077,602.820 | 66,289,473.55 | 68,086,539.13 |
| CF MULTI ASSET CREDIT CLASS-I CUSIP: 67999AA17 | 1,572,743.610 | 15,727,436.07 | 19,031,581.70 |
| CF NISA ULTRA LONG TREASURY CIF - CLASS A CUSIP: 7AE999T16 | 1,732,004.280 | 21,447,108.37 | 18,851,344.16 |
| CF NISA ULTRA MID TREASURY CIF - CLASS A CUSIP: 7AE999V54 | 2,465,082.630 | 27,933,967.27 | 25,503,106.43 |

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

5500 Supplemental Schedules

31 DEC 24

Account number GRACEC
Account Name WR GRACE CONSOLIDATION

Page 12 of 37

◆ **Schedule of Assets Held for Investment Purposes**

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------------|-----------------------|
| <i>Value of Interest in Common/Collective Trusts</i> | | | |
| United States - USD | | | |
| MFO AGT NON-US ACTIVE EQ CUSIP: 00185C480 | 1,231,095.700 | 17,613,629.41 | 23,994,055.19 |
| MFO AGT US SMALL-MID CAP ACTIVE EQ CUSIP: 00185C522 | 1,558.420 | 20,390.24 | 39,022.84 |
| MFO AHGT HIGH YIELD PLUS BOND CUSIP: 00185C381 | 5,038.890 | 65,001.68 | 77,246.18 |
| MFO AON COLLECTIVE INVT TR FORMERLY AON HEW LARGE CAP EQUITY INDEX FD CUSIP: 00187K498 | 2,850,887.930 | 28,508,879.25 | 53,169,059.89 |
| MFO AON COLLECTIVE INVT TR FORMERLY AON HEW NON US EQUITY INDEX CUSIP: 00187K480 | 1,004,282.030 | 10,182,549.79 | 13,025,537.93 |
| MFO AON COLLECTIVE INVT TR FORMERLY AON HEW SMALL CAP EQUITY INDEX FD CUSIP: 00187K472 | 576,486.510 | 5,764,865.06 | 9,027,778.75 |
| MFO AON COLLECTIVE INVT TR US INTERMEDIATE GOVT BD INDEX FD CUSIP: 00187K464 | 23,257.210 | 213,461.91 | 224,432.08 |
| MFO AON COLLECTIVE INVT TR 20+ YR U S TREAS STRIPS CUSIP: 00187K555 | 168,661.840 | 911,885.52 | 812,950.07 |
| MFO AON HEWITT COLLECTIVE INVT TR GLOBALEQUITY CL I CUSIP: 00185C456 | 1,258,692.380 | 16,488,870.17 | 33,015,501.13 |
| MFO AON INTERMEDIATE CREDIT FUND CUSIP: 00187K548 | 18,493.440 | 176,212.64 | 190,112.56 |
| MFO AON LONG CREDIT BOND FUND CUSIP: 00187K530 | 39,216,680.790 | 382,036,567.76 | 332,557,453.10 |
| MFO AON MID LOC CUSIP: 00187K522 | 4,009.330 | 40,093.30 | 44,543.66 |
| NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445 | 8,422,718.180 | 8,422,718.18 | 8,422,718.18 |
| Total United States - USD | | 601,843,110.17 | 606,072,982.98 |
| Total Value of Interest in Common/Collective Trusts | | 601,843,110.17 | 606,072,982.98 |

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

5500 Supplemental Schedules

31 DEC 24

Account number GRACEC
Account Name WR GRACE CONSOLIDATION

Page 13 of 37

◆ **Schedule of Assets Held for Investment Purposes**

| Security Description / Asset ID | Shares/Par Value | Historical Cost | Current Value |
|--|---------------------------|-----------------------|-----------------------|
| <i>Value of Funds Held in Insurance Company General Accounts</i> | | | |
| United States - USD | | | |
| GAC AETNA 920 CUSIP: 997846IL6 | IPG FUND 5,697,413.760 | 5,697,413.76 | 5,697,413.76 |
| Total United States - USD | | 5,697,413.76 | 5,697,413.76 |
| Total Value of Funds Held in Insurance Company Gener | | 5,697,413.76 | 5,697,413.76 |
| <i>Other</i> | | | |
| United States - USD | | | |
| &&& CASH RESERVE BNY MELLON AON CUSIP: 000748012 | 1.000 | 1.00 | 1.00 |
| RECEIVABLE FROM LEHMAN LBI CUSIP: 000629790 | 1,567.180 | 1,567.18 | 344.78 |
| Total United States - USD | | 1,568.18 | 345.78 |
| Total Other | | 1,568.18 | 345.78 |
| <i>Other Liabilities</i> | | | |
| Pending trade purchases: United States dollar | 0.000 | -20,824.96 | -20,824.96 |
| Total - all currencies | | -20,824.96 | -20,824.96 |
| Other Payables: United States dollar | 0.000 | -2,000,259.22 | -2,000,259.22 |
| Total - all currencies | | -2,000,259.22 | -2,000,259.22 |
| Total Other Liabilities | | -2,021,084.18 | -2,021,084.18 |
| Total | | 607,521,267.14 | 611,749,917.59 |

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