

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
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) <u>M</u> ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan BASF CORPORATION PENSION MASTER TRUST
1b	Three-digit plan number (PN) ▶ 101
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) BASF CORPORATION 100 PARK AVENUE FLORHAM PARK, NJ 07932
2b	Employer Identification Number (EIN) 25-6263985
2c	Plan Sponsor's telephone number +18004329191
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	Filed with authorized/valid electronic signature.	10/13/2025	MARY JAKUBOWSKI
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ 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	
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.....	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) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	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 BASF CORPORATION PENSION MASTER TRUST	B Three-digit plan number (PN) ▶ 101
C Plan sponsor's name as shown on line 2a of Form 5500 BASF CORPORATION	D Employer Identification Number (EIN) 25-6263985

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).....

X

YesNo
- 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
WELLINGTON TRUST COMPANY	
04-2755549	

(b)	Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
JP MORGAN ASSET MGMT	
13-3200244	

(b)	Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BLACKROCK INSTITUTIONAL TRUST CO	
94-3112180	

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

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

FID INV INST OPS CO

04-2647786

(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?
16 50	CONSULTING	1960387	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	950992	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN INVESTMENT ADVISORS

13-3200244

(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 28 50 51	TRUSTEE/INV MGMT	648820	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)

WASATCH ADVISORS INC.

26-1547715

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	500570	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DOUBLELINE CAPITAL LP

30-0596331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	451489	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIS TOWERS WATSON

23-1159360

(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	ACTUARY	345220	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)

WHITEHORSE LIQUIDITY PARTNERS

87-2920198

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	299892	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRIMECAP MANAGEMENT CO.

95-3901534

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MANGEMENT	276035	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

T ROWE PRICE ADVISORY SERVICES

52-2269240

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	256931	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)

WALTER SCOTT GLOBAL

76-6192146

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	213923	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COHNREZNICK LLP

33-4144829

(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	51450	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COMPLEMENTA GMBH

LANDSBERGER STRASSE 302
MUNICH, BAVARIA 80687 DE

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	50000	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)

BLOOMBERG INC.

13-3105107

(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?
15 50	INFORMATION MGMT	28175	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK INSTITUTIONAL TRUST CO

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV MGMT	18131	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AON HEWITT

36-2235791

(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?
16 50	CONSULTANT	9594	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
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(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(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 BASF CORPORATION PENSION MASTER TRUST		B Three-digit plan number (PN) ▶ 101
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 BASF CORPORATION		D Employer Identification Number (EIN) 25-6263985
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: MAGNITUDE INST LTD CL B SERIES Y		
b Name of sponsor of entity listed in (a): MAGNITUDE CAPITAL, LLC		
c EIN-PN 02-0696120-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 123441791
a Name of MTIA, CCT, PSA, or 103-12 IE: WTF-CIF EMERGING MKTS DBT PORTFOLIO		
b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA		
c EIN-PN 04-2767481-018	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: HILDENE OPPS OFFSHORE FUND, LTD		
b Name of sponsor of entity listed in (a): HILDENE CAPITAL MANAGEMENT		
c EIN-PN 26-1550255-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 19709634
a Name of MTIA, CCT, PSA, or 103-12 IE: INTERMEDIATE GOVT BOND IDX NL FD		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO, NA		
c EIN-PN 26-3774255-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI EAFE EQY IDX NL FD		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO, NA		
c EIN-PN 26-3816145-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS EQUITY TRUST		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 52-1309931-006	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: NCS GROUP TRUST INTERNATIONAL FUND		
b Name of sponsor of entity listed in (a): BNYM INV MGMT CAYMAN LTD		
c EIN-PN 76-6192146-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

a Name of MTIA, CCT, PSA, or 103-12 IE: US STRIPS 20PLUS YR BOND IDX NL FD		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO, NA		
c EIN-PN 82-2249590-011	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0

a Name of MTIA, CCT, PSA, or 103-12 IE: SPRUCEGROVE US INTL POOLED FUND		
b Name of sponsor of entity listed in (a): SPRUCEGROVE INV MGMT LTD		
c EIN-PN 98-0399967-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0

a Name of MTIA, CCT, PSA, or 103-12 IE: NISA ULTRA LONG TREASURY CIF		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 88-6547562-007	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 11012769

a Name of MTIA, CCT, PSA, or 103-12 IE: NISA ULTRA MID TREASURY CIF		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 88-6547562-006	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 98157072

a Name of MTIA, CCT, PSA, or 103-12 IE: AON LARGE CAP EQUITY FUND		
b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC		
c EIN-PN 37-6543784-002	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 81375251

a Name of MTIA, CCT, PSA, or 103-12 IE: AON 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) 18449307

a Name of MTIA, CCT, PSA, or 103-12 IE: AON GLOBAL EQUITY FUND		
b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC		
c EIN-PN 37-6543784-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 176846162

a Name of MTIA, CCT, PSA, or 103-12 IE: AON 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) 53406973

a Name of MTIA, CCT, PSA, or 103-12 IE: AON INTERMEDIATE CREDIT BOND FUND		
b Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC		
c EIN-PN 37-6543784-038	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 146919438

a Name of MTIA, CCT, PSA, or 103-12 IE: AON INTERMEDIATE GOVERNMENT BOND IN		
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) 38018671

a Name of MTIA, CCT, PSA, or 103-12 IE: AON LONG CREDIT BOND FUND**b** Name of sponsor of entity listed in (a): AON TRUST COMPANY LLC**c** EIN-PN 37-6543784-040**d** Entity
code C**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

521890941

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

Part II**Information on Participating Plans (to be completed by DFEs, other than DCGs)**

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name BASF CORPORATION SALARIED EMPLOYEES' PENSION PLAN**b** Name of plan sponsor BASF CORPORATION**c** EIN-PN 16-1090809-001**a** Plan name BASF CORPORATION CONSOLIDATED BARGAINING UNIT EMPLOYEES' PENSION PLAN**b** Name of plan sponsor BASF CORPORATION**c** EIN-PN 16-1090809-003**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 BASF CORPORATION PENSION MASTER TRUST	B Three-digit plan number (PN) ▶ 101
C Plan sponsor's name as shown on line 2a of Form 5500 BASF CORPORATION	D Employer Identification Number (EIN) 25-6263985

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)	20623800	1242
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1462275	0
(2) U.S. Government securities	1c(2)	340254138	0
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2238869	0
(B) All other	1c(3)(B)	252083217	123
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1673868	0
(B) Common	1c(4)(B)	207093015	132341243
(5) Partnership/joint venture interests	1c(5)	464939765	423396020
(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)	524168411	1289228009
(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)	171256870	95660527
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	123021055	269313

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	2108815283	1940896477
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	59202732	61487
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	59202732	61487
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	2049612551	1940834990

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)	5188664	
(B) U.S. Government securities.....	2b(1)(B)	4373745	
(C) Corporate debt instruments.....	2b(1)(C)	10017947	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	7732844	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		27313200
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	52500	
(B) Common stock.....	2b(2)(B)	2164399	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	2970006	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		5186905
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	2609395475	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	2520094051	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		89301424
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-30217773	
(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)		-10231597
(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)		-172244574
c Other income	2c		-27427
d Total income. Add all income amounts in column (b) and enter total	2d		-90919842

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)	1960387	
(4) IQPA audit fees	2i(4)	51450	
(5) Investment advisory and investment management fees	2i(5)	3017964	
(6) Bank or trust company trustee/custodial fees	2i(6)	648820	
(7) Actuarial fees	2i(7)	345220	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	13232351	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		19256192
j Total expenses. Add all expense amounts in column (b) and enter total	2j		19256192

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-110176034
l Transfers of assets:			
(1) To this plan	2l(1)		3256053638
(2) From this plan	2l(2)		3254655165

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
4a			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
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.)		X	
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.)		X	
4d		X	
e Was this plan covered by a fidelity bond?	X		5000000
4e	X		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
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.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

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

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

FD493 SCHEDULE H (FORM 5500 - 4J-1) SCHEDULE OF REPORTABLE TRANSACTIONS SINGLE TRANSACTIONS			BASF MASTER BASE CURRENCY: USD			PAGE 63 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024		
DESCRIPTION OF ASSET			BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF	102,480,627	
IDENTITY OF PARTY INVOLVED			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
00185C456 AON GLOBAL EQUITY			SELLING PRICE				OR (LOSS)	
BROKER 0804765 MUTUAL FUNDS NON DTC ELIGIBLE BROKER								
4,921,184 08/29/24 BUY 1			26.0100	0	128,000,000	128,000,000	0	
AEQ9944P6 BLACKROCK LONG TERM GOVT. BOND OPEN-END FUND								
BROKER 0800102 MEMO								
1,561,036 08/28/24 SELL 15			81.5404	0	120,000,000	127,287,558	7,287,558	
AAN9931C1 WTC CIF II OPPORTUNISTIC EMERGING MARKET DEBT								
SERIES 1 PORTFOLIO								
BROKER 0800102 MEMO								
11,506,422 09/04/24 SELL 244			9.0500	0	118,108,764	104,133,115	(13,975,649)	
JPMorgan Investor Services			J.P.Morgan					

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY			BASE MASTER BASE CURRENCY: USD			PAGE 64 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024		
DESCRIPTION OF ASSET			BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF	102,480,627	
IDENTITY OF PARTY INVOLVED			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
00187K548 AON COLLECTIVE INVT TR (FORMERLY AON HEWITT			SELLING PRICE				OR (LOSS)	
COLLECTIVE INVT TRTO 05/15/2020								
BROKER 0919423 SGN NSCC ELIGIBLE BROKER								
6,519,559	06/26/24 B BUY	3	9.9700	0	65,000,000	65,000,000	0	
4,364,694	08/28/24 B BUY	1	10.3100	0	45,000,000	45,000,000	0	
970,874	10/24/24 B BUY	10	10.3000	0	10,000,000	10,000,000	0	
1,461,988	10/31/24 B BUY	4	10.2600	0	15,000,000	15,000,000	0	
974,659	10/31/24 B BUY	12	10.2600	0	10,000,000	10,000,000	0	
-----			-----			-----		
14,291,774	5	TOTAL BUYS		0	145,000,000	145,000,000	0	
-----			-----			-----		
14,291,774		SECURITY TOTAL		0	145,000,000	145,000,000	0	
00185C456 AON GLOBAL EQUITY								
BROKER 0919423 SGN NSCC ELIGIBLE BROKER								
692,042	08/29/24 B BUY	1	26.0100	0	18,000,000	18,000,000	0	
BROKER 0804765 MUTUAL FUNDS NON DTC ELIGIBLE BROKER								
4,921,184	08/29/24 B BUY	1	26.0100	0	128,000,000	128,000,000	0	
BROKER 0919423 SGN NSCC ELIGIBLE BROKER								
189,681	10/24/24 B BUY	4	26.3600	0	5,000,000	5,000,000	0	
939,227	12/10/24 B BUY	4	27.1500	0	25,500,000	25,500,000	0	
-----			-----			-----		
6,742,134	4	TOTAL BUYS		0	176,500,000	176,500,000	0	
-----			-----			-----		
6,742,134		SECURITY TOTAL		0	176,500,000	176,500,000	0	
00187K530 AON LONG CREDIT BOND FUND OPEN-END FUND USD								
BROKER 0919423 SGN NSCC ELIGIBLE BROKER								
11,273,957	08/28/24 B BUY	1	8.8700	0	100,000,000	100,000,000	0	
1,103,753	09/18/24 B BUY	5	9.0600	0	10,000,000	10,000,000	0	
230,415	10/24/24 S SELL	7	8.6800	0	2,046,609	2,000,000	(46,609)	
1,157,407	10/31/24 B BUY	7	8.6400	0	10,000,000	10,000,000	0	
1,696,833	12/10/24 S SELL	9	8.8400	0	15,041,170	15,000,000	(41,170)	
-----			-----			-----		
13,535,117	3	TOTAL BUYS		0	120,000,000	120,000,000	0	
1,927,248	2	TOTAL SELLS		0	17,087,779	17,000,000	(87,779)	
-----			-----			-----		
15,462,365		SECURITY TOTAL		0	137,087,779	137,000,000	(87,779)	
AEQ9944P6 BLACKROCK LONG TERM GOVT. BOND OPEN-END FUND								
BROKER 0800102 MEMO								
334,963	03/28/24 B BUY	5	77.6205	0	26,000,000	26,000,000	0	
772,992	03/28/24 B BUY	7	77.6205	0	60,000,000	60,000,000	0	
788,045	04/03/24 B BUY	10	76.1378	0	60,000,000	60,000,000	0	
334,963	08/28/24 S SELL	11	81.5404	0	26,000,000	27,313,026	1,313,026	
1,561,036	08/28/24 S SELL	15	81.5404	0	120,000,000	127,287,558	7,287,558	
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DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF		2,049,612,550		5% VALUE OF		102,480,627			
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE		EXPENSES		COST OF ASSET		CURRENT VALUE		NET GAIN	
				SELLING PRICE								OR (LOSS)	
1,896,000				3	TOTAL BUYS	0		146,000,000		146,000,000		0	
1,895,999				2	TOTAL SELLS	0		146,000,000		154,600,584		8,600,584	
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3,791,999				SECURITY TOTAL		0		292,000,000		300,600,584		8,600,584	
199990581 COMMITMENT TO PURCHASE FUND													
BROKER 0800102 MEMO													
60,000,000	04/03/24	B	BUY	3	1.0000	0	60,000,000	60,000,000	60,000,000	0			
60,000,000	04/03/24	S	SELL	11	1.0000	0	60,000,000	60,000,000	60,000,000	0			
5,000,000	08/29/24	B	BUY	1	1.0000	0	5,000,000	5,000,000	5,000,000	0			
20,000,000	08/29/24	B	BUY	1	1.0000	0	20,000,000	20,000,000	20,000,000	0			
50,000,000	08/29/24	B	BUY	1	1.0000	0	50,000,000	50,000,000	50,000,000	0			
53,000,000	08/29/24	B	BUY	1	1.0000	0	53,000,000	53,000,000	53,000,000	0			
5,000,000	08/29/24	S	SELL	4	1.0000	0	5,000,000	5,000,000	5,000,000	0			
20,000,000	08/29/24	S	SELL	4	1.0000	0	20,000,000	20,000,000	20,000,000	0			
50,000,000	08/29/24	S	SELL	4	1.0000	0	50,000,000	50,000,000	50,000,000	0			
53,000,000	08/29/24	S	SELL	4	1.0000	0	53,000,000	53,000,000	53,000,000	0			
1,400,000	09/04/24	B	BUY	2	1.0000	0	1,400,000	1,400,000	1,400,000	0			
35,000,000	09/04/24	B	BUY	2	1.0000	0	35,000,000	35,000,000	35,000,000	0			
1,400,000	09/04/24	S	SELL	26	1.0000	0	1,400,000	1,400,000	1,400,000	0			
35,000,000	09/04/24	S	SELL	26	1.0000	0	35,000,000	35,000,000	35,000,000	0			
1,400,000	09/06/24	B	BUY	3	1.0000	0	1,400,000	1,400,000	1,400,000	0			
35,000,000	09/06/24	B	BUY	3	1.0000	0	35,000,000	35,000,000	35,000,000	0			
1,400,000	09/06/24	S	SELL	26	1.0000	0	1,400,000	1,400,000	1,400,000	0			
35,000,000	09/06/24	S	SELL	26	1.0000	0	35,000,000	35,000,000	35,000,000	0			
2,700,000	09/19/24	B	BUY	5	1.0000	0	2,700,000	2,700,000	2,700,000	0			
11,000,000	09/19/24	B	BUY	5	1.0000	0	11,000,000	11,000,000	11,000,000	0			
12,000,000	09/19/24	B	BUY	5	1.0000	0	12,000,000	12,000,000	12,000,000	0			
2,700,000	09/19/24	S	SELL	7	1.0000	0	2,700,000	2,700,000	2,700,000	0			
11,000,000	09/19/24	S	SELL	8	1.0000	0	11,000,000	11,000,000	11,000,000	0			
12,000,000	09/19/24	S	SELL	9	1.0000	0	12,000,000	12,000,000	12,000,000	0			
1,584,306	09/24/24	B	BUY	298	1.0000	0	1,584,306	1,584,306	1,584,306	0			
700,000	09/26/24	B	BUY	2	1.0000	0	700,000	700,000	700,000	0			
14,000,000	09/26/24	B	BUY	2	1.0000	0	14,000,000	14,000,000	14,000,000	0			
700,000	09/26/24	S	SELL	10	1.0000	0	700,000	700,000	700,000	0			
14,000,000	09/26/24	S	SELL	10	1.0000	0	14,000,000	14,000,000	14,000,000	0			
1,584,306	09/27/24	S	SELL	305	1.0000	0	1,584,306	1,584,306	1,584,306	0			
50,000,000	09/30/24	B	BUY	7	1.0000	0	50,000,000	50,000,000	50,000,000	0			
50,000,000	09/30/24	S	SELL	10	1.0000	0	50,000,000	50,000,000	50,000,000	0			
10,000,000	10/31/24	S	SELL	16	1.0000	0	10,000,000	10,000,000	10,000,000	0			
10,000,000	11/01/24	B	BUY	13	1.0000	0	10,000,000	10,000,000	10,000,000	0			
361,896	12/23/24	B	BUY	344	1.0000	0	361,896	361,896	361,896	0			
361,896	12/23/24	S	SELL	356	1.0000	0	361,896	361,896	361,896	0			
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363,146,202				18	TOTAL BUYS	0		363,146,202		363,146,202		0	
363,146,202				18	TOTAL SELLS	0		363,146,202		363,146,202		0	
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FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024		PAGE 67 C 09109 DECEMBER 31, 2023
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,049,612,550 COST OF ASSET	5% VALUE OF CURRENT VALUE	102,480,627 NET GAIN OR (LOSS)
425,100 02/26/24 S SELL				85520 9.4400	0	3,984,757	4,012,944	28,187
(425,100)02/26/24 S RSELL				85540 9.4400	0	(3,984,757)	(4,012,944)	(28,187)
425,100 02/26/24 S SELL				85541 9.4100	0	3,984,757	4,000,191	15,434
50,628 03/14/24 B BUY				72927 9.3400	0	472,861	472,861	0
128,580 03/14/24 B BUY				86455 9.3400	0	1,200,937	1,200,937	0
183,600 03/18/24 S SELL				72796 9.3400	0	1,664,196	1,714,824	50,628
(183,600)03/18/24 S RSELL				72801 9.3400	0	(1,664,196)	(1,714,824)	(50,628)
183,600 03/18/24 S SELL				72802 9.3300	0	1,664,196	1,712,988	48,792
504,100 03/18/24 S SELL				86321 9.3400	0	4,725,278	4,708,294	(16,984)
(504,100)03/18/24 S RSELL				86326 9.3400	0	(4,725,278)	(4,708,294)	16,984
504,100 03/18/24 S SELL				86327 9.3300	0	4,725,278	4,703,253	(22,025)
2,171,100 03/25/24 S SELL				86577 9.4500	0	20,350,386	20,516,895	166,509
2,178,014 03/25/24 S SELL				86579 9.4200	0	20,415,196	20,516,895	101,699
(2,178,014)03/25/24 S RSELL				86580 9.4200	0	(20,415,196)	(20,516,895)	(101,699)
(2,171,100)03/25/24 S RSELL				86581 9.4500	0	(20,350,386)	(20,516,895)	(166,509)
2,178,014 03/25/24 S RBSELL				86582 9.4200	0	20,415,196	20,516,895	101,699
46,900 03/26/24 S SELL				73046 9.4200	0	425,261	441,798	16,537
46,850 03/26/24 S SELL				73049 9.4300	0	424,810	441,798	16,988
(46,850)03/26/24 S RSELL				73050 9.4300	0	(424,810)	(441,798)	(16,988)
(46,900)03/26/24 S RSELL				73051 9.4200	0	(425,261)	(441,798)	(16,537)
46,850 03/26/24 S RBSELL				73052 9.4300	0	424,810	441,798	16,988
119,900 03/26/24 S SELL				86628 9.4200	0	1,123,859	1,129,458	5,599
119,773 03/26/24 S SELL				86631 9.4300	0	1,122,668	1,129,458	6,790
(119,773)03/26/24 S RSELL				86632 9.4300	0	(1,122,668)	(1,129,458)	(6,790)
(119,900)03/26/24 S RSELL				86633 9.4200	0	(1,123,859)	(1,129,458)	(5,599)
119,773 03/26/24 S RBSELL				86634 9.4300	0	1,122,668	1,129,458	6,790
322,800 04/19/24 S SELL				73700 9.0500	0	2,926,955	2,921,340	(5,615)
(322,800)04/19/24 S RSELL				73702 9.0500	0	(2,926,955)	(2,921,340)	5,615
322,088 04/19/24 S SELL				73703 9.0700	0	2,920,500	2,921,340	840
234,200 04/19/24 S SELL				87425 9.0500	0	2,195,228	2,119,510	(75,718)
233,684 04/19/24 S SELL				87427 9.0700	0	2,190,388	2,119,510	(70,878)
(233,684)04/19/24 S RSELL				87428 9.0700	0	(2,190,388)	(2,119,510)	70,878
(234,200)04/19/24 S RSELL				87429 9.0500	0	(2,195,228)	(2,119,510)	75,718
233,684 04/19/24 S RBSELL				87430 9.0700	0	2,190,388	2,119,510	(70,878)
182,700 05/13/24 B BUY				74284 9.2700	0	1,693,629	1,693,629	0
(182,700)05/13/24 B RBUY				74325 9.2700	0	(1,693,629)	(1,693,629)	0
182,700 05/13/24 B BUY				74326 9.2800	0	1,695,456	1,695,456	0
209,200 05/13/24 B BUY				88181 9.2700	0	1,939,284	1,939,284	0
209,200 05/13/24 B BUY				88220 9.2800	0	1,941,376	1,941,376	0
(209,200)05/13/24 B RBUY				88221 9.2700	0	(1,939,284)	(1,939,284)	0
335,900 06/11/24 S SELL				75072 9.3700	0	3,048,805	3,147,383	98,578
(335,900)06/11/24 S RSELL				75090 9.3700	0	(3,048,805)	(3,147,383)	(98,578)
335,900 06/11/24 S SELL				75091 9.4300	0	3,048,805	3,167,537	118,732
489,600 06/11/24 S SELL				89173 9.3700	0	4,588,099	4,587,552	(547)
489,600 06/11/24 S SELL				89188 9.4300	0	4,588,099	4,616,928	28,829
(489,600)06/11/24 S RSELL				89189 9.4300	0	(4,588,099)	(4,616,928)	(28,829)
(489,600)06/11/24 S RSELL				89190 9.3700	0	(4,588,099)	(4,587,552)	547
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH		PAGE 68 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,049,612,550 COST OF ASSET	5% VALUE OF CURRENT VALUE	102,480,627 NET GAIN OR (LOSS)
489,600 06/11/24 S RBSELL 89191				9.4300	0	4,588,099	4,616,928	28,829
42,378 06/13/24 B BUY 75228				9.4800	0	401,741	401,741	0
91,145 06/13/24 B BUY 89327				9.4800	0	864,051	864,051	0
285,500 06/21/24 S SELL 75352				9.4500	0	2,592,581	2,697,975	105,394
507,400 06/21/24 S SELL 89489				9.4500	0	4,755,496	4,794,930	39,434
2,084,500 06/25/24 S SELL 75443				9.4700	0	18,929,021	19,740,215	811,194
(2,084,500) 06/25/24 S RSELL 75601				9.4700	0	(18,929,021)	(19,740,215)	(811,194)
2,084,500 06/25/24 S SELL 75602				9.4800	0	18,929,021	19,761,060	832,039
309,100 08/02/24 S SELL 90900				9.6700	0	2,896,972	2,988,997	92,025
(309,100) 08/02/24 S RSELL 90901				9.6700	0	(2,896,972)	(2,988,997)	(92,025)
309,100 08/02/24 S SELL 90902				9.8200	0	2,896,972	3,035,362	138,390
1,589,511 08/21/24 S SELL 77131				9.9300	0	14,434,101	15,783,842	1,349,741
(1,589,511) 08/21/24 S RSELL 77188				9.9300	0	(14,434,101)	(15,783,842)	(1,349,741)
1,589,511 08/21/24 S SELL 77189				9.9500	0	14,434,101	15,815,633	1,381,531
7,699,481 08/21/24 S SELL 91442				9.9300	0	72,161,707	76,455,842	4,294,136
(7,699,481) 08/21/24 S RSELL 91491				9.9300	0	(72,161,707)	(76,455,842)	(4,294,136)
7,699,481 08/21/24 S SELL 91492				9.9500	0	72,161,707	76,609,832	4,448,126
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704,631 6 TOTAL BUYS					0	6,576,422	6,576,422	0
18,231,901 20 TOTAL SELLS					0	169,366,826	176,721,582	7,354,756
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18,936,532 SECURITY TOTAL					0	175,943,248	183,298,004	7,354,756
912810TH1 UNITED STATES OF AMERICA BOND FIXED 3.25% SEMI-ANN. 3.250% 05/15/2042								
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
6,400,000 01/10/24 S SELL 70849				86.1563	0	5,487,556	5,514,000	26,444
6,400,000 01/10/24 B BUY 70853				86.2709	0	5,521,339	5,521,339	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,600,000 01/19/24 S SELL 84213				84.5625	0	1,278,913	1,353,000	74,087
1,600,000 01/19/24 B BUY 84214				84.6317	0	1,354,107	1,354,107	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
6,400,000 02/07/24 S SELL 71649				85.2500	0	5,521,339	5,456,000	(65,339)
6,400,000 02/07/24 B BUY 71651				85.3586	0	5,462,948	5,462,948	0
1,100,000 02/16/24 S SELL 85243				83.4688	0	902,885	918,156	15,271
1,100,000 02/16/24 B BUY 85244				83.5209	0	918,729	918,729	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
3,500,000 03/05/24 S SELL 85874				85.3750	0	2,888,660	2,988,125	99,465
3,500,000 03/05/24 B BUY 85877				85.6222	0	2,996,775	2,996,775	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
6,400,000 03/06/24 S SELL 72462				85.4375	0	5,462,948	5,468,000	5,052
6,400,000 03/06/24 B BUY 72463				85.6091	0	5,478,981	5,478,981	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
6,400,000 04/16/24 B BUY 73598				80.4460	0	5,148,542	5,148,542	0
6,400,000 04/16/24 S SELL 73600				80.3750	0	5,313,761	5,144,000	(169,761)
BROKER 0000059 GOLDMAN SACHS								
800,000 04/17/24 S SELL 73637				81.0859	0	664,220	648,688	(15,533)
JPMorgan Investor Services				J.P.Morgan				

DESCRIPTION OF ASSET				BASED ON MARKET		2,049,612,550	5% VALUE OF	102,480,627
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	VALUE OF	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE	EXPENSES			OR (LOSS)
1,300,000	04/17/24	S SELL	87347	81.0859	0	1,113,088	1,054,117	(58,971)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
800,000	04/18/24	B BUY	73665	81.1719	0	649,375	649,375	0
800,000	04/18/24	S SELL	73666	81.1751	0	662,365	649,401	(12,964)
800,000	04/18/24	B BUY	73667	80.7813	0	646,250	646,250	0
800,000	04/18/24	S SELL	73668	80.8467	0	660,350	646,773	(13,577)
1,300,000	04/18/24	B BUY	87381	81.1719	0	1,055,234	1,055,234	0
1,300,000	04/18/24	S SELL	87382	81.1751	0	1,091,600	1,055,276	(36,323)
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
1,300,000	04/18/24	B BUY	87383	80.7813	0	1,050,156	1,050,156	0
1,300,000	04/18/24	S SELL	87384	80.8394	0	1,076,206	1,050,912	(25,294)
2,200,000	05/03/24	S SELL	87908	81.8438	0	1,821,272	1,800,563	(20,710)
2,200,000	05/03/24	B BUY	87909	82.1442	0	1,807,173	1,807,173	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
5,600,000	05/07/24	S SELL	74128	82.8125	0	4,622,451	4,637,500	15,049
5,600,000	05/07/24	B BUY	74131	82.9144	0	4,643,209	4,643,209	0
5,600,000	06/04/24	S SELL	74903	83.9375	0	4,643,209	4,700,500	57,291
5,600,000	06/04/24	B BUY	74904	83.9645	0	4,702,012	4,702,012	0
5,600,000	06/11/24	S SELL	75074	82.6563	0	4,702,012	4,628,750	(73,262)
5,600,000	06/11/24	B BUY	75085	82.8115	0	4,637,443	4,637,443	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
5,600,000	07/24/24	S SELL	76325	84.1250	0	4,637,443	4,711,000	73,557
5,600,000	07/24/24	B BUY	76327	84.1744	0	4,713,766	4,713,766	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
5,600,000	08/02/24	S SELL	76630	88.2500	0	4,713,766	4,942,000	228,235
5,600,000	08/02/24	B BUY	76633	88.2830	0	4,943,847	4,943,847	0
5,600,000	08/12/24	S SELL	76850	86.9688	0	4,943,847	4,870,250	(73,597)
5,600,000	08/12/24	B BUY	76851	87.0003	0	4,872,015	4,872,015	0
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION							
5,600,000	08/19/24	S SELL	77018	88.1250	0	4,872,015	4,935,000	62,985
5,600,000	08/19/24	B BUY	77021	88.1389	0	4,935,779	4,935,779	0

77,400,000	19	TOTAL BUYS			0	65,537,680	65,537,680	0
79,500,000	21	TOTAL SELLS			0	67,079,906	67,172,011	92,105

156,900,000	SECURITY TOTAL				0	132,617,586	132,709,691	92,105
912810TU2 UNITED STATES OF AMERICA BOND FIXED 4.375%								
SEMI-ANN. 4.375% 08/15/2043								
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
900,000	01/04/24	S SELL	70701	101.0313	0	897,398	909,281	11,883
900,000	01/04/24	B BUY	70702	101.1314	0	910,183	910,183	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
2,025,000	01/09/24	S SELL	83969	100.5625	0	1,888,581	2,036,391	147,810
2,025,000	01/09/24	B BUY	83970	100.7534	0	2,040,256	2,040,256	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
2,580,000	01/10/24	S SELL	70851	100.2813	0	2,582,020	2,587,256	5,237

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER		PAGE 70 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024	
				BASE CURRENCY:	USD	THROUGH	
				BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE
				SELLING PRICE			102,480,627
IDENTITY OF PARTY INVOLVED							NET GAIN OR (LOSS)
2,580,000 01/10/24 B BUY 70852				100.3778	0	2,589,747	2,589,747 0
900,000 02/05/24 B BUY 71542				98.8556	0	889,701	889,701 0
900,000 02/05/24 S SELL 71543				98.8125	0	900,031	889,313 (10,719)
2,580,000 02/07/24 B BUY 71656				99.3318	0	2,562,761	2,562,761 0
2,580,000 02/07/24 S SELL 71657				99.2500	0	2,572,712	2,560,650 (12,062)
900,000 02/16/24 B BUY 71911				97.1604	0	874,444	874,444 0
900,000 02/16/24 S SELL 71912				97.1250	0	892,729	874,125 (18,604)
3,480,000 03/06/24 S SELL 72461				99.3438	0	3,451,885	3,457,163 5,278
3,480,000 03/06/24 B BUY 72464				99.4686	0	3,461,509	3,461,509 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
800,000 03/12/24 S SELL 86125				99.0000	0	806,027	792,000 (14,027)
800,000 03/12/24 B BUY 86126				99.1203	0	792,963	792,963 0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
3,480,000 04/16/24 S SELL 73603				93.5000	0	3,461,509	3,253,800 (207,709)
3,480,000 04/16/24 B BUY 73604				93.5304	0	3,254,857	3,254,857 0
800,000 04/24/24 S SELL 87549				93.4375	0	800,866	747,500 (53,366)
800,000 04/24/24 B BUY 87550				93.4683	0	747,747	747,747 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
3,480,000 04/30/24 S SELL 73941				93.6250	0	3,254,857	3,258,150 3,293
3,480,000 04/30/24 B BUY 73942				93.6715	0	3,259,768	3,259,768 0
2,025,000 05/08/24 B BUY 88034				95.6323	0	1,936,554	1,936,554 0
2,025,000 05/08/24 S SELL 88035				95.5625	0	1,955,313	1,935,141 (20,173)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
3,480,000 05/21/24 S SELL 74517				96.5313	0	3,259,768	3,359,288 99,519
3,480,000 05/21/24 B BUY 74521				96.5872	0	3,361,233	3,361,233 0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)							
2,025,000 06/05/24 B BUY 88998				97.9660	0	1,983,811	1,983,811 0
2,025,000 06/05/24 S SELL 88999				97.7812	0	1,969,562	1,980,070 10,508
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
3,480,000 06/11/24 S SELL 75077				95.9375	0	3,361,233	3,338,625 (22,608)
3,480,000 06/11/24 B BUY 75080				95.9741	0	3,339,897	3,339,897 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
2,300,000 06/26/24 B BUY 75634				97.6483	0	2,245,911	2,245,911 0
2,300,000 06/26/24 S SELL 75635				97.6250	0	2,222,727	2,245,375 22,648
2,000,000 07/02/24 S SELL 75833				95.5625	0	1,932,806	1,911,250 (21,556)
2,000,000 07/02/24 B BUY 75834				95.5818	0	1,911,636	1,911,636 0
1,700,000 07/09/24 S SELL 75951				97.0000	0	1,632,543	1,649,000 16,457
1,700,000 07/09/24 B BUY 75952				97.0410	0	1,649,698	1,649,698 0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
1,600,000 07/24/24 S SELL 76324				97.6250	0	1,544,398	1,562,000 17,602
1,600,000 07/24/24 B BUY 76326				97.6633	0	1,562,612	1,562,612 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
1,880,000 07/24/24 S SELL 76337				97.5469	0	1,824,508	1,833,881 9,373
1,880,000 07/24/24 B BUY 76340				97.5860	0	1,834,617	1,834,617 0
3,480,000 08/06/24 S SELL 76720				102.2813	0	3,387,390	3,559,388 171,998
3,480,000 08/06/24 B BUY 76721				102.3077	0	3,560,308	3,560,308 0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
JPMorgan Investor Services				J.P.Morgan			

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		PAGE 71 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024		
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF	102,480,627
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
100,000	08/09/24	S SELL	91100	100.9063	0	97,262	100,906	3,644
100,000	08/09/24	B BUY	91101	100.9309	0	100,931	100,931	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
3,480,000	08/12/24	S SELL	76852	101.3438	0	3,560,308	3,526,763	(33,546)
3,480,000	08/12/24	B BUY	76853	101.3689	0	3,527,638	3,527,638	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
400,000	08/12/24	B BUY	91136	101.1956	0	404,782	404,782	0
400,000	08/12/24	S SELL	91138	101.0938	0	392,250	404,375	12,125
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
3,480,000	08/19/24	S SELL	77027	102.1563	0	3,527,638	3,555,038	27,400
3,480,000	08/19/24	B BUY	77032	102.1598	0	3,555,160	3,555,160	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
3,480,000	08/21/24	S SELL	77097	102.6563	0	3,555,160	3,572,438	17,277
3,480,000	08/21/24	B BUY	77099	102.7095	0	3,574,292	3,574,292	0
3,480,000	08/21/24	B BUY	77142	103.0000	0	3,584,400	3,584,400	0
3,480,000	08/21/24	S SELL	77144	103.0483	0	3,579,346	3,586,082	6,736
BROKER 0006429	UBS SECURITIES LLC (WARBURG)							
400,000	08/21/24	S SELL	91444	102.9507	0	392,250	411,803	19,553
400,000	08/21/24	B BUY	91446	102.8750	0	411,500	411,500	0
BROKER 0032722	BANK OF MONTREAL CHICAGO BRANCH							
3,480,000	08/22/24	S SELL	77296	102.4805	0	3,579,346	3,566,320	(13,026)
2,025,000	08/22/24	S SELL	91630	102.4805	0	2,005,014	2,075,229	70,216
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60,715,000	28	TOTAL BUYS		0	59,928,916	59,928,916	0	
66,220,000	30	TOTAL SELLS		0	65,287,437	65,538,601	251,161	
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126,935,000	SECURITY TOTAL			0	125,216,353	125,467,517	251,161	
912810TZ1 UNITED STATES OF AMERICA BOND FIXED 4.5% SEMI-ANN. 4.500% 02/15/2044								
BROKER 9002979	UNPUBLISHED							
800,000	02/26/24	B BUY	72138	99.5547	0	796,438	796,438	0
3,500,000	02/26/24	B BUY	85536	99.5547	0	3,484,414	3,484,414	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
2,000,000	02/28/24	S SELL	85644	99.2813	0	1,991,094	1,985,625	(5,469)
2,000,000	02/28/24	B BUY	85645	99.2911	0	1,985,823	1,985,823	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
3,500,000	03/01/24	S SELL	85754	100.4063	0	3,479,143	3,514,219	35,076
3,500,000	03/01/24	B BUY	85755	100.4144	0	3,514,503	3,514,503	0
800,000	03/05/24	S SELL	72417	100.9688	0	796,438	807,750	11,313
800,000	03/05/24	B BUY	72419	100.9845	0	807,876	807,876	0
3,500,000	03/06/24	B BUY	85915	101.6278	0	3,556,974	3,556,974	0
3,500,000	03/06/24	S SELL	85916	101.6094	0	3,535,738	3,556,328	20,590
BROKER 9002979	UNPUBLISHED							
1,000,000	03/11/24	B BUY	20697	101.6016	0	1,016,016	1,016,016	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
800,000	03/11/24	S SELL	72547	102.0000	0	807,876	816,000	8,124
JPMorgan Investor Services								
J.P.Morgan								

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER		PAGE 72 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024	
				BASE CURRENCY:	USD	THROUGH	
				BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE
				SELLING PRICE			102,480,627
							NET GAIN
							OR (LOSS)
800,000 03/11/24 B BUY 72548				102.0080	0	816,064	816,064
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							0
800,000 03/14/24 S SELL 72649				100.6563	0	816,064	805,250
800,000 03/14/24 B BUY 72650				100.6544	0	805,235	805,235
3,500,000 03/14/24 S SELL 86196				100.6563	0	3,535,738	3,522,969
3,500,000 03/14/24 B BUY 86197				100.6544	0	3,522,904	3,522,904
3,500,000 03/15/24 S SELL 86273				99.7500	0	3,522,904	3,491,250
3,500,000 03/15/24 B BUY 86274				99.7279	0	3,490,477	3,490,477
800,000 03/18/24 S SELL 72792				99.0000	0	805,235	792,000
800,000 03/18/24 B BUY 72793				98.9911	0	791,929	791,929
BROKER 9002979 UNPUBLISHED							0
6,300 03/18/24 B BUY 72797				98.9883	0	6,236	6,236
BROKER 0002741 CITIGROUP GLOBAL MARKETS INC./SALOMON							0
6,900 03/18/24 B BUY 72798				99.0000	0	6,831	6,831
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
3,500,000 03/18/24 S SELL 86313				99.4375	0	3,490,477	3,480,313
3,500,000 03/18/24 B BUY 86314				99.4172	0	3,479,602	3,479,602
BROKER 9002979 UNPUBLISHED							0
859,900 03/18/24 B BUY 86322				98.9883	0	851,200	851,200
BROKER 0002741 CITIGROUP GLOBAL MARKETS INC./SALOMON							
940,100 03/18/24 B BUY 86323				99.0000	0	930,699	930,699
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
813,000 03/20/24 S SELL 72885				99.5625	0	804,798	809,443
813,000 03/20/24 B BUY 72886				99.5564	0	809,393	809,393
5,300,000 03/20/24 B BUY 86410				99.5564	0	5,276,488	5,276,488
5,300,000 03/20/24 S SELL 86411				99.5625	0	5,268,995	5,276,813
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION							
813,000 03/21/24 S SELL 72917				100.0000	0	809,392	813,000
813,000 03/21/24 B BUY 72918				99.9874	0	812,897	812,897
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED							
5,300,000 03/21/24 S SELL 86440				99.9688	0	5,268,995	5,298,344
5,300,000 03/21/24 B BUY 86441				99.9678	0	5,298,295	5,298,295
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
813,000 03/22/24 S SELL 72969				100.2969	0	812,897	815,414
813,000 03/22/24 B BUY 72970				100.2525	0	815,053	815,053
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED							
5,300,000 03/22/24 S SELL 86499				100.2969	0	5,298,295	5,315,734
5,300,000 03/22/24 B BUY 86500				100.2515	0	5,313,329	5,313,329
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
3,200,000 03/28/24 S SELL 86696				100.6250	0	3,208,048	3,220,000
3,200,000 03/28/24 B BUY 86698				100.6292	0	3,220,135	3,220,135
BROKER 9002979 UNPUBLISHED							
3,000,000 04/02/24 B BUY 21040				98.6367	0	2,959,102	2,959,102
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
813,200 04/02/24 S SELL 73231				98.2188	0	815,253	798,715
813,200 04/02/24 B BUY 73232				98.2360	0	798,855	798,855
2,100,000 04/02/24 S SELL 86868				98.2188	0	2,110,071	2,062,594
							(47,477)
JPMorgan Investor Services				J.P.Morgan			

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER		PAGE 73 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024	
				BASE CURRENCY:	USD	THROUGH	
				BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE
				SELLING PRICE			102,480,627
IDENTITY OF PARTY INVOLVED							NET GAIN OR (LOSS)
2,100,000 04/02/24 B BUY 86869				98.2360	0	2,062,955	2,062,955 0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED							
3,200,000 04/03/24 S SELL 86902				97.9531	0	3,186,899	3,134,500 (52,399)
3,200,000 04/03/24 B BUY 86903				97.9641	0	3,134,852	3,134,852 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
3,200,000 04/05/24 S SELL 87005				97.9688	0	3,155,474	3,135,000 (20,474)
3,200,000 04/05/24 B BUY 87006				97.9710	0	3,135,071	3,135,071 0
813,000 04/08/24 S SELL 73375				97.7969	0	798,658	795,089 (3,570)
813,000 04/08/24 B BUY 73376				97.8139	0	795,227	795,227 0
5,300,000 04/08/24 S SELL 87035				97.7969	0	5,205,851	5,183,234 (22,616)
5,300,000 04/08/24 B BUY 87036				97.8139	0	5,184,139	5,184,139 0
BROKER 9002979 UNPUBLISHED							
1,000,000 04/15/24 B BUY 21190				95.4219	0	954,219	954,219 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
813,000 04/16/24 S SELL 73594				95.2031	0	795,228	774,001 (21,227)
813,000 04/16/24 B BUY 73596				95.2121	0	774,075	774,075 0
5,300,000 04/16/24 S SELL 87296				95.2031	0	5,184,139	5,045,766 (138,373)
5,300,000 04/16/24 B BUY 87297				95.2121	0	5,046,243	5,046,243 0
BROKER 9002979 UNPUBLISHED							
500,000 04/17/24 S SELL 21250				95.9570	0	492,934	479,785 (13,148)
2,700,000 04/19/24 B BUY 73701				95.6610	27	2,582,873	2,582,846 0
2,000,000 04/19/24 B BUY 87426				95.6610	20	1,913,239	1,913,219 0
500,000 04/22/24 B BUY 21309				95.5000	0	477,500	477,500 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
1,200,000 04/22/24 S SELL 73733				95.5625	0	1,146,696	1,146,750 54
1,200,000 04/22/24 B BUY 73734				95.5654	0	1,146,785	1,146,785 0
7,300,000 04/22/24 S SELL 87467				95.5469	0	6,959,482	6,974,922 15,440
7,300,000 04/22/24 B BUY 87470				95.5498	0	6,975,134	6,975,134 0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS							
2,313,000 04/24/24 S SELL 73783				95.2500	0	2,210,315	2,203,133 (7,182)
2,313,000 04/24/24 B BUY 73784				95.2514	0	2,203,165	2,203,165 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
1,200,000 04/24/24 S SELL 73797				94.9688	0	1,144,284	1,139,625 (4,659)
1,200,000 04/24/24 B BUY 73798				94.9787	0	1,139,745	1,139,745 0
BROKER 0052225 NOMURA SECURITIES/FIXED INCOME							
7,300,000 04/24/24 S SELL 87547				94.9688	0	6,975,134	6,932,719 (42,415)
7,300,000 04/24/24 B BUY 87548				94.9782	0	6,933,407	6,933,407 0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC							
2,313,000 04/25/24 S SELL 73832				94.9688	0	2,202,619	2,196,627 (5,992)
2,313,000 04/25/24 B BUY 73833				94.9740	0	2,196,749	2,196,749 0
2,313,000 04/29/24 S SELL 73912				95.5625	0	2,198,755	2,210,361 11,606
2,313,000 04/29/24 B BUY 73913				95.5641	0	2,210,397	2,210,397 0
2,313,000 04/30/24 B BUY 73932				95.5149	0	2,209,260	2,209,260 0
2,313,000 04/30/24 S SELL 73933				95.5000	0	2,207,547	2,208,915 1,368
1,200,000 05/01/24 S SELL 73990				95.2969	0	1,145,290	1,143,563 (1,728)
1,200,000 05/01/24 B BUY 73991				95.3118	0	1,143,741	1,143,741 0
7,300,000 05/01/24 S SELL 87818				95.2969	0	6,933,407	6,956,672 23,265
JPMorgan Investor Services				J.P.Morgan			

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024		PAGE 74 C 09109 DECEMBER 31, 2023
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,049,612,550 COST OF ASSET	5% VALUE OF CURRENT VALUE	102,480,627 NET GAIN OR (LOSS)
7,300,000 05/01/24 B BUY 87819				95.3118	0	6,957,759	6,957,759	0
2,313,000 05/06/24 S SELL 74097				96.6875	0	2,206,527	2,236,382	29,855
2,313,000 05/06/24 B BUY 74098				96.7030	0	2,236,740	2,236,740	0
1,200,000 05/09/24 S SELL 74190				96.6250	0	1,155,081	1,159,500	4,419
1,200,000 05/09/24 B BUY 74191				96.6334	0	1,159,601	1,159,601	0
1,200,200 05/09/24 S SELL 74196				96.6875	0	1,156,817	1,160,443	3,626
1,200,200 05/09/24 B BUY 74197				96.6961	0	1,160,547	1,160,547	0
(1,200,200) 05/09/24 S RSELL 74205				96.6875	0	(1,156,817)	(1,160,443)	(3,626)
(1,200,200) 05/09/24 B RBUY 74206				96.6961	0	(1,160,547)	(1,160,547)	0
7,300,000 05/09/24 S SELL 88069				96.6250	0	6,957,759	7,053,625	95,866
7,300,000 05/09/24 B BUY 88070				96.6334	0	7,054,237	7,054,237	0
BROKER 9002979 UNPUBLISHED								
1,000,000 05/13/24 B BUY 21628				97.2383	0	972,383	972,383	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,200,000 05/13/24 S SELL 74271				97.1250	0	1,156,625	1,165,500	8,875
1,200,000 05/13/24 B BUY 74272				97.1272	0	1,165,526	1,165,526	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,200,200 05/13/24 S SELL 74273				97.1094	0	1,159,858	1,165,507	5,648
1,200,200 05/13/24 B BUY 74274				97.1137	0	1,165,558	1,165,558	0
(1,200,200) 05/13/24 B RBUY 74282				97.1137	0	(1,165,558)	(1,165,558)	0
(1,200,200) 05/13/24 S RSELL 74283				97.1094	0	(1,159,858)	(1,165,507)	(5,648)
2,313,000 05/13/24 S SELL 74286				97.0625	0	2,235,255	2,245,056	9,801
2,313,000 05/13/24 B BUY 74287				97.0646	0	2,245,105	2,245,105	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
4,100,000 05/13/24 S SELL 88171				97.1250	0	3,961,969	3,982,125	20,156
4,100,000 05/13/24 B BUY 88172				97.1272	0	3,982,214	3,982,214	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,900,000 05/13/24 S SELL 88183				97.0625	0	1,841,304	1,844,188	2,884
1,900,000 05/13/24 B BUY 88184				97.0646	0	1,844,228	1,844,228	0
3,513,000 05/14/24 B BUY 74330				97.3900	0	3,421,309	3,421,309	0
3,513,000 05/14/24 S SELL 74331				97.3750	0	3,413,039	3,420,784	7,745
1,500,000 05/14/24 B BUY 88215				97.1896	0	1,457,845	1,457,845	0
1,500,000 05/14/24 S SELL 88216				97.1875	0	1,454,872	1,457,813	2,940
5,800,000 05/14/24 S SELL 88231				97.3750	0	5,625,506	5,647,750	22,244
5,800,000 05/14/24 B BUY 88232				97.3900	0	5,648,618	5,648,618	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
1,500,000 05/15/24 S SELL 88286				97.9375	0	1,459,621	1,469,063	9,441
1,500,000 05/15/24 B BUY 88287				97.9398	0	1,469,097	1,469,097	0
1,500,000 05/16/24 B BUY 88318				98.7955	0	1,481,932	1,481,932	0
1,500,000 05/16/24 S SELL 88319				98.7813	0	1,465,039	1,481,719	16,679
BROKER 9002979 UNPUBLISHED								
1,500,000 05/20/24 B BUY 21737				97.6680	0	1,465,020	1,465,020	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
3,513,000 05/21/24 S SELL 74513				98.0469	0	3,413,039	3,444,387	31,348
3,513,000 05/21/24 B BUY 74514				98.0799	0	3,445,547	3,445,547	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
7,300,000 05/21/24 S SELL 88446				97.6875	0	7,129,858	7,131,188	1,329
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER		PAGE 75 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024	
				BASE CURRENCY:	USD	THROUGH	
DESCRIPTION OF ASSET				BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	2,049,612,550 COST OF ASSET	5% VALUE OF CURRENT VALUE
IDENTITY OF PARTY INVOLVED				SELLING PRICE			102,480,627 NET GAIN OR (LOSS)
7,300,000	05/21/24	B BUY	88447	97.8023	0	7,139,569	7,139,569
BROKER 9002979	UNPUBLISHED						0
5,300,000	06/05/24	S SELL	22071	99.5234	0	5,194,922	5,274,742
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						79,820
2,400,000	06/05/24	S SELL	74928	99.2188	0	2,353,916	2,381,250
2,400,000	06/05/24	B BUY	74929	99.2384	0	2,381,722	2,381,722
BROKER 9002979	UNPUBLISHED						0
150,000	06/06/24	S SELL	22088	99.3125	0	147,026	148,969
1,400,000	06/06/24	S SELL	22090	99.3516	0	1,372,244	1,390,922
350,000	06/06/24	S SELL	22101	99.4219	0	343,061	347,977
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						1,943
1,113,000	06/06/24	B BUY	74965	99.3010	0	1,105,220	1,105,220
1,113,000	06/06/24	S SELL	74966	99.2812	0	1,101,588	1,105,000
BROKER 9002979	UNPUBLISHED						3,412
300,000	06/07/24	S SELL	22126	98.0664	0	294,052	294,199
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						147
3,513,000	06/12/24	S SELL	75117	99.7188	0	3,476,981	3,503,120
3,513,000	06/12/24	B BUY	75119	99.8417	0	3,507,440	3,507,440
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						26,139
7,300,000	07/05/24	S SELL	89938	98.7188	0	7,139,569	7,206,469
7,300,000	07/05/24	B BUY	89941	98.8204	0	7,213,890	7,213,890
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						66,900
3,513,000	07/24/24	S SELL	76338	99.0000	0	3,507,439	3,477,870
3,513,000	07/24/24	B BUY	76339	99.0378	0	3,479,198	3,479,198
3,513,000	08/05/24	S SELL	76683	104.5000	0	3,479,200	3,671,085
3,513,000	08/05/24	B BUY	76684	104.5515	0	3,672,894	3,672,894
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						191,885
7,300,000	08/12/24	S SELL	91135	102.6250	0	7,213,890	7,491,625
7,300,000	08/12/24	B BUY	91137	102.7237	0	7,498,832	7,498,832
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						277,735
3,513,000	08/19/24	S SELL	77028	103.7188	0	3,672,883	3,643,640
3,513,000	08/19/24	B BUY	77033	103.7222	0	3,643,760	3,643,760
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						(29,243)
3,513,000	08/21/24	S SELL	77098	104.2188	0	3,643,762	3,661,205
3,513,000	08/21/24	B BUY	77100	104.2706	0	3,663,027	3,663,027
3,513,000	08/23/24	B BUY	77331	104.1250	0	3,657,911	3,657,911
3,513,000	08/23/24	S SELL	77332	104.1552	0	3,660,469	3,658,971
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						(1,497)
7,300,000	08/23/24	B BUY	91714	104.0625	0	7,596,563	7,596,563
7,300,000	08/23/24	S SELL	91722	104.1206	0	7,547,697	7,600,806
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210,786,400	74	TOTAL BUYS		47	207,952,731	207,952,684	0
199,973,200	66	TOTAL SELLS		0	196,744,356	197,439,353	694,994
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410,759,600	SECURITY TOTAL			47	404,697,087	405,392,037	694,994
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JPMorgan Investor Services				J.P.Morgan			

DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF	102,480,627
IDENTITY OF PARTY INVOLVED	PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	OR (LOSS)
	SELLING PRICE					
912810UB2 UNITED STATES OF AMERICA BOND FIXED 4.625% SEMI-ANN. 4.625% 05/15/2044						
BROKER 9002979 UNPUBLISHED						
1,800,000 06/11/24 B BUY 75088	100.0313	18	1,800,582	1,800,564	0	
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED						
1,000,000 06/11/24 B BUY 75089	100.0234	0	1,000,234	1,000,234	0	
1,500,000 06/11/24 B BUY 89186	100.0234	0	1,500,352	1,500,352	0	
BROKER 9002979 UNPUBLISHED						
2,600,000 06/11/24 B BUY 89187	100.0313	26	2,600,841	2,600,815	0	
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC						
1,200,000 06/12/24 S SELL 75111	100.0938	0	1,200,350	1,201,125	775	
1,200,000 06/12/24 B BUY 75112	100.1071	0	1,201,285	1,201,285	0	
1,600,000 06/12/24 B BUY 75114	101.5409	0	1,624,654	1,624,654	0	
1,600,000 06/12/24 S SELL 75115	101.5313	0	1,609,602	1,624,500	14,898	
2,800,000 06/18/24 B BUY 75247	101.1602	0	2,832,485	2,832,485	0	
2,800,000 06/18/24 S SELL 75248	101.1563	0	2,824,644	2,832,375	7,731	
4,100,000 06/18/24 B BUY 89355	101.1602	0	4,147,567	4,147,567	0	
4,100,000 06/18/24 S SELL 89356	101.1563	0	4,124,380	4,147,406	23,026	
2,800,000 06/20/24 S SELL 75324	101.7813	0	2,824,644	2,849,875	25,231	
2,800,000 06/20/24 B BUY 75325	101.7722	0	2,849,623	2,849,623	0	
4,100,000 06/20/24 S SELL 89424	101.7813	0	4,124,380	4,173,031	48,651	
4,100,000 06/20/24 B BUY 89425	101.7722	0	4,172,662	4,172,662	0	
2,800,000 06/21/24 B BUY 75345	101.9622	0	2,854,942	2,854,942	0	
2,800,000 06/21/24 S SELL 75346	101.9688	0	2,852,282	2,855,125	2,843	
4,100,000 06/21/24 B BUY 89482	101.9622	0	4,180,450	4,180,450	0	
4,100,000 06/21/24 S SELL 89483	101.9688	0	4,176,556	4,180,719	4,163	
1,100,000 06/24/24 S SELL 75400	101.4688	0	1,120,539	1,116,156	(4,383)	
1,100,000 06/24/24 B BUY 75401	101.4630	0	1,116,093	1,116,093	0	
400,000 06/24/24 S SELL 89558	101.4688	0	407,469	405,875	(1,594)	
400,000 06/24/24 B BUY 89559	101.4630	0	405,852	405,852	0	
1,400,000 06/25/24 S SELL 75440	102.1563	0	1,423,918	1,430,188	6,270	
1,400,000 06/25/24 B BUY 75441	102.1537	0	1,430,151	1,430,151	0	
2,200,000 06/25/24 B BUY 89621	102.1537	0	2,247,381	2,247,381	0	
2,200,000 06/25/24 S SELL 89622	102.1563	0	2,242,715	2,247,438	4,723	
2,800,000 06/26/24 S SELL 75630	101.3750	0	2,854,069	2,838,500	(15,569)	
2,800,000 06/26/24 B BUY 75631	101.3752	0	2,838,505	2,838,505	0	
3,000,000 06/26/24 S SELL 89650	101.3750	0	3,058,247	3,041,250	(16,997)	
3,000,000 06/26/24 B BUY 89651	101.3752	0	3,041,255	3,041,255	0	
2,800,000 06/27/24 S SELL 75680	101.2813	0	2,838,505	2,835,875	(2,630)	
2,800,000 06/27/24 B BUY 75681	101.2838	0	2,835,947	2,835,947	0	

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024		PAGE 77 C 09109 DECEMBER 31, 2023
DESCRIPTION OF ASSET		BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF	102,480,627		
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
		SELLING PRICE				OR (LOSS)		
4,000,000	06/28/24 B BUY	75730	100.9349	0	4,037,396	4,037,396	0	
1,200,000	06/28/24 S SELL	89719	100.9375	0	1,214,847	1,211,250	(3,597)	
1,200,000	06/28/24 B BUY	89720	100.9349	0	1,211,219	1,211,219	0	
2,900,000	06/28/24 S SELL	89721	100.1875	0	2,933,314	2,905,438	(27,876)	
2,900,000	06/28/24 B BUY	89722	100.2057	0	2,905,966	2,905,966	0	
4,000,000	07/01/24 S SELL	75782	98.3438	0	4,037,396	3,933,750	(103,646)	
4,000,000	07/01/24 B BUY	75783	98.3488	0	3,933,954	3,933,954	0	
1,200,000	07/01/24 S SELL	89795	98.3594	0	1,205,781	1,180,313	(25,468)	
1,200,000	07/01/24 B BUY	89796	98.3765	0	1,180,518	1,180,518	0	
4,000,000	07/02/24 S SELL	75835	98.8125	0	3,933,954	3,952,500	18,546	
4,000,000	07/02/24 B BUY	75836	98.8295	0	3,953,180	3,953,180	0	
2,900,000	07/05/24 B BUY	89944	100.6948	0	2,920,150	2,920,150	0	
2,900,000	07/05/24 S SELL	89945	100.6875	0	2,906,064	2,919,938	13,873	
1,200,000	07/08/24 S SELL	89986	100.5313	0	1,202,509	1,206,375	3,866	
1,200,000	07/08/24 B BUY	89987	100.5482	0	1,206,578	1,206,578	0	
4,000,000	07/09/24 S SELL	75949	100.0313	0	3,953,180	4,001,250	48,070	
4,000,000	07/09/24 B BUY	75950	100.0471	0	4,001,884	4,001,884	0	
2,900,000	07/10/24 S SELL	90073	100.4688	0	2,908,942	2,913,594	4,652	
2,900,000	07/10/24 B BUY	90074	100.4860	0	2,914,095	2,914,095	0	
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
600,000	07/11/24 B BUY	76018	101.5391	0	609,234	609,234	0	
1,900,000	07/11/24 B BUY	90112	101.5391	0	1,929,242	1,929,242	0	
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
400,000	07/12/24 S SELL	90141	101.3750	0	403,136	405,500	2,364	
400,000	07/12/24 B BUY	90142	101.3915	0	405,566	405,566	0	
600,000	07/15/24 S SELL	76105	101.1094	0	601,450	606,656	5,206	
600,000	07/15/24 B BUY	76106	101.1260	0	606,756	606,756	0	
4,000,000	07/16/24 S SELL	76140	101.7344	0	4,014,282	4,069,375	55,093	
4,000,000	07/16/24 B BUY	76141	101.7487	0	4,069,949	4,069,949	0	
2,700,000	07/16/24 S SELL	90263	101.7344	0	2,722,260	2,746,828	24,568	
2,700,000	07/16/24 B BUY	90264	101.7487	0	2,747,215	2,747,215	0	
3,300,000	07/17/24 S SELL	90294	101.9531	0	3,340,932	3,364,453	23,521	
3,300,000	07/17/24 B BUY	90295	101.9705	0	3,365,028	3,365,028	0	
4,600,000	07/19/24 S SELL	76214	100.8906	0	4,672,091	4,640,969	(31,122)	
4,600,000	07/19/24 B BUY	76215	100.8985	0	4,641,329	4,641,329	0	
2,700,000	07/19/24 B BUY	90353	100.8985	0	2,724,258	2,724,258	0	
2,700,000	07/19/24 S SELL	90354	100.8906	0	2,738,103	2,724,047	(14,056)	
3,300,000	07/23/24 S SELL	90450	100.9688	0	3,346,570	3,331,969	(14,602)	
3,300,000	07/23/24 B BUY	90451	101.0075	0	3,333,247	3,333,247	0	
4,600,000	07/24/24 S SELL	76333	100.6250	0	4,641,329	4,628,750	(12,579)	
4,600,000	07/24/24 B BUY	76334	100.6361	0	4,629,260	4,629,260	0	
2,700,000	07/24/24 S SELL	90494	100.6250	0	2,732,107	2,716,875	(15,232)	
2,700,000	07/24/24 B BUY	90495	100.6361	0	2,717,174	2,717,174	0	
4,600,000	07/29/24 S SELL	76443	101.6250	0	4,629,260	4,674,750	45,490	
4,600,000	07/29/24 B BUY	76444	101.6457	0	4,675,703	4,675,703	0	
2,700,000	07/29/24 S SELL	90650	101.6250	0	2,725,388	2,743,875	18,487	
2,700,000	07/29/24 B BUY	90651	101.6457	0	2,744,434	2,744,434	0	
JPMorgan Investor Services				J.P.Morgan				

DESCRIPTION OF ASSET					BASED ON MARKET VALUE OF		2,049,612,550	5% VALUE OF		102,480,627
IDENTITY OF PARTY INVOLVED					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
					SELLING PRICE				OR (LOSS)	
4,600,000	08/02/24	S	SELL	76635	105.4844	0	4,675,703	4,852,281	176,578	
4,600,000	08/02/24	B	BUY	76636	105.5095	0	4,853,436	4,853,436	0	
2,700,000	08/02/24	S	SELL	90896	105.4844	0	2,733,959	2,848,078	114,120	
2,700,000	08/02/24	B	BUY	90898	105.5095	0	2,848,756	2,848,756	0	
3,300,000	08/06/24	B	BUY	90983	105.0864	0	3,467,850	3,467,850	0	
3,300,000	08/06/24	S	SELL	90984	105.0625	0	3,427,072	3,467,063	39,991	
4,600,000	08/12/24	S	SELL	76848	104.0000	0	4,853,436	4,784,000	(69,436)	
4,600,000	08/12/24	B	BUY	76849	104.0230	0	4,785,059	4,785,059	0	
2,700,000	08/12/24	S	SELL	91132	104.0000	0	2,803,968	2,808,000	4,032	
2,700,000	08/12/24	B	BUY	91134	104.0230	0	2,808,621	2,808,621	0	
3,300,000	08/13/24	B	BUY	91167	104.9112	0	3,462,069	3,462,069	0	
3,300,000	08/13/24	S	SELL	91168	104.8906	0	3,441,141	3,461,391	20,249	
4,600,000	08/16/24	S	SELL	76986	104.7813	0	4,785,059	4,819,938	34,879	
4,600,000	08/16/24	B	BUY	76987	104.8048	0	4,821,019	4,821,019	0	
2,700,000	08/16/24	S	SELL	91288	104.7813	0	2,815,479	2,829,094	13,615	
2,700,000	08/16/24	B	BUY	91289	104.8048	0	2,829,729	2,829,729	0	
3,300,000	08/19/24	S	SELL	91328	105.3750	0	3,448,979	3,477,375	28,396	
3,300,000	08/19/24	B	BUY	91329	105.3987	0	3,478,158	3,478,158	0	
4,600,000	08/21/24	B	BUY	77141	106.2813	0	4,888,938	4,888,938	0	
4,600,000	08/21/24	S	SELL	77145	106.2956	0	4,854,978	4,889,598	34,620	
3,300,000	08/21/24	S	SELL	91443	106.2989	0	3,465,027	3,507,864	42,836	
3,300,000	08/21/24	B	BUY	91452	106.2813	0	3,507,281	3,507,281	0	
2,700,000	08/21/24	B	BUY	91453	106.2813	0	2,869,594	2,869,594	0	
2,700,000	08/21/24	S	SELL	91454	106.2956	0	2,858,865	2,869,982	11,117	
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED									
4,600,000	08/22/24	S	SELL	77298	105.6914	0	4,854,978	4,861,805	6,826	
6,000,000	08/22/24	S	SELL	91632	105.6914	0	6,353,033	6,341,484	(11,548)	

157,600,000		57	TOTAL BUYS			44	160,911,591	160,911,547	0	
157,600,000		52	TOTAL SELLS			0	160,911,590	161,445,518	533,925	

315,200,000			SECURITY TOTAL			44	321,823,181	322,357,065	533,925	
912810TW8 UNITED STATES OF AMERICA BOND FIXED 4.75% SEMI-ANN. 4.750% 11/15/2043										
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC										
500,000	01/02/24	S	SELL	70620	106.4375	0	538,919	532,188	(6,732)	
500,000	01/02/24	B	BUY	70621	106.4590	0	532,295	532,295	0	
4,900,000	01/02/24	S	SELL	83749	106.4375	0	5,312,932	5,215,438	(97,494)	
4,900,000	01/02/24	B	BUY	83750	106.4590	0	5,216,490	5,216,490	0	
500,000	01/08/24	S	SELL	70782	106.0313	0	532,295	530,156	(2,139)	
500,000	01/08/24	B	BUY	70783	106.0521	0	530,261	530,261	0	
4,900,000	01/08/24	B	BUY	83922	106.0521	0	5,196,553	5,196,553	0	
4,900,000	01/08/24	S	SELL	83923	106.0313	0	5,206,522	5,195,531	(10,991)	
500,000	01/16/24	S	SELL	70976	104.2188	0	530,261	521,094	(9,167)	
500,000	01/16/24	B	BUY	70977	104.2263	0	521,131	521,131	0	
4,900,000	01/16/24	B	BUY	84113	104.2263	0	5,107,087	5,107,087	0	

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024		PAGE 79 C 09109 DECEMBER 31, 2023
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,049,612,550 COST OF ASSET	5% VALUE OF CURRENT VALUE	102,480,627 NET GAIN OR (LOSS)
4,900,000 01/16/24 S SELL 84114				104.2188	0	5,156,804	5,106,719	(50,086)
4,900,000 01/24/24 B BUY 84416				103.9411	0	5,093,116	5,093,116	0
4,900,000 01/24/24 S SELL 84417				103.9375	0	5,124,960	5,092,938	(32,022)
500,000 02/06/24 S SELL 71580				104.6875	0	521,131	523,438	2,306
500,000 02/06/24 B BUY 71581				104.7208	0	523,604	523,604	0
2,400,000 02/06/24 S SELL 84880				104.6875	0	2,510,184	2,512,500	2,316
2,400,000 02/06/24 B BUY 84881				104.7208	0	2,513,299	2,513,299	0
1,500,000 02/07/24 S SELL 84948				104.3125	0	1,569,819	1,564,688	(5,131)
1,500,000 02/07/24 B BUY 84949				104.3204	0	1,564,806	1,564,806	0
2,500,000 02/09/24 S SELL 85038				103.5000	0	2,613,807	2,587,500	(26,307)
2,500,000 02/09/24 B BUY 85039				103.5182	0	2,587,954	2,587,954	0
2,500,000 02/20/24 S SELL 85286				102.3125	0	2,600,617	2,557,813	(42,804)
2,500,000 02/20/24 B BUY 85287				102.3219	0	2,558,048	2,558,048	0
2,400,000 02/20/24 S SELL 85290				102.5938	0	2,475,742	2,462,250	(13,492)
2,400,000 02/20/24 B BUY 85291				102.6021	0	2,462,450	2,462,450	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
500,000 02/21/24 S SELL 71998				102.4063	0	523,604	512,031	(11,573)
500,000 02/21/24 B BUY 72001				102.4159	0	512,079	512,079	0
4,900,000 02/26/24 S SELL 85512				103.0625	0	5,041,348	5,050,063	8,715
4,900,000 02/26/24 B BUY 85513				103.0800	0	5,050,918	5,050,918	0
500,000 02/28/24 S SELL 72230				102.1719	0	512,079	510,859	(1,220)
500,000 02/28/24 B BUY 72231				102.1743	0	510,872	510,872	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
500,000 03/01/24 B BUY 72317				103.2421	0	516,210	516,210	0
500,000 03/01/24 S SELL 72319				103.2188	0	513,541	516,094	2,553
4,900,000 03/01/24 S SELL 85748				103.1406	0	5,050,918	5,053,891	2,972
4,900,000 03/01/24 B BUY 85749				103.1456	0	5,054,135	5,054,135	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,900,000 03/05/24 S SELL 85876				104.2813	0	5,054,135	5,109,781	55,646
4,900,000 03/05/24 B BUY 85878				104.4546	0	5,118,274	5,118,274	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
500,000 03/13/24 S SELL 72626				103.5313	0	513,541	517,656	4,115
500,000 03/13/24 B BUY 72627				103.5474	0	517,737	517,737	0
500,000 03/20/24 B BUY 72891				102.6419	0	513,210	513,210	0
500,000 03/20/24 S SELL 72892				102.5313	0	515,473	512,656	(2,817)
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,900,000 05/03/24 S SELL 87913				99.8438	0	5,118,274	4,892,344	(225,930)
4,900,000 05/03/24 B BUY 87916				100.0121	0	4,900,594	4,900,594	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION								
500,000 05/07/24 S SELL 74132				101.0625	0	515,473	505,313	(10,161)
500,000 05/07/24 B BUY 74133				101.0957	0	505,479	505,479	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
500,000 05/21/24 S SELL 74518				101.3438	0	505,479	506,719	1,240
500,000 05/21/24 B BUY 74522				101.3928	0	506,964	506,964	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
4,900,000 07/23/24 S SELL 90454				102.5938	0	4,900,594	5,027,094	126,500
4,900,000 07/23/24 B BUY 90455				102.7133	0	5,032,953	5,032,953	0
JPMorgan Investor Services				J.P.Morgan				

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF	2,049,612,550	5% VALUE OF	102,480,627
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE			OR (LOSS)
4,900,000	08/23/24	B BUY	91715	107.5938	0	5,272,094	0
4,900,000	08/23/24	S SELL	91723	107.6268	0	5,152,523	121,190
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65,800,000	26	TOTAL BUYS			0	68,418,613	0
65,800,000	26	TOTAL SELLS			0	68,390,467	(220,513)
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131,600,000	SECURITY TOTAL				0	136,809,080	(220,513)
912810TM0 UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2042							
SEMI-ANN. 4.000% 11/15/2042							
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
400,000	01/08/24	B BUY	70784	96.1372	0	384,549	0
400,000	01/08/24	S SELL	70785	96.0313	0	359,543	24,582
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
9,300,000	01/09/24	B BUY	83965	96.0446	0	8,932,150	0
9,300,000	01/09/24	S SELL	83966	95.8438	0	8,559,520	353,949
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
1,400,000	01/10/24	S SELL	70850	95.5938	0	1,258,399	79,913
1,400,000	01/10/24	B BUY	70854	95.6909	0	1,339,673	0
700,000	01/17/24	S SELL	71020	94.4688	0	640,810	20,471
700,000	01/17/24	B BUY	71021	94.5623	0	661,936	0
2,400,000	01/22/24	S SELL	71120	94.3438	0	2,207,411	56,839
2,400,000	01/22/24	B BUY	71122	94.3900	0	2,265,360	0
1,300,000	02/07/24	S SELL	71648	94.6250	0	1,211,055	19,070
1,300,000	02/07/24	B BUY	71650	94.7167	0	1,231,318	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,900,000	02/14/24	S SELL	71811	92.9375	0	1,777,860	(12,048)
1,900,000	02/14/24	B BUY	71812	93.0027	0	1,767,051	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
200,000	02/28/24	S SELL	72232	92.7813	0	186,702	(1,139)
200,000	02/28/24	B BUY	72235	92.8254	0	185,651	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
400,000	02/29/24	S SELL	72262	93.4844	0	373,318	619
400,000	02/29/24	B BUY	72263	93.5264	0	374,106	0
BROKER 0006429	UBS SECURITIES LLC (WARBURG)						
9,300,000	03/05/24	B BUY	85880	94.8964	0	8,825,370	0
9,300,000	03/05/24	S SELL	85882	94.6875	0	8,692,445	113,493
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
1,800,000	03/06/24	S SELL	72469	95.0000	0	1,680,221	29,779
1,800,000	03/06/24	B BUY	72470	95.1470	0	1,712,647	0
800,000	03/11/24	S SELL	72545	95.4688	0	752,059	11,691
800,000	03/11/24	B BUY	72546	95.4969	0	763,976	0
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION						
1,700,000	03/11/24	S SELL	72556	95.3125	0	1,602,259	18,053
1,700,000	03/11/24	B BUY	72557	95.3872	0	1,621,582	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
100,000	03/22/24	S SELL	72971	93.9063	0	94,645	(739)

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024		PAGE 81 C 09109 DECEMBER 31, 2023
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF	102,480,627
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
100,000 03/22/24 B BUY 72972				93.9877	0	93,988	93,988	0
3,000,000 04/02/24 S SELL 73228				92.0313	0	2,838,944	2,760,938	(78,007)
3,000,000 04/02/24 B BUY 73229				92.0537	0	2,761,610	2,761,610	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,800,000 04/08/24 B BUY 73379				92.1334	0	1,658,400	1,658,400	0
1,800,000 04/08/24 S SELL 73380				91.9375	0	1,670,510	1,654,875	(15,635)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
900,000 04/17/24 S SELL 73639				90.0000	0	835,255	810,000	(25,255)
900,000 04/17/24 B BUY 73640				90.0391	0	810,352	810,352	0
2,200,000 04/19/24 S SELL 73696				89.6875	0	2,030,553	1,973,125	(57,428)
2,200,000 04/19/24 B BUY 73699				89.7264	0	1,973,980	1,973,980	0
3,100,000 05/03/24 S SELL 74073				90.6875	0	2,825,443	2,811,313	(14,130)
3,100,000 05/03/24 B BUY 74074				90.7275	0	2,812,554	2,812,554	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
9,300,000 05/03/24 S SELL 87911				90.7188	0	8,692,445	8,436,844	(255,601)
9,300,000 05/03/24 B BUY 87915				90.9395	0	8,457,375	8,457,375	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
3,100,000 05/17/24 S SELL 74450				92.0156	0	2,817,289	2,852,484	35,196
3,100,000 05/17/24 B BUY 74451				92.0605	0	2,853,876	2,853,876	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
3,100,000 06/04/24 S SELL 74874				92.7813	0	2,840,436	2,876,219	35,783
3,100,000 06/04/24 B BUY 74879				92.8255	0	2,877,589	2,877,589	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,900,000 06/17/24 S SELL 75215				93.4688	0	4,526,874	4,579,969	53,094
4,900,000 06/17/24 B BUY 75216				93.5629	0	4,584,582	4,584,582	0
4,900,000 07/15/24 S SELL 76102				93.4375	0	4,584,582	4,578,438	(6,145)
4,900,000 07/15/24 B BUY 76103				93.4615	0	4,579,614	4,579,614	0
4,900,000 07/23/24 S SELL 76288				93.2969	0	4,579,614	4,571,547	(8,067)
4,900,000 07/23/24 B BUY 76290				93.3455	0	4,573,929	4,573,929	0
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
9,300,000 07/23/24 S SELL 90452				93.3438	0	8,457,375	8,680,969	223,594
9,300,000 07/23/24 B BUY 90453				93.4889	0	8,694,465	8,694,465	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
4,900,000 08/06/24 S SELL 76723				97.7500	0	4,573,929	4,789,750	215,821
4,900,000 08/06/24 B BUY 76724				97.7785	0	4,791,144	4,791,144	0
4,900,000 08/13/24 B BUY 76878				96.8093	0	4,743,657	4,743,657	0
4,900,000 08/13/24 S SELL 76879				96.7813	0	4,767,401	4,742,281	(25,120)
4,900,000 08/19/24 S SELL 77029				97.5938	0	4,767,401	4,782,094	14,693
4,900,000 08/19/24 B BUY 77031				97.5978	0	4,782,290	4,782,290	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
4,900,000 08/21/24 S SELL 77101				98.0625	0	4,782,290	4,805,063	22,772
4,900,000 08/21/24 B BUY 77102				98.1223	0	4,807,995	4,807,995	0
4,900,000 08/21/24 B BUY 77143				98.3750	0	4,820,375	4,820,375	0
4,900,000 08/21/24 S SELL 77146				98.4294	0	4,814,185	4,823,042	8,857
BROKER 0006429 UBS SECURITIES LLC (WARBURG)								
9,300,000 08/21/24 B BUY 91445				98.2500	0	9,137,250	9,137,250	0
9,300,000 08/21/24 S SELL 91448				98.3053	0	8,915,857	9,142,388	226,531
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASE MASTER BASE CURRENCY: USD		PAGE 82 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024		
DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	2,049,612,550 COST OF ASSET	5% VALUE OF CURRENT VALUE	102,480,627 NET GAIN OR (LOSS)
BROKER 0000059 GOLDMAN SACHS								
4,900,000 08/22/24 S SELL 77299				97.8359	0	4,814,185	4,793,961	(20,224)
9,300,000 08/22/24 S SELL 91631				97.8359	0	8,915,857	9,098,742	182,885
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116,000,000 32 TOTAL BUYS					0	109,880,394	109,880,394	0
130,200,000 34 TOTAL SELLS					0	122,446,672	123,674,826	1,228,147
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246,200,000 SECURITY TOTAL					0	232,327,066	233,555,220	1,228,147
91282CJZ5 UNITED STATES OF AMERICA NOTES FIXED 4% SEMI-ANN. 4.000% 02/15/2034								
BROKER 0833467 NESBITT BURNS SECURITIES								
3,000,000 02/22/24 B BUY 20347				97.4258	0	2,922,773	2,922,773	0
BROKER 9002979 UNPUBLISHED								
1,300,000 03/11/24 S SELL 20693				99.1523	0	1,266,535	1,288,980	22,445
BROKER 0833467 NESBITT BURNS SECURITIES								
1,100,000 03/18/24 S SELL 20789				97.2578	0	1,071,684	1,069,836	(1,848)
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,600,000 03/27/24 B BUY 73087				98.4766	0	1,575,625	1,575,625	0
2,200,000 03/27/24 B BUY 86670				98.4766	0	2,166,484	2,166,484	0
1,600,000 03/28/24 B BUY 73100				98.2651	0	1,572,241	1,572,241	0
1,600,000 03/28/24 S SELL 73101				98.2500	0	1,573,933	1,572,000	(1,933)
BROKER 9002979 UNPUBLISHED								
600,000 04/01/24 S SELL 21020				97.4258	0	584,555	584,555	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
1,600,000 04/02/24 S SELL 73225				97.1250	0	1,573,933	1,554,000	(19,933)
1,600,000 04/02/24 B BUY 73226				97.1320	0	1,554,112	1,554,112	0
2,200,000 04/02/24 S SELL 86866				97.1250	0	2,166,484	2,136,750	(29,734)
2,200,000 04/02/24 B BUY 86867				97.1320	0	2,136,904	2,136,904	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
1,600,000 04/03/24 S SELL 73290				97.2500	0	1,554,112	1,556,000	1,888
1,600,000 04/03/24 B BUY 73291				97.2630	0	1,556,208	1,556,208	0
2,200,000 04/03/24 S SELL 86926				97.2500	0	2,136,904	2,139,500	2,596
2,200,000 04/03/24 B BUY 86927				97.2630	0	2,139,786	2,139,786	0
100,000 04/05/24 S SELL 87007				96.8438	0	97,263	96,844	(419)
100,000 04/05/24 B BUY 87008				96.8470	0	96,847	96,847	0
1,600,000 04/08/24 S SELL 73377				96.7188	0	1,556,208	1,547,500	(8,708)
1,600,000 04/08/24 B BUY 73382				96.7252	0	1,547,602	1,547,602	0
BROKER 9002979 UNPUBLISHED								
361,000 04/08/24 S SELL 73417				96.6250	0	349,178	348,816	(362)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC								
195,000 04/08/24 S SELL 73418				96.6875	0	188,614	188,541	(73)
BROKER 0006304 BNP PARIBAS SECURITIES CORP.								
2,200,000 04/08/24 B BUY 87062				96.6484	0	2,126,266	2,126,266	0
BROKER 9002979 UNPUBLISHED								
500,000 04/08/24 S SELL 87065				96.6250	0	484,731	483,125	(1,606)
BROKER 0007732 BANK OF AMERICAS SECURITIES, INC								
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024		PAGE 83 C 09109 DECEMBER 31, 2023
DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	2,049,612,550	5% VALUE OF	102,480,627
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
500,000	04/08/24	S SELL	87066	96.6875	0	484,731	483,438	(1,294)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
556,000	04/09/24	B BUY	73412	96.9844	0	539,233	539,233	0
556,000	04/09/24	S SELL	73413	96.9905	0	538,293	539,267	975
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
700,000	04/09/24	B BUY	87104	97.0171	0	679,120	679,120	0
700,000	04/09/24	S SELL	87105	96.9688	0	678,708	678,781	73
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
2,700,000	04/09/24	S SELL	87108	97.0625	0	2,617,876	2,620,688	2,812
2,700,000	04/09/24	B BUY	87109	97.0853	0	2,621,303	2,621,303	0
BROKER 0007732	BANK OF AMERICAS SECURITIES, INC							
600,000	04/10/24	S SELL	73457	95.7461	0	580,891	574,477	(6,415)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
2,700,000	04/16/24	S SELL	87298	94.7813	0	2,620,597	2,559,094	(61,503)
2,700,000	04/16/24	B BUY	87299	94.8286	0	2,560,373	2,560,373	0
BROKER 9002979	UNPUBLISHED							
5,500,000	04/17/24	B BUY	21249	95.3906	0	5,246,484	5,246,484	0
2,500,000	04/22/24	S SELL	21310	95.1016	0	2,384,766	2,377,539	(7,227)
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
700,000	04/22/24	S SELL	87468	95.1875	0	667,015	666,313	(702)
700,000	04/22/24	B BUY	87469	95.2344	0	666,641	666,641	0
2,700,000	04/30/24	S SELL	87726	94.8594	0	2,572,475	2,561,203	(11,271)
2,700,000	04/30/24	B BUY	87727	94.8822	0	2,561,819	2,561,819	0
700,000	05/06/24	S SELL	87951	96.0000	0	664,744	672,000	7,256
700,000	05/06/24	B BUY	87952	96.0228	0	672,159	672,159	0
2,700,000	05/07/24	B BUY	87999	96.6328	0	2,609,085	2,609,085	0
2,700,000	05/07/24	S SELL	88000	96.6094	0	2,587,245	2,608,453	21,208
BROKER 9002979	UNPUBLISHED							
2,000,000	05/13/24	S SELL	21629	96.2266	0	1,907,813	1,924,531	16,719
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
3,400,000	05/14/24	B BUY	88235	96.4623	0	3,279,718	3,279,718	0
3,400,000	05/14/24	S SELL	88236	96.4375	0	3,268,865	3,278,875	10,010
BROKER 9002979	UNPUBLISHED							
3,500,000	05/15/24	B BUY	21686	97.2539	0	3,403,887	3,403,887	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
3,400,000	05/21/24	S SELL	88448	96.7422	0	3,268,865	3,289,234	20,369
3,400,000	05/21/24	B BUY	88449	96.7930	0	3,290,961	3,290,961	0
3,400,000	06/04/24	S SELL	88946	97.3125	0	3,290,961	3,308,625	17,664
3,400,000	06/04/24	B BUY	88947	97.3392	0	3,309,534	3,309,534	0
BROKER 9002979	UNPUBLISHED							
1,900,000	06/05/24	S SELL	22075	97.6406	0	1,839,957	1,855,172	15,215
300,000	06/06/24	S SELL	22096	97.6367	0	290,520	292,910	2,391
1,700,000	06/06/24	S SELL	22098	97.7188	0	1,646,277	1,661,219	14,941
600,000	06/06/24	S SELL	22102	97.6602	0	581,039	585,961	4,922
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
3,400,000	06/11/24	S SELL	89176	96.4063	0	3,309,534	3,277,813	(31,721)
3,400,000	06/11/24	B BUY	89177	96.4282	0	3,278,560	3,278,560	0
JPMorgan Investor Services				J.P.Morgan				

DESCRIPTION OF ASSET					BASED ON MARKET VALUE OF		2,049,612,550	5% VALUE OF	102,480,627	
IDENTITY OF PARTY INVOLVED					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
					SELLING PRICE				OR (LOSS)	
	1,300,000	06/18/24	S	SELL	89357	98.0625	0	1,253,567	1,274,813	21,245
	1,300,000	06/18/24	B	BUY	89358	98.0902	0	1,275,172	1,275,172	0
	500,000	06/18/24	S	SELL	89360	98.2422	0	485,318	491,211	5,893
	500,000	06/18/24	B	BUY	89361	98.2923	0	491,462	491,462	0
	1,600,000	06/21/24	S	SELL	89485	98.1875	0	1,555,910	1,571,000	15,090
	1,600,000	06/21/24	B	BUY	89486	98.1990	0	1,571,184	1,571,184	0
	500,000	07/02/24	S	SELL	89858	96.6094	0	488,468	483,047	(5,421)
	500,000	07/02/24	B	BUY	89859	96.6363	0	483,181	483,181	0
	2,900,000	07/05/24	S	SELL	89927	97.3594	0	2,828,605	2,823,422	(5,184)
	2,900,000	07/05/24	B	BUY	89929	97.3869	0	2,824,220	2,824,220	0
	3,400,000	07/11/24	S	SELL	90109	98.5703	0	3,311,910	3,351,391	39,480
	3,400,000	07/11/24	B	BUY	90110	98.6124	0	3,352,821	3,352,821	0
	3,400,000	07/19/24	S	SELL	90351	98.1328	0	3,352,821	3,336,516	(16,306)
	3,400,000	07/19/24	B	BUY	90352	98.1452	0	3,336,937	3,336,937	0
	3,400,000	07/24/24	S	SELL	90496	98.2109	0	3,336,937	3,339,172	2,235
	3,400,000	07/24/24	B	BUY	90497	98.2413	0	3,340,205	3,340,205	0
	3,400,000	07/31/24	S	SELL	90742	99.2109	0	3,340,205	3,373,172	32,967
	3,400,000	07/31/24	B	BUY	90743	99.2286	0	3,373,773	3,373,773	0
	3,400,000	08/02/24	S	SELL	90894	101.4219	0	3,373,773	3,448,344	74,570
	3,400,000	08/02/24	B	BUY	90895	101.4359	0	3,448,821	3,448,821	0
BROKER	0006429	UBS SECURITIES LLC (WARBURG)								
	3,400,000	08/07/24	S	SELL	91025	100.8125	0	3,448,821	3,427,625	(21,196)
	3,400,000	08/07/24	B	BUY	91026	101.0639	0	3,436,173	3,436,173	0
	3,400,000	08/23/24	B	BUY	91716	101.4688	0	3,449,938	3,449,938	0
	3,400,000	08/23/24	S	SELL	91727	101.6505	0	3,443,055	3,456,118	13,063
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	86,556,000		37	TOTAL BUYS			0	84,497,612	84,497,612	0
	82,712,000		45	TOTAL SELLS			0	80,624,696	80,757,871	133,171
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	169,268,000			SECURITY TOTAL			0	165,122,308	165,255,483	133,171
AAN9931C1 WTC CIF II OPPORTUNISTIC EMERGING MARKET DEBT										
SERIES 1 PORTFOLIO										
BROKER	0800102	MEMO								
	62,568	01/31/24	B	BUY	220	8.7800	0	549,350	549,350	0
	59,883	02/29/24	B	BUY	221	8.7800	0	525,772	525,772	0
	61,466	03/28/24	B	BUY	223	8.8900	0	546,435	546,435	0
	65,849	04/30/24	B	BUY	225	8.6900	0	572,232	572,232	0
	66,068	05/31/24	B	BUY	227	8.7900	0	580,741	580,741	0
	66,610	06/28/24	B	BUY	230	8.7700	0	584,165	584,165	0
BROKER	200200	PENSION UTILITY								
	66,050	07/30/24	B	BUY	233	8.8800	0	586,526	586,526	0
BROKER	0800102	MEMO								
	66,971	08/30/24	B	BUY	238	9.0300	0	604,747	604,747	0
	11,506,422	09/04/24	S	SELL	244	9.0500	0	118,108,764	104,133,115	(13,975,649)
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	515,465		8	TOTAL BUYS			0	4,549,968	4,549,968	0

J.P.Morgan

IDENTITY OF PARTY INVOLVED		PURCHASE PRICE		BASED ON MARKET VALUE OF	2,049,612,550	5% VALUE OF	102,480,627
DESCRIPTION OF ASSET		SELLING PRICE		EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
BROKER 0800102	MEMO						
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AEQ9944P6	BLACKROCK LONG TERM GOV'T. BOND OPEN-END FUND						
1,561,036	08/28/24 SELL 15	81.5404	0	120,000,000	127,287,558	7,287,558	
AAN9931C1	WTC CIF II OPPORTUNISTIC EMERGING MARKET DEBT SERIES 1 PORTFOLIO						
11,506,422	09/04/24 SELL 244	9.0500	0	118,108,764	104,133,115	(13,975,649)	
02660WAC0	AMERICAN HOME MORTGAGE ASSETS TRUST 2006-1 2006-1 MONTHLY FLOATING 05/25/2046						
0	08/22/24 BUY 91697	.0000	0	0	0	0	
AGN9993F6	BARINGS EMERGING MARKETS DEBT BLENDED TOTAL RETURN FUND						
367,612	09/03/24 BUY 25	95.2092	0	35,000,000	35,000,000	0	
AGO9969I9	BARINGS EMERGING MARKETS DEBT BLENDED TOTAL RETURN FUND						
14,704	09/03/24 BUY 25	95.2092	0	1,400,000	1,400,000	0	
07402FAC9	BEAR STEARNS STRUCTURED PRODUCTS INC TRUST 2007-R6 MONTHLY FLOATING 12/26/2046						
0	08/29/24 BUY 92377	.0000	0	0	0	0	
AEQ9944P6	BLACKROCK LONG TERM GOV'T. BOND OPEN-END FUND						
334,963	03/28/24 BUY 5	77.6205	0	26,000,000	26,000,000	0	
772,992	03/28/24 BUY 7	77.6205	0	60,000,000	60,000,000	0	
788,045	04/03/24 BUY 10	76.1378	0	60,000,000	60,000,000	0	
334,963	08/28/24 SELL 11	81.5404	0	26,000,000	27,313,026	1,313,026	
AAW9965D8	BLACKROCK MSCI EAFE EQUITY INDEX NON-LENDABLE FUND OPEN-END FUND USD						
219	02/27/24 SELL 181	34.0744	0	5,585	7,449	1,864	
USD CBCPM	Citi CPM						
47,369	07/22/24 SELL 90393	1.0000	0	47,369	47,369	0	
CCMDTDUS6	CASH COLLATERAL DOM MSF TDM USD						
0	01/01/24 INT - 70841	.0000	0	0	0	0	
12669GUM1	CHL MORTGAGE PASS-THROUGH TRUST 2005-11 2005-11 MONTHLY FLOATING 04/25/2035						
1	09/05/24 BUY 77911	.0000	0	0	0	0	

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASF MASTER BASE CURRENCY: USD			PAGE 87 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF	2,049,612,550	5% VALUE OF	102,480,627	
				PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN	
199990581 COMMITMENT TO PURCHASE FUND				SELLING PRICE			OR (LOSS)	
60,000,000	04/03/24	BUY	3	1.0000	0	60,000,000	60,000,000	0
60,000,000	04/03/24	SELL	11	1.0000	0	60,000,000	60,000,000	0
20,000,000	08/29/24	BUY	1	1.0000	0	20,000,000	20,000,000	0
5,000,000	08/29/24	BUY	1	1.0000	0	5,000,000	5,000,000	0
50,000,000	08/29/24	BUY	1	1.0000	0	50,000,000	50,000,000	0
53,000,000	08/29/24	BUY	1	1.0000	0	53,000,000	53,000,000	0
20,000,000	08/29/24	SELL	4	1.0000	0	20,000,000	20,000,000	0
5,000,000	08/29/24	SELL	4	1.0000	0	5,000,000	5,000,000	0
50,000,000	08/29/24	SELL	4	1.0000	0	50,000,000	50,000,000	0
53,000,000	08/29/24	SELL	4	1.0000	0	53,000,000	53,000,000	0
1,400,000	09/04/24	BUY	2	1.0000	0	1,400,000	1,400,000	0
35,000,000	09/04/24	BUY	2	1.0000	0	35,000,000	35,000,000	0
1,400,000	09/04/24	SELL	26	1.0000	0	1,400,000	1,400,000	0
35,000,000	09/04/24	SELL	26	1.0000	0	35,000,000	35,000,000	0
1,400,000	09/06/24	BUY	3	1.0000	0	1,400,000	1,400,000	0
35,000,000	09/06/24	BUY	3	1.0000	0	35,000,000	35,000,000	0
1,400,000	09/06/24	SELL	26	1.0000	0	1,400,000	1,400,000	0
35,000,000	09/06/24	SELL	26	1.0000	0	35,000,000	35,000,000	0
2,700,000	09/19/24	BUY	5	1.0000	0	2,700,000	2,700,000	0
12,000,000	09/19/24	BUY	5	1.0000	0	12,000,000	12,000,000	0
11,000,000	09/19/24	BUY	5	1.0000	0	11,000,000	11,000,000	0
2,700,000	09/19/24	SELL	7	1.0000	0	2,700,000	2,700,000	0
11,000,000	09/19/24	SELL	8	1.0000	0	11,000,000	11,000,000	0
12,000,000	09/19/24	SELL	9	1.0000	0	12,000,000	12,000,000	0
1,584,306	09/24/24	BUY	298	1.0000	0	1,584,306	1,584,306	0
700,000	09/26/24	BUY	2	1.0000	0	700,000	700,000	0
14,000,000	09/26/24	BUY	2	1.0000	0	14,000,000	14,000,000	0
700,000	09/26/24	SELL	10	1.0000	0	700,000	700,000	0
14,000,000	09/26/24	SELL	10	1.0000	0	14,000,000	14,000,000	0
1,584,306	09/27/24	SELL	305	1.0000	0	1,584,306	1,584,306	0
50,000,000	09/30/24	BUY	7	1.0000	0	50,000,000	50,000,000	0
50,000,000	09/30/24	SELL	10	1.0000	0	50,000,000	50,000,000	0
10,000,000	10/31/24	SELL	16	1.0000	0	10,000,000	10,000,000	0
10,000,000	11/01/24	BUY	13	1.0000	0	10,000,000	10,000,000	0
361,896	12/23/24	BUY	344	1.0000	0	361,896	361,896	0
361,896	12/23/24	SELL	356	1.0000	0	361,896	361,896	0
3137BGFA2 FHLMC REMICS 4434 SA FLOATING 15/FEB/2045		MONTHLY FLOATING 02/15/2045						
0	08/28/24	BUY	95	.0000	0	0	0	0
3137H1NA0 FHLMC REMICS 5133 ZP 3% 25/AUG/2051		MONTHLY 3.000% 08/25/2051						
0	08/28/24	BUY	110	.0000	0	0	0	0
JPMorgan Investor Services				J.P.Morgan				

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2023 DECEMBER 31, 2024		PAGE 88 C 09109
IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	2,049,612,550 COST OF ASSET	5% VALUE OF CURRENT VALUE	102,480,627 NET GAIN OR (LOSS)	
35563PGE3 FHLMC SEASONED CREDIT RISK TRANSFER TRUST SERIES		MONTHLY 3.000% 08/25/2057						
0 08/29/24 BUY		249	.0000	0	0	0	0	
3140LHS50 FNMA MORTPASS 5.4% 01/NOV/2052 ML PN# BS6839		MONTHLY 5.400% 11/01/2052						
0 02/22/24 BUY		20349	.0000	0	0	0	0	
3136ADGA1 FNMA REMICS 2013-31 NZ 3% 25/APR/2043		MONTHLY 3.000% 04/25/2043						
0 08/29/24 BUY		130	.0000	0	0	0	0	
3136AENT0 FNMA REMICS 2013-63 DZ 2.5% 25/JUN/2043		MONTHLY 2.500% 06/25/2043						
0 08/29/24 BUY		177	.0000	0	0	0	0	
3136AJBJ4 FNMA REMICS 2014-2 PO ZEROCPN 25/JAN/2041		MONTHLY 0.000% 01/25/2041						
0 08/29/24 BUY		248	.0000	0	0	0	0	
3136AVPM5 FNMA REMICS 2017-10 LZ 3% 25/MAR/2047		MONTHLY 3.000% 03/25/2047						
0 08/29/24 BUY		178	.0000	0	0	0	0	
3136BG3S8 FNMA REMICS 2021-65 PZ 3% 25/OCT/2051		MONTHLY 3.000% 10/25/2051						
0 08/29/24 BUY		131	.0000	0	0	0	0	
3136BKEF5 FNMA REMICS 2021-82 Z 2% 25/DEC/2051		MONTHLY 2.000% 12/25/2051						
0 08/29/24 BUY		179	.0000	0	0	0	0	
3136BKVV1 FNMA REMICS 2021-95 LZ 3% 25/JAN/2052		MONTHLY 3.000% 01/25/2052						
0 08/29/24 BUY		129	.0000	0	0	0	0	
38383YRU8 GNMA 2022-160 ZD 3% 20/NOV/2047		MONTHLY 3.000% 11/20/2047						
0 02/13/24 BUY		20623	.0000	0	0	0	0	
AGN9918G6 GOLDMAN SACHS COLLECTIVE TRUST EMERGING MARKETS DEBT FUND								
138,477 09/03/24 BUY		25	10.1100	0	1,400,000	1,400,000	0	
138,477 10/31/24 SELL		48	10.1600	0	1,400,000	1,406,924	6,924	
JPMorgan Investor Services				J.P.Morgan				

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASF MASTER		PAGE 89 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024	
				BASE CURRENCY:	USD	THROUGH	
					2,049,612,550	5% VALUE OF	102,480,627
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	NET GAIN
DESCRIPTION OF ASSET				SELLING PRICE		CURRENT VALUE	OR (LOSS)
AGR9979N3 GOLDMAN SACHS COLLECTIVE TRUST EMERGING MARKETS DEBT FUND							
3,461,919 09/03/24 BUY 25 10.1100				0	35,000,000	35,000,000	0
3,461,919 10/31/24 SELL 51 10.1600				0	35,000,000	35,173,096	173,096
AHU9975R2 GOLDMAN SACHS GSTCO EMERGING MARKETS DEBT							
92,805 10/31/24 BUY 49 15.1600				0	1,406,924	1,406,924	0
2,320,125 10/31/24 BUY 52 15.1600				0	35,173,096	35,173,096	0
ABG9983Z3 INTERMEDIATE GOVERNMENT BOND INDEX FUND OPEN-END FUND USD							
315 02/23/24 SELL 37 12.7042				0	4,062	4,004	(58)
AAX9992R3 INTERMEDIATE GOVERNMENT BOND INDEX NON-LENDABLE FUND							
526 02/23/24 SELL 421 12.7043				0	6,873	6,678	(195)
AGX9909P6 KKR GLOBAL CREDIT OPPORTUNITIES FUND (OVERSEAS) L.P							
1 09/26/24 BUY 9 700,000.0000				0	700,000	700,000	0
AGX9984N9 KKR GLOBAL CREDIT OPPORTUNITIES FUND (OVERSEAS) L.P							
1 09/26/24 BUY 9 14,000,000.0000				0	14,000,000	14,000,000	0
AAU9951C8 MAGNITUDE INSTITUTIONAL LTD CLASS B ELIGIBLE (SERIES Y) 10/18							
922 02/16/24 BUY 377 2,133.7677				0	1,968,145	1,968,145	0
543 05/31/24 BUY 445 2,232.3360				0	1,212,225	1,212,225	0
AEG991109 MAGNITUDE INSTITUTIONAL LTD CLASS B ELIGIBLE (SERIES Y)01/22 COMMON STOCK USD							
543 02/29/24 BUY 378 2,133.7779				0	1,158,705	1,158,705	0
543 05/31/24 SELL 444 2,232.3360				0	1,158,705	1,212,225	53,520
AFH9956T0 MAGNITUDE INSTITUTIONAL LTD CLASS B ELIGIBLE SERIES Y 04/24							
1,610 05/31/24 BUY 447 2,232.3204				0	3,594,884	3,594,884	0
AAY9978K5 MAGNITUDE INSTITUTIONAL LTD OPEN-END FUND USD							
550 02/29/24 SELL 380 2,107.8102				0	800,649	1,158,705	358,057
1,628 05/31/24 SELL 446 2,208.8382				0	2,370,399	3,594,884	1,224,485
ABQ9989A1 MAGNITUDE INSTITUTIONAL LTD OPEN-END FUND USD							
922 02/16/24 SELL 379 2,133.7677				0	1,934,678	1,968,145	33,467
JPMorgan Investor Services				J.P.Morgan			

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASF MASTER BASE CURRENCY: USD		THROUGH		PAGE 90 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024
IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		2,049,612,550	5% VALUE OF	102,480,627		
				COST OF ASSET	CURRENT VALUE	NET GAIN		
						OR (LOSS)		
AAN9977C6 NCS GROUP TRUST INTERNATIONAL FUND								
1,071	01/31/24	SELL	920	51.9528	0	34,757	55,638	20,881
1,157	04/30/24	SELL	985	52.3621	0	37,540	60,566	23,026
AG09910F5 NISA ULTRA LONG TREASURY CI								
3,655,525	08/27/24	BUY	3	14.4986	0	53,000,000	53,000,000	0
722,422	09/17/24	BUY	10	15.2266	0	11,000,000	11,000,000	0
2,021,908	09/30/24	SELL	9	14.8375	0	29,557,721	30,000,000	442,279
1,561,025	12/11/24	SELL	12	12.8121	0	22,820,201	20,000,000	(2,820,201)
AGM9981Z7 NISA ULTRA LONG TREASURY CIF								
344,861	08/27/24	BUY	3	14.4986	0	5,000,000	5,000,000	0
128,054	09/30/24	SELL	6	14.8375	0	1,856,606	1,900,000	43,394
AG09923I4 NISA ULTRA MID TREASURY CIF								
1,522,461	08/27/24	BUY	3	13.1366	0	20,000,000	20,000,000	0
197,043	09/17/24	BUY	8	13.7026	0	2,700,000	2,700,000	0
AG09989C8 NISA ULTRA MID TREASURY CIF								
3,806,152	08/27/24	BUY	3	13.1366	0	50,000,000	50,000,000	0
875,745	09/17/24	BUY	11	13.7026	0	12,000,000	12,000,000	0
3,693,221	09/26/24	BUY	12	13.5383	0	50,000,000	50,000,000	0
1,382,640	12/11/24	SELL	19	11.5721	0	18,222,912	16,000,000	(2,222,912)
72201P878 PIMCO FDS LONG DUR CP BD								
315,900	01/25/24	SELL	84508	9.4000	0	2,961,149	2,969,460	8,311
315,900	01/25/24	SELL	84512	9.4600	0	2,961,149	2,988,414	27,265
(315,900)	01/25/24	RSELL	84513	9.4600	0	(2,961,149)	(2,988,414)	(27,265)
(315,900)	01/25/24	RSELL	84514	9.4000	0	(2,961,149)	(2,969,460)	(8,311)
315,900	01/25/24	RBSELL	84515	9.4600	0	2,961,149	2,988,414	27,265
21,121	01/26/24	SELL	71282	9.4600	0	191,442	199,800	8,358
(21,121)	01/26/24	RSELL	71285	9.4600	0	(191,442)	(199,800)	(8,358)
199,800	01/26/24	SELL	71286	9.4600	0	1,811,037	1,890,108	79,071
32,875	01/26/24	SELL	84543	9.4600	0	308,163	311,000	2,837
(32,875)	01/26/24	RSELL	84550	9.4600	0	(308,163)	(311,000)	(2,837)
311,000	01/26/24	SELL	84551	9.4600	0	2,915,218	2,942,060	26,842
91,000	02/26/24	SELL	72129	9.4400	0	824,847	859,040	34,193
91,000	02/26/24	SELL	72142	9.4100	0	824,847	856,310	31,463
(91,000)	02/26/24	RSELL	72143	9.4100	0	(824,847)	(856,310)	(31,463)
(91,000)	02/26/24	RSELL	72144	9.4400	0	(824,847)	(859,040)	(34,193)
91,000	02/26/24	RBSELL	72145	9.4100	0	824,847	856,310	31,463
425,100	02/26/24	SELL	85520	9.4400	0	3,984,757	4,012,944	28,187
(425,100)	02/26/24	RSELL	85540	9.4400	0	(3,984,757)	(4,012,944)	(28,187)
425,100	02/26/24	SELL	85541	9.4100	0	3,984,757	4,000,191	15,434
50,628	03/14/24	BUY	72927	9.3400	0	472,861	472,861	0
128,580	03/14/24	BUY	86455	9.3400	0	1,200,937	1,200,937	0
183,600	03/18/24	SELL	72796	9.3400	0	1,664,196	1,714,824	50,628
JPMorgan Investor Services				J.P.Morgan				

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASF MASTER BASE CURRENCY: USD		THROUGH		PAGE C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024	91
IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE		2,049,612,550	5% VALUE OF	102,480,627	
DESCRIPTION OF ASSET				SELLING PRICE		COST OF ASSET	CURRENT VALUE	NET GAIN	
								OR (LOSS)	
(183,600)	03/18/24	RSELL	72801	9.3400	0	(1,664,196)	(1,714,824)	(50,628)	
183,600	03/18/24	SELL	72802	9.3300	0	1,664,196	1,712,988	48,792	
504,100	03/18/24	SELL	86321	9.3400	0	4,725,278	4,708,294	(16,984)	
(504,100)	03/18/24	RSELL	86326	9.3400	0	(4,725,278)	(4,708,294)	16,984	
504,100	03/18/24	SELL	86327	9.3300	0	4,725,278	4,703,253	(22,025)	
2,171,100	03/25/24	SELL	86577	9.4500	0	20,350,386	20,516,895	166,509	
2,178,014	03/25/24	SELL	86579	9.4200	0	20,415,196	20,516,895	101,699	
(2,178,014)	03/25/24	RSELL	86580	9.4200	0	(20,415,196)	(20,516,895)	(101,699)	
(2,171,100)	03/25/24	RSELL	86581	9.4500	0	(20,350,386)	(20,516,895)	(166,509)	
2,178,014	03/25/24	RBSELL	86582	9.4200	0	20,415,196	20,516,895	101,699	
46,900	03/26/24	SELL	73046	9.4200	0	425,261	441,798	16,537	
46,850	03/26/24	SELL	73049	9.4300	0	424,810	441,798	16,988	
(46,850)	03/26/24	RSELL	73050	9.4300	0	(424,810)	(441,798)	(16,988)	
(46,900)	03/26/24	RSELL	73051	9.4200	0	(425,261)	(441,798)	(16,537)	
46,850	03/26/24	RBSELL	73052	9.4300	0	424,810	441,798	16,988	
119,900	03/26/24	SELL	86628	9.4200	0	1,123,859	1,129,458	5,599	
119,773	03/26/24	SELL	86631	9.4300	0	1,122,668	1,129,458	6,790	
(119,773)	03/26/24	RSELL	86632	9.4300	0	(1,122,668)	(1,129,458)	(6,790)	
(119,900)	03/26/24	RSELL	86633	9.4200	0	(1,123,859)	(1,129,458)	(5,599)	
119,773	03/26/24	RBSELL	86634	9.4300	0	1,122,668	1,129,458	6,790	
322,800	04/19/24	SELL	73700	9.0500	0	2,926,955	2,921,340	(5,615)	
(322,800)	04/19/24	RSELL	73702	9.0500	0	(2,926,955)	(2,921,340)	5,615	
322,088	04/19/24	SELL	73703	9.0700	0	2,920,500	2,921,340	840	
234,200	04/19/24	SELL	87425	9.0500	0	2,195,228	2,119,510	(75,718)	
233,684	04/19/24	SELL	87427	9.0700	0	2,190,388	2,119,510	(70,878)	
(233,684)	04/19/24	RSELL	87428	9.0700	0	(2,190,388)	(2,119,510)	70,878	
(234,200)	04/19/24	RSELL	87429	9.0500	0	(2,195,228)	(2,119,510)	75,718	
233,684	04/19/24	RBSELL	87430	9.0700	0	2,190,388	2,119,510	(70,878)	
182,700	05/13/24	BUY	74284	9.2700	0	1,693,629	1,693,629	0	
(182,700)	05/13/24	RBUY	74325	9.2700	0	(1,693,629)	(1,693,629)	0	
182,700	05/13/24	BUY	74326	9.2800	0	1,695,456	1,695,456	0	
209,200	05/13/24	BUY	88181	9.2700	0	1,939,284	1,939,284	0	
209,200	05/13/24	BUY	88220	9.2800	0	1,941,376	1,941,376	0	
(209,200)	05/13/24	RBUY	88221	9.2700	0	(1,939,284)	(1,939,284)	0	
335,900	06/11/24	SELL	75072	9.3700	0	3,048,805	3,147,383	98,578	
(335,900)	06/11/24	RSELL	75090	9.3700	0	(3,048,805)	(3,147,383)	(98,578)	
335,900	06/11/24	SELL	75091	9.4300	0	3,048,805	3,167,537	118,732	
489,600	06/11/24	SELL	89173	9.3700	0	4,588,099	4,587,552	(547)	
489,600	06/11/24	SELL	89188	9.4300	0	4,588,099	4,616,928	28,829	
(489,600)	06/11/24	RSELL	89189	9.4300	0	(4,588,099)	(4,616,928)	(28,829)	
(489,600)	06/11/24	RSELL	89190	9.3700	0	(4,588,099)	(4,587,552)	547	
489,600	06/11/24	RBSELL	89191	9.4300	0	4,588,099	4,616,928	28,829	
42,378	06/13/24	BUY	75228	9.4800	0	401,741	401,741	0	
91,145	06/13/24	BUY	89327	9.4800	0	864,051	864,051	0	
285,500	06/21/24	SELL	75352	9.4500	0	2,592,581	2,697,975	105,394	
507,400	06/21/24	SELL	89489	9.4500	0	4,755,496	4,794,930	39,434	
2,084,500	06/25/24	SELL	75443	9.4700	0	18,929,021	19,740,215	811,194	
JPMorgan Investor Services				J.P.Morgan					

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASF MASTER BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024		PAGE 92 C 09109 DECEMBER 31, 2023
IDENTITY OF PARTY INVOLVED				2,049,612,550	5% VALUE OF	102,480,627		
DESCRIPTION OF ASSET				PURCHASE PRICE	CURRENT VALUE	NET GAIN		
				SELLING PRICE		OR (LOSS)		
(2,084,500)	06/25/24	RSELL	75601	9.4700	0	(18,929,021)	(19,740,215)	(811,194)
2,084,500	06/25/24	SELL	75602	9.4800	0	18,929,021	19,761,060	832,039
309,100	08/02/24	SELL	90900	9.6700	0	2,896,972	2,988,997	92,025
(309,100)	08/02/24	RSELL	90901	9.6700	0	(2,896,972)	(2,988,997)	(92,025)
309,100	08/02/24	SELL	90902	9.8200	0	2,896,972	3,035,362	138,390
1,589,511	08/21/24	SELL	77131	9.9300	0	14,434,101	15,783,842	1,349,741
(1,589,511)	08/21/24	RSELL	77188	9.9300	0	(14,434,101)	(15,783,842)	(1,349,741)
1,589,511	08/21/24	SELL	77189	9.9500	0	14,434,101	15,815,633	1,381,531
7,699,481	08/21/24	SELL	91442	9.9300	0	72,161,707	76,455,842	4,294,136
(7,699,481)	08/21/24	RSELL	91491	9.9300	0	(72,161,707)	(76,455,842)	(4,294,136)
7,699,481	08/21/24	SELL	91492	9.9500	0	72,161,707	76,609,832	4,448,126
72201P613 PIMCO FDS STRM FLT OPEN-END FUND								
59,910	01/04/24	SELL	83832	10.0150	0	599,936	600,000	64
79,880	01/05/24	SELL	83877	10.0150	0	799,914	800,000	86
(79,880)	01/05/24	RSELL	83892	10.0150	0	(799,914)	(800,000)	(86)
79,888	01/05/24	SELL	83893	10.0140	0	799,994	800,000	6
19,972	01/08/24	SELL	83918	10.0140	0	199,999	200,000	1
(19,972)	01/08/24	RSELL	83926	10.0140	0	(199,999)	(200,000)	(1)
19,970	01/08/24	SELL	83963	10.0150	0	199,979	200,000	21
19,970	01/09/24	BUY	83962	10.0150	0	200,000	200,000	0
19,970	01/10/24	BUY	83991	10.0150	0	200,000	200,000	0
39,940	01/17/24	SELL	84147	10.0150	0	399,987	400,000	13
249,626	01/25/24	BUY	84505	10.0150	0	2,500,000	2,500,000	0
299,551	01/26/24	BUY	84542	10.0150	0	3,000,000	3,000,000	0
349,476	01/29/24	SELL	84587	10.0150	0	3,499,997	3,500,000	3
59,910	02/02/24	BUY	84768	10.0150	0	600,000	600,000	0
9,985	02/05/24	BUY	84823	10.0150	0	100,000	100,000	0
159,760	02/06/24	SELL	84865	10.0150	0	1,599,999	1,600,000	1
109,835	02/07/24	SELL	84933	10.0150	0	1,099,999	1,100,000	1
9,985	02/08/24	BUY	84982	10.0150	0	100,000	100,000	0
9,985	02/14/24	SELL	85134	10.0150	0	100,000	100,000	0
59,910	02/21/24	BUY	85321	10.0150	0	600,000	600,000	0
59,910	02/23/24	SELL	85419	10.0150	0	600,000	600,000	0
429,356	02/27/24	BUY	85584	10.0150	0	4,300,000	4,300,000	0
79,880	02/28/24	SELL	85639	10.0150	0	800,000	800,000	0
339,491	02/29/24	SELL	85668	10.0150	0	3,400,000	3,400,000	0
9,985	03/04/24	BUY	85798	10.0150	0	100,000	100,000	0
19,970	03/05/24	SELL	85862	10.0150	0	200,000	200,000	0
79,880	03/06/24	BUY	85909	10.0150	0	800,000	800,000	0
79,880	03/08/24	SELL	86047	10.0150	0	800,000	800,000	0
19,970	03/13/24	BUY	86161	10.0150	0	200,000	200,000	0
19,970	03/14/24	SELL	86195	10.0150	0	200,000	200,000	0
319,521	03/19/24	BUY	86354	10.0150	0	3,200,000	3,200,000	0
69,895	03/22/24	BUY	86491	10.0150	0	700,000	700,000	0
9,985	03/25/24	BUY	86567	10.0150	0	100,000	100,000	0
49,925	03/26/24	BUY	86608	10.0150	0	500,000	500,000	0
JPMorgan Investor Services				J.P.Morgan				

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASE MASTER BASE CURRENCY: USD		PAGE 93 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024					
IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF		2,049,612,550		5% VALUE OF		102,480,627	
DESCRIPTION OF ASSET				PURCHASE PRICE		COST OF ASSET		CURRENT VALUE		NET GAIN	
SELLING PRICE				EXPENSES						OR (LOSS)	
119,820	03/27/24	BUY	86652	10.0150	0	1,200,000	1,200,000				0
219,670	03/28/24	SELL	86685	10.0150	0	2,200,000	2,200,000				0
9,985	04/01/24	BUY	86792	10.0150	0	100,000	100,000				0
359,461	04/02/24	SELL	86863	10.0150	0	3,600,000	3,600,000				0
9,986	04/08/24	BUY	87032	10.0140	0	100,000	100,000				0
(9,986)	04/08/24	RBUY	87068	10.0140	0	(100,000)	(100,000)				0
9,985	04/08/24	BUY	87069	10.0150	0	100,000	100,000				0
9,985	04/09/24	SELL	87101	10.0150	0	100,000	100,000				0
199,700	04/10/24	BUY	87131	10.0150	0	2,000,000	2,000,000				0
199,720	04/10/24	BUY	87150	10.0140	0	2,000,000	2,000,000				0
(199,700)	04/10/24	RBUY	87151	10.0150	0	(2,000,000)	(2,000,000)				0
89,874	04/12/24	SELL	87209	10.0140	0	900,008	900,000				(8)
99,870	04/17/24	SELL	87326	10.0130	0	1,000,108	1,000,000				(108)
29,961	04/22/24	BUY	87457	10.0130	0	300,000	300,000				0
49,935	04/23/24	SELL	87493	10.0130	0	500,026	500,000				(26)
(49,935)	04/23/24	RSELL	87507	10.0130	0	(500,026)	(500,000)				26
49,930	04/23/24	SELL	87546	10.0140	0	499,977	500,000				23
19,972	04/24/24	BUY	87531	10.0140	0	200,000	200,000				0
19,974	04/29/24	SELL	87690	10.0130	0	200,017	200,000				(17)
(19,974)	04/29/24	RSELL	87702	10.0130	0	(200,017)	(200,000)				17
19,972	04/29/24	SELL	87703	10.0140	0	199,997	200,000				3
99,860	05/01/24	BUY	87811	10.0140	0	1,000,000	1,000,000				0
89,865	05/03/24	SELL	87902	10.0150	0	899,909	900,000				91
159,760	05/06/24	BUY	87948	10.0150	0	1,600,000	1,600,000				0
59,910	05/07/24	SELL	87991	10.0150	0	599,994	600,000				6
29,955	05/08/24	SELL	88021	10.0150	0	299,997	300,000				3
79,880	05/09/24	SELL	88066	10.0150	0	799,991	800,000				9
19,970	05/10/24	BUY	88116	10.0150	0	200,000	200,000				0
19,972	05/10/24	BUY	88126	10.0140	0	200,000	200,000				0
(19,970)	05/10/24	RBUY	88127	10.0150	0	(200,000)	(200,000)				0
19,972	05/13/24	SELL	88170	10.0140	0	200,006	200,000				(6)
(19,972)	05/13/24	RSELL	88219	10.0140	0	(200,006)	(200,000)				6
19,970	05/13/24	SELL	88233	10.0150	0	199,986	200,000				14
109,835	05/17/24	BUY	88349	10.0150	0	1,100,000	1,100,000				0
19,970	05/20/24	BUY	88387	10.0150	0	200,000	200,000				0
109,835	05/21/24	SELL	88426	10.0150	0	1,099,995	1,100,000				5
169,745	05/22/24	BUY	88472	10.0150	0	1,700,000	1,700,000				0
59,910	05/22/24	SELL	88487	10.0150	0	600,000	600,000				0
(59,910)	05/22/24	RSELL	88488	10.0150	0	(600,000)	(600,000)				0
(169,745)	05/22/24	RBUY	88489	10.0150	0	(1,700,000)	(1,700,000)				0
109,835	05/22/24	BUY	88490	10.0150	0	1,100,000	1,100,000				0
129,805	05/22/24	SELL	88491	10.0150	0	1,299,999	1,300,000				1
(129,805)	05/22/24	RSELL	88492	10.0150	0	(1,299,999)	(1,300,000)				(1)
39,940	05/23/24	BUY	88511	10.0150	0	400,000	400,000				0
29,955	05/24/24	SELL	88577	10.0150	0	300,000	300,000				0
(29,955)	05/24/24	RSELL	88580	10.0150	0	(300,000)	(300,000)				0
29,958	05/24/24	SELL	88581	10.0140	0	300,030	300,000				(30)
JPMorgan Investor Services				J.P.Morgan							

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASF MASTER BASE CURRENCY: USD		THROUGH		PAGE 94 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024
IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF	2,049,612,550	5% VALUE OF	102,480,627	
DESCRIPTION OF ASSET				PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE	EXPENSES		OR (LOSS)	
49,930	05/29/24	SELL	88698	10.0140	0	500,050	500,000	(50)
49,930	05/31/24	SELL	88811	10.0140	0	500,050	500,000	(50)
29,958	06/03/24	BUY	88852	10.0140	0	300,000	300,000	0
29,955	06/03/24	BUY	88871	10.0150	0	300,000	300,000	0
(29,958)	06/03/24	RBUY	88872	10.0140	0	(300,000)	(300,000)	0
69,895	06/04/24	SELL	88899	10.0150	0	699,999	700,000	1
69,895	06/11/24	BUY	89166	10.0150	0	700,000	700,000	0
49,925	06/12/24	BUY	89208	10.0150	0	500,000	500,000	0
59,910	06/13/24	SELL	89230	10.0150	0	600,000	600,000	0
9,985	06/17/24	BUY	89311	10.0150	0	100,000	100,000	0
69,895	06/18/24	SELL	89348	10.0150	0	700,000	700,000	0
39,944	07/02/24	BUY	89857	10.0140	0	400,000	400,000	0
39,940	07/02/24	BUY	89860	10.0150	0	400,000	400,000	0
(39,944)	07/02/24	RBUY	89861	10.0140	0	(400,000)	(400,000)	0
39,940	07/03/24	SELL	89880	10.0150	0	400,000	400,000	0
109,835	07/08/24	BUY	89985	10.0150	0	1,100,000	1,100,000	0
39,940	07/09/24	SELL	90025	10.0150	0	400,000	400,000	0
29,955	07/10/24	SELL	90066	10.0150	0	300,000	300,000	0
29,955	07/11/24	SELL	90101	10.0150	0	300,000	300,000	0
(29,955)	07/11/24	RSELL	90116	10.0150	0	(300,000)	(300,000)	0
29,952	07/11/24	SELL	90153	10.0160	0	299,970	300,000	30
9,984	07/12/24	SELL	90138	10.0160	0	99,990	100,000	10
179,712	07/15/24	BUY	90212	10.0160	0	1,800,000	1,800,000	0
119,808	07/16/24	SELL	90253	10.0160	0	1,199,994	1,200,000	6
29,952	07/17/24	SELL	90291	10.0160	0	299,999	300,000	1
39,936	07/18/24	BUY	90321	10.0160	0	400,000	400,000	0
29,952	07/22/24	SELL	90385	10.0160	0	299,999	300,000	1
39,936	07/23/24	SELL	90435	10.0160	0	399,999	400,000	1
79,872	07/24/24	BUY	90487	10.0160	0	800,000	800,000	0
49,920	07/25/24	SELL	90584	10.0160	0	500,000	500,000	0
29,952	07/29/24	SELL	90649	10.0160	0	300,000	300,000	0
19,968	07/30/24	BUY	90692	10.0160	0	200,000	200,000	0
129,792	07/31/24	BUY	90738	10.0160	0	1,300,000	1,300,000	0
69,888	08/01/24	SELL	90813	10.0160	0	700,000	700,000	0
69,881	08/01/24	SELL	90827	10.0170	0	699,930	700,000	70
(69,881)	08/01/24	RSELL	90828	10.0170	0	(699,930)	(700,000)	(70)
(69,888)	08/01/24	RSELL	90829	10.0160	0	(700,000)	(700,000)	0
69,881	08/01/24	RBSELL	90830	10.0170	0	699,930	700,000	70
189,659	08/05/24	BUY	90933	10.0180	0	1,900,000	1,900,000	0
189,678	08/05/24	BUY	90981	10.0170	0	1,900,000	1,900,000	0
(189,659)	08/05/24	RBUY	90982	10.0180	0	(1,900,000)	(1,900,000)	0
259,559	08/06/24	SELL	90976	10.0170	0	2,599,916	2,600,000	84
(259,559)	08/06/24	RSELL	90985	10.0170	0	(2,599,916)	(2,600,000)	(84)
259,585	08/06/24	SELL	91020	10.0160	0	2,600,176	2,600,000	(176)
(259,585)	08/06/24	RSELL	91033	10.0160	0	(2,600,176)	(2,600,000)	176
259,585	08/06/24	RBSELL	91035	10.0160	0	2,600,176	2,600,000	(176)
9,984	08/07/24	SELL	91019	10.0160	0	100,007	100,000	(7)
JPMorgan Investor Services				J.P.Morgan				

FD496 SCHEDULE H (FORM 5500 - 4J-4) SCHEDULE OF REPORTABLE TRANSACTIONS TRANSACTIONS WITH SAME PARTY				BASF MASTER BASE CURRENCY: USD		PAGE 95 C 09109 DECEMBER 31, 2023 DECEMBER 31, 2024	
IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	2,049,612,550 COST OF ASSET	5% VALUE OF CURRENT VALUE	102,480,627 NET GAIN OR (LOSS)
(9,984)08/07/24 RSELL		91034		10.0160	0	(100,007)	(100,000) 7
9,983 08/07/24 SELL		91060		10.0170	0	99,997	100,000 3
9,705 08/28/24 SELL		91860		10.0170	0	97,212	97,215 3
(9,705)08/28/24 RSELL		91873		10.0170	0	(97,212)	(97,215) (3)
9,705 08/28/24 SELL		91874		10.0180	0	97,212	97,225 13
AAN9957C0 T. ROWE PRICE EMERGING MARKET EQUITY TRUST CLASS B							
29,566 03/25/24 SELL		20		507.3400	0	14,232,858	15,000,000 767,142
38,932 05/08/24 SELL		45		513.7200	0	18,741,462	20,000,000 1,258,538
AAX9911S9 U.S. STRIPS 20+ YEAR BOND INDEX NON-LENDABLE FUND							
273 02/23/24 SELL		428		7.7239	0	2,413	2,110 (303)
3140XMUJ3 UMBS MORTPASS 3% 01/DEC/2050 CL PN# FS5984							
MONTHLY 3.000% 12/01/2050							
0 08/28/24 BUY		96		.0000	0	0	0 0
AAX9991R4 US STRIPS 20 + YEAR BOND INDEX NON-LENDABLE FUND							
OPEN-END FUND USD							
241 02/23/24 SELL		438		7.7239	0	2,255	1,861 (393)
USOTCCBNY USD OTC CLIENT CASH COLLATERAL WITH BANK OF NY MEL							
LON							
0 01/19/24 INT		85215		.0000	0	0	0 0
AAN9931C1 WTC CIF II OPPORTUNISTIC EMERGING MARKET DEBT							
SERIES 1 PORTFOLIO							
0 01/31/24 DIVD		219		.0000	0	0	0 0
62,568 01/31/24 BUY		220		8.7800	0	549,350	549,350 0
59,883 02/29/24 BUY		221		8.7800	0	525,772	525,772 0
0 02/29/24 DIVD		222		.0000	0	0	0 0
61,466 03/28/24 BUY		223		8.8900	0	546,435	546,435 0
0 03/28/24 DIVD		224		.0000	0	0	0 0
65,849 04/30/24 BUY		225		8.6900	0	572,232	572,232 0
0 04/30/24 DIVD		226		.0000	0	0	0 0
66,068 05/31/24 BUY		227		8.7900	0	580,741	580,741 0
0 05/31/24 DIVD		228		.0000	0	0	0 0
0 06/28/24 DIVD		229		.0000	0	0	0 0
66,610 06/28/24 BUY		230		8.7700	0	584,165	584,165 0
0 07/31/24 DIVD		235		.0000	0	0	0 0
0 08/30/24 DIVD		236		.0000	0	0	0 0
66,971 08/30/24 BUY		238		9.0300	0	604,747	604,747 0
-----		-----		-----		-----	
798,419,337		BROKER TOTAL		0	1,874,456,130	1,875,798,407	1,342,279
JPMorgan Investor Services				J.P.Morgan			

J.P.Morgan

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER		PAGE 13 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
			BASE CURRENCY: USD			
IDENTITY OF ISSUE, BORROWER, LESSOR INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD) -----			DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CCBCYDUS4 CASH COLLATERAL DOM MSF BCY USD			1,915,000.000		(1,915,000)	1,915,000
CCBPSDUS2 CASH COLLATERAL DOM MSF BNP USD			1,590,000.000		(1,590,000)	1,590,000
EXCCBKUSD EXCESS CASH CITI (CBK/SAL)			USD	1,262.480	(1,262)	1,262
CCUBSDUS2 UBS COLLATERAL FWCC			3,310,000.000		(3,310,000)	3,310,000
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)					(6,816,262)	6,816,262
CORPORATE DEBT INSTRUMENTS -----						
00402D2B0 ABU DHABI DEVELOPMENTAL HOLDING CO PJSC			SEMI-ANN.	5.500% 05/08/2034 300,000.000	(298,521)	309,054
015271BD0 ALEXANDRIA REAL ESTATE EQUITIES INC CALL			SEMI-ANN.	5.625% 05/15/2054 600,000.000	(599,658)	576,246
01626PAU0 ALIMENTATION COUCHE-TARD INC CALLABLE NO			SEMI-ANN.	5.267% 02/12/2034 200,000.000	(200,000)	199,120
01626PAV8 ALIMENTATION COUCHE-TARD INC CALLABLE NO			SEMI-ANN.	5.617% 02/12/2054 500,000.000	(500,000)	505,655
032654BC8 ANALOG DEVICES INC CALLABLE NOTES FIXED			SEMI-ANN.	5.300% 04/01/2054 150,000.000	(143,288)	150,569
034863BF6 ANGLO AMERICAN CAPITAL PLC CALLABLE NOTE			SEMI-ANN.	6.000% 04/05/2054 500,000.000	(493,085)	507,375
04316JAJ8 ARTHUR J GALLAGHER & CO CALLABLE NOTES F			SEMI-ANN.	5.750% 07/15/2054 300,000.000	(296,364)	300,084
04686JAH4 ATHENE HOLDING LTD CALLABLE NOTES FIXED			SEMI-ANN.	6.250% 04/01/2054 300,000.000	(298,143)	306,441
049468AB7 ATLIASSIAN CORP CALLABLE NOTES FIXED 5.5%			SEMI-ANN.	5.500% 05/15/2034 500,000.000	(496,590)	500,905
JPMorgan Investor Services			J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER		PAGE 14 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
			BASE CURRENCY: USD			
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	
05964HBB0 BANCO SANTANDER SA CALLABLE BOND VARIABL			SEMI-ANN. 5.538% 03/14/2030		199,018	
			200,000.000			
06738ECS2 BARCLAYS PLC CALLABLE NOTES VARIABLE 12/			SEMI-ANN. 6.036% 03/12/2055		508,310	
			500,000.000			
08576PAP6 BERRY GLOBAL INC CALLABLE NOTES FIXED 5.			SEMI-ANN. 5.650% 01/15/2034		493,690	
			500,000.000			
09290DAC5 BLACKROCK FUNDING INC CALLABLE NOTES FIX			SEMI-ANN. 5.250% 03/14/2054		395,992	
			400,000.000			
852234AR4 BLOCK INC CALLABLE NOTES FIXED 6.5% 15/M			SEMI-ANN. 6.500% 05/15/2032		304,782	
			300,000.000			
09659W2X1 BNP PARIBAS SA CALLABLE NOTES VARIABLE 2			SEMI-ANN. 5.738% 02/20/2035		906,327	
			900,000.000			
05565QDW5 BP CAPITAL MARKETS PLC CALLABLE NOTES VA			SEMI-ANN. 6.450% 12/31/2164		513,805	
			500,000.000			
110122EK0 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F			SEMI-ANN. 5.550% 02/22/2054		302,760	
			300,000.000			
110122EL8 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F			SEMI-ANN. 5.650% 02/22/2064		200,870	
			200,000.000			
161175CR3 CHARTER COMMUNICATIONS OPERATING LLC / C			SEMI-ANN. 6.550% 06/01/2034		303,120	
			300,000.000			
16411QAQ4 CHENIERE ENERGY PARTNERS LP CALLABLE NOT			SEMI-ANN. 5.950% 06/30/2033		408,364	
			400,000.000			
172967PJ4 CITIGROUP INC CALLABLE NOTES VARIABLE US			QUARTERLY 7.200% 12/31/2164		826,400	
			800,000.000			
202795KA7 COMMONWEALTH EDISON CO CALLABLE BOND FIX			SEMI-ANN. 5.650% 06/01/2054		204,450	
			200,000.000			
224044CT2 COX COMMUNICATIONS INC CALLABLE NOTES FI			SEMI-ANN. 5.800% 12/15/2053		585,360	
			600,000.000			
12636YAE2 CRH AMERICA FINANCE INC CALLABLE NOTES F			SEMI-ANN. 5.400% 05/21/2034		214,165	
			214,000.000			
12661PAH2 CSL FINANCE PLC CALLABLE NOTES FIXED 5.4			SEMI-ANN. 5.417% 04/03/2054		397,280	
			400,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR				
23338VAV8	DTE ELECTRIC CO CALLABLE BOND FIXED 5.2%	SEMI-ANN.	5.200%	03/01/2034	(399,812)	402,860
			400,000.000			
29250NCD5	ENBRIDGE INC CALLABLE NOTES FIXED 5.95%	SEMI-ANN.	5.950%	04/05/2054	(199,778)	203,136
			200,000.000			
303901BP6	FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	SEMI-ANN.	6.350%	03/22/2054	(199,468)	204,800
			200,000.000			
345397E25	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	SEMI-ANN.	6.050%	03/05/2031	(199,458)	201,704
			200,000.000			
345397E66	FORD MOTOR CREDIT CO LLC CALLABLE NOTES	SEMI-ANN.	6.125%	03/08/2034	(293,919)	299,574
			300,000.000			
350930AD5	FOUNDRY JV HOLDCO LLC CALLABLE NOTES FIX	SEMI-ANN.	6.250%	01/25/2035	(299,289)	310,407
			300,000.000			
39538BAA2	GREENPOINT MORTGAGE FUNDING TRUST SERIES	MONTHLY	FLOATING	10/25/2046	(5)	0
			5.250			
404280EE5	HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN.	5.719%	03/04/2035	(1,050,000)	1,055,964
			1,050,000.000			
454889AQ9	INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN.	4.550%	03/15/2046	(244,589)	257,589
			300,000.000			
47233WEJ4	JEFFERIES FINANCIAL GROUP INC CALLABLE N	SEMI-ANN.	6.200%	04/14/2034	(199,678)	202,750
			200,000.000			
48128BAQ4	JPMORGAN CHASE & CO CALLABLE BOND VARIAB	QUARTERLY	6.875%	12/31/2164	(750,000)	779,720
			750,000.000			
50077LAB2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN.	4.375%	06/01/2046	(749,016)	744,192
			900,000.000			
502431AU3	L3HARRIS TECHNOLOGIES INC CALLABLE NOTES	SEMI-ANN.	5.350%	06/01/2034	(1,198,440)	1,180,464
			1,200,000.000			
575634AV2	MASSACHUSETTS ELECTRIC CO CALLABLE NOTES	SEMI-ANN.	5.867%	02/26/2054	(500,000)	507,480
			500,000.000			
62828L2C6	MUTHOOT FINANCE LTD MEDIUM TERM NOTE FIX	SEMI-ANN.	7.125%	02/14/2028	(399,800)	407,000
			400,000.000			
639057AN8	NATWEST GROUP PLC CALLABLE NOTES VARIABL	SEMI-ANN.	5.778%	03/01/2035	(600,000)	606,006
			600,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR				
67080LAD7	NUVEEN LLC CALLABLE NOTES FIXED 5.85% 15	SEMI-ANN.	5.850%	04/15/2034	(199,728)	202,866
			200,000.000			
68233JCM4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN.	4.950%	09/15/2052	(190,424)	185,554
			200,000.000			
682691AF7	ONEMAIN FINANCE CORP CALLABLE NOTES FIXE	SEMI-ANN.	7.500%	05/15/2031	(400,000)	412,000
			400,000.000			
694308JJ7	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	3.500%	08/01/2050	(382,728)	402,006
			600,000.000			
695114DD7	PACIFICORP CALLABLE BOND FIXED 5.45% 15/	SEMI-ANN.	5.450%	02/15/2034	(1,396,345)	1,395,058
			1,400,000.000			
744320BP6	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN.	6.500%	03/15/2054	(800,000)	813,764
			800,000.000			
744448DA6	PUBLIC SERVICE CO OF COLORADO CALLABLE N	SEMI-ANN.	5.750%	05/15/2054	(598,482)	608,010
			600,000.000			
79588TAF7	SAMMONS FINANCIAL GROUP INC CALLABLE NOT	SEMI-ANN.	6.875%	04/15/2034	(138,375)	144,833
			140,000.000			
83192PAD0	SMITH & NEPHEW PLC CALLABLE NOTES FIXED	SEMI-ANN.	5.400%	03/20/2034	(199,390)	198,934
			200,000.000			
83272GAB7	SMURFIT KAPPA TREASURY ULC CALLABLE NOTE	SEMI-ANN.	5.777%	04/03/2054	(500,000)	494,886
			500,000.000			
842434DA7	SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN.	5.600%	04/01/2054	(397,400)	400,300
			400,000.000			
853254CZ1	STANDARD CHARTERED PLC CALLABLE NOTES VA	SEMI-ANN.	6.097%	01/11/2035	(1,300,000)	1,332,994
			1,300,000.000			
857477CH4	STATE STREET CORP CALLABLE NOTES VARIABL	QUARTERLY	6.700%	12/31/2164	(800,000)	807,970
			800,000.000			
882508CJ1	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN.	5.150%	02/08/2054	(694,400)	686,315
			700,000.000			
89157XAB7	TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN.	5.488%	04/05/2054	(400,000)	403,296
			400,000.000			
89157XAC5	TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN.	5.638%	04/05/2064	(200,000)	203,660
			200,000.000			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 17 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
902613AV0 UBS GROUP AG CALLABLE NOTES VARIABLE 12/		SEMI-ANN. 5.959% 01/12/2034		(206,646)		206,062	
		200,000.000					
90279XAA0 UKG INC CALLABLE NOTES FIXED 6.875% 01/F		SEMI-ANN. 6.875% 02/01/2031		(500,000)		504,375	
		500,000.000					
92343VGW8 VERIZON COMMUNICATIONS INC CALLABLE NOTE		SEMI-ANN. 5.500% 02/23/2054		(1,486,065)		1,503,045	
		1,500,000.000					
927804GQ1 VIRGINIA ELECTRIC AND POWER CO CALLABLE		SEMI-ANN. 5.350% 01/15/2054		(598,476)		582,234	
		600,000.000					
928668CH3 VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		SEMI-ANN. 5.600% 03/22/2034		(695,982)		701,673	
		700,000.000					
95000U3J0 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. 5.198% 01/23/2030		(600,000)		599,256	
		600,000.000					
TOTAL CORPORATE DEBT INSTRUMENTS				(29,994,861)		30,272,878	
COMMON							

006739106 ADDUS HOMECARE CORP COMMON STOCK USD 0.0				(1,099,454)		1,344,584	
		10,169.000					
00847J105 AGILYSYS INC COMMON STOCK USD 0.3				(1,383,568)		1,745,522	
		15,994.000					
01644J108 ALKAMI TECHNOLOGY INC COMMON STOCK USD 0				(583,595)		748,324	
		22,941.000					
02005N100 ALLY FINANCIAL INC COMMON STOCK USD 0.01				(115,283)		120,024	
		2,836.000					
031100100 AMETEK INC COMMON STOCK USD 0.01				(45,224)		49,224	
		292.000					
049560105 ATMOS ENERGY CORP COMMON STOCK USD 0				(126,337)		136,435	
		1,057.000					
G0692U109 AXIS CAPITAL HOLDINGS LTD COMMON STOCK U				(41,067)		50,488	
		643.000					
09260D107 BLACKSTONE GROUP INC/THE COMMON STOCK US				(92,660)		99,896	
		731.000					
JPMorgan Investor Services		J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 18 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
099502106 BOOZ ALLEN HAMILTON HOLDING CORP COMMON		0.01		(27,928)		30,320	
		195.000					
14040H105 CAPITAL ONE FINANCIAL CORP COMMON STOCK				(71,252)		74,276	
		520.000					
159864107 CHARLES RIVER LABORATORIES INTERNATIONAL		COMMON STOCK USD 0.01		(29,473)		24,229	
		117.000					
21037T109 CONSTELLATION ENERGY CORP COMMON STOCK U				(192,595)		240,395	
		1,247.000					
21044C107 CONSTRUCTION PARTNERS INC COMMON STOCK U				(1,219,989)		1,561,069	
		24,281.000					
219948106 CORPAY INC COMMON STOCK USD 0.001				(291,915)		352,877	
		1,159.000					
22788C105 CROWDSTRIKE HOLDINGS INC COMMON STOCK US				(109,315)		76,085	
		288.000					
22822V101 CROWN CASTLE INTERNATIONAL CORP				(37,162)		39,944	
		352.000					
229663109 CUBESMART REIT USD 0.01				(47,830)		53,407	
		1,068.000					
25179M103 DEVON ENERGY CORP COMMON STOCK USD 0.1				(68,815)		57,998	
		1,301.000					
25754A201 DOMINO'S PIZZA INC COMMON STOCK USD 0.01				(149,129)		143,482	
		337.000					
260003108 DOVER CORP COMMON STOCK USD 1				(121,681)		127,132	
		707.000					
26441C204 DUKE ENERGY CORP COMMON STOCK USD 0.001				(45,675)		45,413	
		403.000					
26701L100 DUTCH BROS INC COMMON STOCK USD 0.00001				(550,908)		612,873	
		19,637.000					
268150109 DYNATRACE INC				(66,159)		70,488	
		1,427.000					
278642103 EBAY INC COMMON STOCK USD 0.001				(26,276)		27,498	
		476.000					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 19 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
29664W105 ESPERION THERAPEUTICS INC COMMON STOCK U		SHARES / PAR	ACQUISITION	DISPOSITION	
		121,204.000	(293,686)	204,490	
518439104 ESTEE LAUDER COS INC/THE COMMON STOCK US		207.000	(18,967)	18,314	
29977A105 EVERCORE INC COMMON STOCK USD 0.01		100.000	(19,382)	24,365	
30161N101 EXELON CORP COMMON STOCK USD 0		1,895.000	(71,117)	71,782	
303075105 FACTSET RESEARCH SYSTEMS INC COMMON STOC		40.000	(17,373)	16,530	
302492103 FLYWIRE CORP COMMON STOCK USD 0.0001		26,857.000	(564,199)	464,103	
345370860 FORD MOTOR CO COMMON STOCK USD 0.01		5,929.000	(81,040)	71,485	
366651107 GARTNER INC COMMON STOCK USD 0.0005		59.000	(26,665)	28,411	
36828A101 GE VERNOVA INC COMMON STOCK USD 0.01		1,545.250	(124,497)	285,097	
370334104 GENERAL MILLS INC COMMON STOCK USD 0.1		273.000	(18,294)	19,533	
384747101 GRAIL INC COMMON STOCK USD		1,810.000	(30,939)	26,282	
443510607 HUBBELL INC COMMON STOCK USD 0.01		336.000	(134,169)	131,587	
45168D104 IDEXX LABORATORIES INC COMMON STOCK USD		101.000	(54,398)	48,627	
45258D105 IMMUNOCORE HOLDINGS PLC ADR USD 0.0001		490.000	(25,045)	17,704	
459200101 INTERNATIONAL BUSINESS MACHINES CORPORAT		1,169.000	(216,849)	229,844	
460146103 INTERNATIONAL PAPER CO COMMON STOCK USD		1,088.000	(46,974)	52,746	
JPMorgan Investor Services		J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 20 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
487836108 KELLANOVA COMMON STOCK USD 0.25		SHARES / PAR	ACQUISITION	DISPOSITION	
		494.000	(35,807)	39,821	
493267108 KEYCORP COMMON STOCK USD 1			(56,499)	56,834	
		3,397.000			
494368103 KIMBERLY-CLARK CORP COMMON STOCK USD 1.2			(82,981)	86,308	
		600.000			
49456B101 KINDER MORGAN INC COMMON STOCK USD 0.01			(106,357)	115,578	
		5,421.000			
55261F104 M&T BANK CORP COMMON STOCK USD 0.5			(9,530)	11,057	
		73.000			
592688105 METTLER-TOLEDO INTERNATIONAL INC COMMON		0.01	(162,568)	173,103	
		123.000			
595017104 MICROCHIP TECHNOLOGY INC COMMON STOCK US			(123,622)	118,811	
		1,360.000			
61945C103 MOSAIC CO/THE COMMON STOCK USD 0.01			(84,661)	77,842	
		2,671.000			
65290E101 NEXTRACKER INC COMMON STOCK USD 0.0001			(89,842)	267,984	
		6,661.290			
655663102 NORDSON CORP COMMON STOCK USD 0			(80,833)	72,114	
		304.000			
N6596X109 NXP SEMICONDUCTORS NV COMMON STOCK USD 0			(45,514)	44,441	
		180.000			
69380Q107 PACS GROUP INC COMMON STOCK USD 0.001			(219,806)	401,034	
		10,084.000			
71377A103 PERFORMANCE FOOD GROUP CO COMMON STOCK U			(120,363)	132,982	
		1,780.000			
693475105 PNC FINANCIAL SERVICES GROUP INC/THE COM		USD 5	(138,232)	149,926	
		896.000			
733174700 POPULAR INC COMMON STOCK USD 0.01			(35,520)	38,284	
		376.000			
743315103 PROGRESSIVE CORP/THE COMMON STOCK USD 1			(45,276)	52,380	
		211.000			
JPMorgan Investor Services		J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 21 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
74834L100 QUEST DIAGNOSTICS INC COMMON STOCK USD 0		SHARES / PAR	ACQUISITION	DISPOSITION	
		362.000	(53,609)	56,062	
758849103 REGENCY CENTERS CORP REIT USD 0.01		624.000	(37,213)	43,930	
80105N105 SANOFI SA ADR USD		1,269.000	(63,265)	68,934	
816851109 SEMPRA COMMON STOCK USD 0		557.000	(44,232)	45,473	
G8060N102 SENSATA TECHNOLOGIES HOLDING PLC COMMON 0.01		714.000	(27,153)	27,039	
82452J109 SHIFT4 PAYMENTS INC COMMON STOCK USD		15,408.000	(1,235,120)	1,232,313	
82509L107 SHOPIFY INC COMMON STOCK CAD		854.000	(59,396)	61,931	
83444M101 SOLVENTUM CORP COMMON STOCK USD		111.000	(7,154)	7,337	
876030107 TAPESTRY INC COMMON STOCK USD 0.01		600.000	(25,788)	24,414	
87612G101 TARGA RESOURCES CORP COMMON STOCK USD 0.		894.000	(104,292)	128,984	
020002101 THE ALLSTATE CORPORATION		1,411.000	(235,222)	263,922	
872657101 TPG INC COMMON STOCK USD		1,378.000	(61,492)	65,229	
89377M109 TRANSMEDICS GROUP INC COMMON STOCK USD		6,620.000	(573,635)	1,047,022	
89400J107 TRANSUNION COMMON STOCK USD 0.01		685.000	(51,755)	53,710	
902252105 TYLER TECHNOLOGIES INC COMMON STOCK USD		99.000	(41,794)	46,287	
902673102 UFP TECHNOLOGIES INC COMMON STOCK USD 0.		1,890.000	(597,691)	621,966	
JPMorgan Investor Services		J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 22 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF	PROCEEDS FROM	
90384S303 ULTA BEAUTY INC COMMON STOCK USD 0.01		SHARES / PAR	ACQUISITION	DISPOSITION	
		99.000	(41,613)	36,313	
902973304 US BANCORP COMMON STOCK USD 0.01			(43,645)	48,195	
		1,045.000			
92047W101 VALVOLINE INC COMMON STOCK USD 0.01			(1,404,975)	1,370,161	
		32,623.000			
92345Y106 VERISK ANALYTICS INC COMMON STOCK USD 0.			(121,936)	134,551	
		501.000			
92537N108 VERTIV HOLDINGS CO			(36,859)	32,767	
		407.000			
92840M102 VISTRA CORP COMMON STOCK USD 0.01			(90,649)	93,047	
		1,128.000			
929089100 VOYA FINANCIAL INC COMMON STOCK USD 0.01			(180,515)	179,549	
		2,587.000			
94106L109 WASTE MANAGEMENT INC COMMON STOCK USD 0.			(118,252)	119,508	
		571.000			
974155103 WINGSTOP INC COMMON STOCK USD 0.01			(87,979)	92,515	
		242.000			
98389B100 XCEL ENERGY INC COMMON STOCK USD 2.5			(192,702)	209,673	
		3,456.000			
98419M100 XYLEM INC/NY COMMON STOCK USD			(18,063)	17,655	
		130.000			
988498101 YUM BRANDS INC COMMON STOCK USD 0			(73,372)	75,438	
		554.000			
TOTAL COMMON			(15,353,666)	17,585,301	
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FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 23 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024		
IDENTITY OF ISSUE, BORROWER, LESSOR RIGHTS, WARRANTS AND SUBSCRIPTIONS -----			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
RTYU4ID	E-MINI RUSS 2000 EQUITY INDEX 20/SEP/202		EXPIRES 09/20/2024	SIZE	50.0	0		90,535
			131.000					
MESU4ID	MSCI EMGMKT EQUITY INDEX 20/SEP/2024 MES		EXPIRES 09/20/2024	SIZE	50.0	0		(80,957)
			536.000					
X049DBE	10 YEAR US TREASURY NOTES CA	109.75	CALL SCTY 4098846	EX 06/21/2024	100000	1,087		(3)
			5.000					
W97C6A0	10 YEAR US TREASURY NOTES CA	110.00	CALL SCTY 4098846	EX 06/21/2024	100000	1,245		(2)
			4.000					
W97A462	10 YEAR US TREASURY NOTES CA	111.00	CALL SCTY 4098846	EX 06/21/2024	100000	1,165		(1)
			5.000					
X0474F2	10 YEAR US TREASURY NOTES CA	111.25	CALL SCTY 4098846	EX 06/21/2024	100000	2,240		(1)
			8.000					
VE177F5	10 YEAR US TREASURY NOTES CA	113.00	CALL SCTY 4098846	EX 02/23/2024	100000	980		0
			3.000					
W4E0DA9	10 YEAR US TREASURY NOTES CA	113.50	CALL SCTY 4098846	EX 03/22/2024	100000	6,901		(2)
			16.000					
W4DABF6	10 YEAR US TREASURY NOTES CA	114.00	CALL SCTY 4098846	EX 03/22/2024	100000	3,331		(1)
			7.000					
X0518BE	30 YEAR US TREASURY BONDS CA	118.50	CALL SCTY 4098846	EX 06/21/2024	100000	2,025		(3)
			5.000					
VE1A8AE	30 YEAR US TREASURY BONDS CA	123.00	CALL SCTY 4098846	EX 02/23/2024	100000	1,918		0
			3.000					
W98FD18	5 YEAR US TREASURY NOTES CAL	107.25	CALL SCTY 4098846	EX 06/21/2024	100000	1,940		(1)
			10.000					
VE9B46A	5 YEAR US TREASURY NOTES CAL	109.00	CALL SCTY 4098846	EX 02/23/2024	100000	436		0
			2.000					
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS						23,269		9,565
JPMorgan Investor Services			J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR OTHER SECURITIES			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
LX225393	Caesars Entertainment, Inc.-Incremental	QUARTERLY	0.000%	02/06/2031		(698,250)	703,500
15131YAN5	Cengage Learning, Inc.-Term B Loan (Firs	MONTHLY	0.000%	03/24/2031		(297,000)	301,875
013016XF	CREDIT DEFAULT SWAP - CDS	F 4.346	08Dec2@5	%USD	20/DEC/2028	0	0
013017XF	CREDIT DEFAULT SWAP - CDS	F 4.346	08Dec2@5	%USD	20/DEC/2028	0	0
013267XF	CREDIT DEFAULT SWAP - CDS	ALIBGRO	2.125 @1	%USD	20/JUN/2029	0	0
013427XF	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1		%USD	20/JUN/2029	0	0
LX228655	NRG Energy, Inc.-2024 New Term Loan CME	MONTHLY	0.000%	04/16/2031		(698,250)	705,250
012877XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.854%	USD 29/DEC/203	0	0
012907XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.854%	USD 29/DEC/203	0	0
012919XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.67%	USD 08/JAN/203	0	0
012928XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.6475%	USD 08/JAN/203	0	0
012929XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.6475%	USD 08/JAN/203	0	0
012930XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.67%	USD 08/JAN/203	0	0
012931XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.594%	USD 09/JAN/203	0	0
012932XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.594%	USD 09/JAN/203	0	0

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 25 C 09109 DECEMBER 31,2023 THROUGH DECEMBER 31,2024		
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION		
012933XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.66674% USD 31/MAY/202	0	0		
				200,000.000				
012934XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.66674% USD 31/MAY/202	0	0		
				5,200,000.000				
012939XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.6% USD 17/JAN/203	0	0		
				100,000.000				
012940XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.6% USD 17/JAN/203	0	0		
				100,000.000				
012941XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.6% USD 17/JAN/203	0	0		
				100,000.000				
012942XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.6% USD 17/JAN/203	0	0		
				100,000.000				
012955XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.744% USD 22/JAN/203	0	0		
				100,000.000				
012956XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.744% USD 22/JAN/203	0	0		
				100,000.000				
012961XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.73514% USD 31/OCT/203	0	0		
				7,300,000.000				
012962XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.74901% USD 31/OCT/203	0	0		
				7,100,000.000				
012963XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.735% USD 23/JAN/203	0	0		
				100,000.000				
012964XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.735% USD 23/JAN/203	0	0		
				100,000.000				
012965XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.738% USD 23/JAN/203	0	0		
				100,000.000				
012966XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.738% USD 23/JAN/203	0	0		
				100,000.000				
012967XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.685% USD 24/JAN/203	0	0		
				200,000.000				
012968XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.655% USD 24/JAN/203	0	0		
				100,000.000				
JPMorgan Investor Services			J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR					BASE MASTER		PAGE 26 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
					BASE CURRENCY: USD			
		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
IDENTITY OF ISSUE, BORROWER, LESSOR		SHARES / PAR						
012969XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.655%	USD 24/JAN/203	0	0	
				100,000.000				
012970XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.665%	USD 24/JAN/203	0	0	
				200,000.000				
012971XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.665%	USD 24/JAN/203	0	0	
				300,000.000				
012972XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.685%	USD 24/JAN/203	0	0	
				300,000.000				
012977XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.7391%	USD 31/OCT/203	0	0	
				1,400,000.000				
012978XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.7268%	USD 31/OCT/203	0	0	
				1,000,000.000				
012979XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.72186%	USD 31/OCT/203	0	0	
				400,000.000				
012988XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.62%	USD 31/JAN/203	0	0	
				100,000.000				
012989XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.62%	USD 31/JAN/203	0	0	
				100,000.000				
013010XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.783%	USD 07/FEB/202	0	0	
				100,000.000				
013011XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.783%	USD 07/FEB/202	0	0	
				100,000.000				
013012XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.783%	USD 07/FEB/203	0	0	
				100,000.000				
013013XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.783%	USD 07/FEB/203	0	0	
				100,000.000				
013014XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.725%	USD 07/FEB/203	0	0	
				100,000.000				
013015XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.725%	USD 07/FEB/203	0	0	
				100,000.000				
013042XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.86%	USD 21/FEB/203	0	0	
				200,000.000				
JPMorgan Investor Services					J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASE MASTER		PAGE 27 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
				BASE CURRENCY: USD			
		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
IDENTITY OF ISSUE, BORROWER, LESSOR		SHARES / PAR					
013044XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.86%	USD 21/FEB/203	0	0	
			300,000.000				
013048XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.86%	USD 21/FEB/203	0	0	
			200,000.000				
013049XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.86%	USD 21/FEB/203	0	0	
			300,000.000				
013050XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.94%	USD 22/FEB/202	0	0	
			500,000.000				
013051XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.94%	USD 22/FEB/202	0	0	
			800,000.000				
013052XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.5%	USD 20/JUN/205	0	0	
			1,800,000.000				
013069XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.97%	USD 27/FEB/202	0	0	
			300,000.000				
013070XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.97%	USD 27/FEB/202	0	0	
			200,000.000				
013087XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.71%	USD 05/MAR/203	0	0	
			200,000.000				
013088XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.65%	USD 05/MAR/203	0	0	
			200,000.000				
013089XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.555%	USD 05/MAR/205	0	0	
			100,000.000				
013090XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.7%	USD 05/MAR/203	0	0	
			100,000.000				
013103XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.71%	USD 05/MAR/203	0	0	
			300,000.000				
013104XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.65%	USD 05/MAR/203	0	0	
			300,000.000				
013105XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.555%	USD 05/MAR/205	0	0	
			100,000.000				
013106XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.7%	USD 05/MAR/203	0	0	
			100,000.000				
JPMorgan Investor Services				J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER		PAGE 28 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
				BASE CURRENCY: USD			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
013165XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.9%	USD 10/APR/203	0	0	
			300,000.000				
013166XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.9%	USD 10/APR/203	0	0	
			200,000.000				
013179XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.9%	USD 15/APR/203	0	0	
			100,000.000				
013184XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.9%	USD 15/APR/203	0	0	
			100,000.000				
013185XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.95%	USD 16/APR/203	0	0	
			200,000.000				
013186XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.95%	USD 16/APR/203	0	0	
			300,000.000				
013191XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.08%	USD 17/APR/203	0	0	
			150,000.000				
013194XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.08%	USD 17/APR/203	0	0	
			250,000.000				
013201XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.15%	USD 22/APR/203	0	0	
			200,000.000				
013202XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.085%	USD 22/APR/203	0	0	
			150,000.000				
013204XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.085%	USD 22/APR/203	0	0	
			250,000.000				
013205XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.15%	USD 22/APR/203	0	0	
			300,000.000				
013210XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.105%	USD 24/APR/203	0	0	
			300,000.000				
013211XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.105%	USD 24/APR/203	0	0	
			500,000.000				
013220XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.078%	USD 29/APR/203	0	0	
			200,000.000				
013221XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.09%	USD 30/APR/203	0	0	
			200,000.000				
JPMorgan Investor Services				J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER		PAGE 29 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
				BASE CURRENCY: USD			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
013222XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.09%	USD 30/APR/203	0	0	
			400,000.000				
013223XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.078%	USD 29/APR/203	0	0	
			300,000.000				
013224XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.09%	USD 30/APR/203	0	0	
			300,000.000				
013225XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.09%	USD 30/APR/203	0	0	
			500,000.000				
013230XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.13%	USD 03/MAY/203	0	0	
			200,000.000				
013235XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.13%	USD 03/MAY/203	0	0	
			300,000.000				
013236XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.2%	USD 06/MAY/203	0	0	
			300,000.000				
013259XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.01%	USD 17/MAY/203	0	0	
			100,000.000				
013260XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.5%	USD 20/JUN/205	0	0	
			400,000.000				
013261XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.5%	USD 20/JUN/205	0	0	
			400,000.000				
013262XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.01%	USD 17/MAY/203	0	0	
			100,000.000				
013276XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.08%	USD 05/JUN/203	0	0	
			200,000.000				
013281XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.08%	USD 05/JUN/203	0	0	
			300,000.000				
013342XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.06%	USD 02/JUL/203	0	0	
			200,000.000				
013343XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.994%	USD 02/JUL/203	0	0	
			300,000.000				
013348XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.06%	USD 02/JUL/203	0	0	
			200,000.000				
JPMorgan Investor Services				J.P.Morgan			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 30 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
013349XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.994%	USD 02/JUL/203	0	0	
				300,000.000				
013366XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.88%	USD 10/JUL/203	0	0	
				500,000.000				
013367XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.88%	USD 10/JUL/203	0	0	
				300,000.000				
013372XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.885%	USD 12/JUL/203	0	0	
				300,000.000				
013373XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.885%	USD 12/JUL/203	0	0	
				200,000.000				
013400XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.75%	USD 18/DEC/203	0	0	
				1,200,000.000				
013440XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.85%	USD 05/AUG/203	0	0	
				300,000.000				
013441XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.85%	USD 05/AUG/203	0	0	
				100,000.000				
013442XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.52806%	USD 15/NOV/204	0	0	
				300,000.000				
013455XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.795%	USD 06/AUG/203	0	0	
				200,000.000				
013456XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.795%	USD 06/AUG/203	0	0	
				100,000.000				
013457XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.42921%	USD 15/NOV/204	0	0	
				500,000.000				
013458XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.715%	USD 07/AUG/203	0	0	
				200,000.000				
013459XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.715%	USD 07/AUG/203	0	0	
				100,000.000				
013460XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.645%	USD 07/AUG/203	0	0	
				200,000.000				
013461XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.645%	USD 07/AUG/203	0	0	
				100,000.000				
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER		PAGE 31 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
				BASE CURRENCY: USD			
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
013462XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.679%	USD 13/AUG/203	0	0
				100,000.000			
013463XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.679%	USD 13/AUG/203	0	0
				200,000.000			
013464XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.569%	USD 14/AUG/203	0	0
				200,000.000			
013465XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.569%	USD 14/AUG/203	0	0
				100,000.000			
013466XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.595%	USD 19/AUG/203	0	0
				300,000.000			
013467XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.595%	USD 19/AUG/203	0	0
				100,000.000			
013468XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.586%	USD 19/AUG/203	0	0
				300,000.000			
013469XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.532%	USD 20/AUG/203	0	0
				200,000.000			
013470XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.532%	USD 20/AUG/203	0	0
				100,000.000			
013471XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.55%	USD 21/AUG/203	0	0
				100,000.000			
013472XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.55%	USD 21/AUG/203	0	0
				300,000.000			
013473XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.558%	USD 21/AUG/203	0	0
				200,000.000			
013474XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.558%	USD 21/AUG/203	0	0
				100,000.000			
013475XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.613%	USD 22/AUG/203	0	0
				100,000.000			
013476XF	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.613%	USD 22/AUG/203	0	0
				200,000.000			
LX227861	Truist Insurance Holdings, LLC-Initial T	MONTHLY	0.000%	05/06/2031		(798,000)	805,000
				800,000.000			
JPMorgan Investor Services				J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
LX228034	Vistra Zero Operating Company, LLC-Initi		MONTHLY	0.000%	04/30/2031	(995,000)	995,000	
				1,000,000.000				
826276	VISTRA ZERO OPERATING COMPANY, LLC		MONTHLY FLOATING	04/30/2031		(1,990,000)	1,999,988	
				2,000,000.000				
LX229477	1011778 B.C. Unlimited Liability Company		MONTHLY	0.000%	09/20/2030	0	0	
LX216566	1011778 B.C. Unlimited Liability Company		MONTHLY	0.000%	09/20/2030	(499,375)	501,875	
				500,000.000				
TOTAL OTHER SECURITIES						(5,975,875)	6,012,488	
FUTURES CONTRACTS								

MFSU4ID	MSCI EAFE EQUITY INDEX 20/SEP/2024 MFSU4		EXPIRES	09/20/2024	SIZE	50.0	0	(8,597)
				536.000				
ESU4IDX	S&P500 EMINI FUT EQUITY INDEX 20/SEP/202		EXPIRES	09/20/2024	SIZE	50.0	0	(67,714)
				560.000				
USM4COM	US LONG BOND(CBT) BOND 18/JUN/2024 USM4		EXPIRES	06/18/2024	SIZE	100,000.0	0	(1,846,215)
				507.000				
USU4COM	US LONG BOND(CBT) BOND 19/SEP/2024 USU4		EXPIRES	09/19/2024	SIZE	100,000.0	0	4,744,724
				672.000				
WNM4COM	US ULTRA BOND CBT BOND 18/JUN/2024 WNM4		EXPIRES	06/18/2024	SIZE	100,000.0	0	(1,844,965)
				451.000				
WNZ4COM	US ULTRA BOND CBT BOND 19/DEC/2024 WNZ4		EXPIRES	12/19/2024	SIZE	100,000.0	0	726,446
				886.000				
WNU4COM	US ULTRA BOND CBT BOND 19/SEP/2024 WNU4		EXPIRES	09/19/2024	SIZE	100,000.0	0	3,668,790
				1,101.000				
TYM4COM	US 10YR NOTE (CBT) BOND 18/JUN/2024 TYM4		EXPIRES	06/18/2024	SIZE	100,000.0	0	(12,359)
				95.000				
TYU4COM	US 10YR NOTE (CBT) BOND 19/SEP/2024 TYU4		EXPIRES	09/19/2024	SIZE	100,000.0	0	(661,947)
				138.000				
UXYM4CO	US 10YR ULTRA FUT BOND 18/JUN/2024 UXYM4		EXPIRES	06/18/2024	SIZE	100,000.0	0	2,730,765
				1,145.000				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 33 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF		PROCEEDS FROM
UXYU4C0	US 10YR ULTRA FUT BOND 19/SEP/2024 UXYU4	EXPIRES 09/19/2024	SIZE	100,000.0		0	(6,357,455)	
				1,212.000				
TUM4COM	US 2YR NOTE (CBT) BOND 28/JUN/2024 TUM4	EXPIRES 06/28/2024	SIZE	200,000.0		0	(443,771)	
				341.000				
TUU4COM	US 2YR NOTE (CBT) BOND 30/SEP/2024 TUU4	EXPIRES 09/30/2024	SIZE	200,000.0		0	1,227,801	
				421.000				
TUZ4COM	US 2YR NOTE (CBT) BOND 31/DEC/2024 TUZ4	EXPIRES 12/31/2024	SIZE	200,000.0		0	(14,208)	
				42.000				
FVM4COM	US 5YR NOTE (CBT) BOND 28/JUN/2024 FVM4	EXPIRES 06/28/2024	SIZE	100,000.0		0	204,293	
				206.000				
FVU4COM	US 5YR NOTE (CBT) BOND 30/SEP/2024 FVU4	EXPIRES 09/30/2024	SIZE	100,000.0		0	(1,087,145)	
				352.000				
TOTAL FUTURES CONTRACTS						0	958,441	
WRITTEN OPTIONS								

012993XF	SWAPTION - SOP	3.25	CALL SCTY	EX 03/01/2024	1	1,275	0	
					300,000.000			
012995XF	SWAPTION - SOP	3.25	CALL SCTY	EX 03/01/2024	1	850	0	
					200,000.000			
012997XF	SWAPTION - SOP	3.25	CALL SCTY	EX 03/01/2024	1	858	0	
					100,000.000			
013001XF	SWAPTION - SOP	3.25	CALL SCTY	EX 03/01/2024	1	858	0	
					100,000.000			
012916XF	SWAPTION - SOP	3.27	CALL SCTY	EX 02/05/2024	1	503	0	
					100,000.000			
012917XF	SWAPTION - SOP	3.27	CALL SCTY	EX 02/05/2024	1	503	0	
					100,000.000			
013002XF	SWAPTION - SOP	3.30	CALL SCTY	EX 03/01/2024	1	380	0	
					100,000.000			
013003XF	SWAPTION - SOP	3.30	CALL SCTY	EX 03/01/2024	1	380	0	
					100,000.000			
JPMorgan Investor Services			J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 34 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012994XF	SWAPTION - SOP	3.31	CALL SCTY	EX 03/01/2024	1	745	0
				200,000.000			
012996XF	SWAPTION - SOP	3.31	CALL SCTY	EX 03/01/2024	1	1,118	0
				300,000.000			
012920XF	SWAPTION - SOP	3.33	CALL SCTY	EX 02/05/2024	1	503	0
				100,000.000			
012923XF	SWAPTION - SOP	3.33	CALL SCTY	EX 02/05/2024	1	503	0
				100,000.000			
012925XF	SWAPTION - SOP	3.35	CALL SCTY	EX 02/05/2024	1	2,375	0
				500,000.000			
012927XF	SWAPTION - SOP	3.35	CALL SCTY	EX 02/05/2024	1	1,425	0
				300,000.000			
013448XF	SWAPTION - SOP	3.37	CALL SCTY	EX 09/03/2024	1	403	(1,500)
				100,000.000			
013451XF	SWAPTION - SOP	3.37	CALL SCTY	EX 09/03/2024	1	403	(1,500)
				100,000.000			
012935XF	SWAPTION - SOP	3.40	CALL SCTY	EX 02/12/2024	1	2,400	0
				600,000.000			
012937XF	SWAPTION - SOP	3.40	CALL SCTY	EX 02/12/2024	1	1,600	0
				400,000.000			
013444XF	SWAPTION - SOP	3.40	CALL SCTY	EX 09/03/2024	1	395	(1,500)
				100,000.000			
013447XF	SWAPTION - SOP	3.40	CALL SCTY	EX 09/03/2024	1	395	(1,500)
				100,000.000			
013443XF	SWAPTION - SOP	3.41	CALL SCTY	EX 09/03/2024	1	1,185	(3,000)
				300,000.000			
013454XF	SWAPTION - SOP	3.41	CALL SCTY	EX 09/03/2024	1	395	(1,000)
				100,000.000			
013024XF	SWAPTION - SOP	3.43	CALL SCTY	EX 03/12/2024	1	615	0
				100,000.000			
013025XF	SWAPTION - SOP	3.43	CALL SCTY	EX 03/12/2024	1	615	0
				100,000.000			
JPMorgan Investor Services			J.P.Morgan				

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			SHARES / PAR				
012944XF	SWAPTION - SOP	3.46	CALL SCTY	EX 02/16/2024	1	1,350	0
				300,000.000			
012946XF	SWAPTION - SOP	3.46	CALL SCTY	EX 02/16/2024	1	900	0
				200,000.000			
012948XF	SWAPTION - SOP	3.46	CALL SCTY	EX 02/16/2024	1	1,335	0
				300,000.000			
012950XF	SWAPTION - SOP	3.46	CALL SCTY	EX 02/16/2024	1	890	0
				200,000.000			
013436XF	SWAPTION - SOP	3.47	CALL SCTY	EX 08/30/2024	1	755	(2,667)
				200,000.000			
013437XF	SWAPTION - SOP	3.47	CALL SCTY	EX 08/30/2024	1	378	(1,333)
				100,000.000			
012951XF	SWAPTION - SOP	3.49	CALL SCTY	EX 02/20/2024	1	1,920	0
				800,000.000			
012954XF	SWAPTION - SOP	3.49	CALL SCTY	EX 02/20/2024	1	1,200	0
				500,000.000			
013108XF	SWAPTION - SOP	3.50	CALL SCTY	EX 04/08/2024	1	1,125	0
				300,000.000			
013110XF	SWAPTION - SOP	3.50	CALL SCTY	EX 04/08/2024	1	750	0
				200,000.000			
013112XF	SWAPTION - SOP	3.50	CALL SCTY	EX 04/11/2024	1	378	0
				100,000.000			
013114XF	SWAPTION - SOP	3.50	CALL SCTY	EX 04/11/2024	1	378	0
				100,000.000			
012983XF	SWAPTION - SOP	3.51	CALL SCTY	EX 02/26/2024	1	391	0
				100,000.000			
012987XF	SWAPTION - SOP	3.51	CALL SCTY	EX 02/26/2024	1	391	0
				100,000.000			
013428XF	SWAPTION - SOP	3.51	CALL SCTY	EX 08/30/2024	1	1,515	(7,333)
				400,000.000			
013435XF	SWAPTION - SOP	3.51	CALL SCTY	EX 08/30/2024	1	758	(3,667)
				200,000.000			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 36 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012974XF	SWAPTION - SOP	3.52	CALL SCTY	EX 02/23/2024	1	705	0
				300,000.000			
012976XF	SWAPTION - SOP	3.52	CALL SCTY	EX 02/23/2024	1	470	0
				200,000.000			
013430XF	SWAPTION - SOP	3.52	CALL SCTY	EX 08/30/2024	1	750	(3,714)
				200,000.000			
013432XF	SWAPTION - SOP	3.52	CALL SCTY	EX 08/30/2024	1	1,875	(9,286)
				500,000.000			
013385XF	SWAPTION - SOP	3.53	CALL SCTY	EX 08/16/2024	1	710	0
				200,000.000			
013386XF	SWAPTION - SOP	3.53	CALL SCTY	EX 08/16/2024	1	355	0
				100,000.000			
013302XF	SWAPTION - SOP	3.54	CALL SCTY	EX 07/24/2024	1	840	0
				200,000.000			
013306XF	SWAPTION - SOP	3.54	CALL SCTY	EX 07/24/2024	1	840	0
				200,000.000			
012981XF	SWAPTION - SOP	3.55	CALL SCTY	EX 02/26/2024	1	403	0
				100,000.000			
012986XF	SWAPTION - SOP	3.55	CALL SCTY	EX 02/26/2024	1	403	0
				100,000.000			
012990XF	SWAPTION - SOP	3.55	PUT SCTY	EX 03/01/2024	1	858	0
				100,000.000			
012992XF	SWAPTION - SOP	3.55	PUT SCTY	EX 03/01/2024	1	858	0
				100,000.000			
013006XF	SWAPTION - SOP	3.55	CALL SCTY	EX 03/05/2024	1	971	0
				300,000.000			
013008XF	SWAPTION - SOP	3.55	CALL SCTY	EX 03/05/2024	1	648	0
				200,000.000			
013116XF	SWAPTION - SOP	3.55	CALL SCTY	EX 04/12/2024	1	1,035	0
				300,000.000			
013118XF	SWAPTION - SOP	3.55	CALL SCTY	EX 04/12/2024	1	690	0
				200,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 37 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
013389XF	SWAPTION - SOP	3.55	CALL SCTY	EX 08/19/2024	1	1,080	0
				300,000.000			
013391XF	SWAPTION - SOP	3.55	CALL SCTY	EX 08/19/2024	1	360	0
				100,000.000			
013392XF	SWAPTION - SOP	3.55	CALL SCTY	EX 08/19/2024	1	680	0
				200,000.000			
013393XF	SWAPTION - SOP	3.55	CALL SCTY	EX 08/19/2024	1	340	0
				100,000.000			
013422XF	SWAPTION - SOP	3.55	CALL SCTY	EX 08/26/2024	1	1,480	(8,000)
				400,000.000			
013425XF	SWAPTION - SOP	3.55	CALL SCTY	EX 08/26/2024	1	740	(4,000)
				200,000.000			
013374XF	SWAPTION - SOP	3.56	CALL SCTY	EX 08/12/2024	1	660	0
				200,000.000			
013375XF	SWAPTION - SOP	3.56	CALL SCTY	EX 08/12/2024	1	330	0
				100,000.000			
013419XF	SWAPTION - SOP	3.56	CALL SCTY	EX 08/26/2024	1	360	(2,000)
				100,000.000			
013423XF	SWAPTION - SOP	3.56	CALL SCTY	EX 08/26/2024	1	720	(4,000)
				200,000.000			
012959XF	SWAPTION - SOP	3.58	CALL SCTY	EX 02/20/2024	1	365	0
				100,000.000			
012960XF	SWAPTION - SOP	3.58	CALL SCTY	EX 02/20/2024	1	365	0
				100,000.000			
013305XF	SWAPTION - SOP	3.58	CALL SCTY	EX 07/15/2024	1	745	0
				200,000.000			
013308XF	SWAPTION - SOP	3.58	CALL SCTY	EX 07/15/2024	1	1,118	0
				300,000.000			
013380XF	SWAPTION - SOP	3.58	CALL SCTY	EX 08/15/2024	1	1,050	0
				300,000.000			
013379XF	SWAPTION - SOP	3.59	CALL SCTY	EX 08/15/2024	1	1,065	0
				300,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 38 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
013383XF	SWAPTION - SOP	3.59	CALL SCTY	EX 08/15/2024	1	355	0
				100,000.000			
013402XF	SWAPTION - SOP	3.59	CALL SCTY	EX 08/26/2024	1	361	(2,500)
				100,000.000			
013403XF	SWAPTION - SOP	3.59	CALL SCTY	EX 08/26/2024	1	1,082	(7,500)
				300,000.000			
013019XF	SWAPTION - SOP	3.60	CALL SCTY	EX 03/11/2024	1	1,856	0
				500,000.000			
013021XF	SWAPTION - SOP	3.60	CALL SCTY	EX 03/11/2024	1	1,114	0
				300,000.000			
013410XF	SWAPTION - SOP	3.60	CALL SCTY	EX 08/26/2024	1	409	(2,500)
				100,000.000			
013411XF	SWAPTION - SOP	3.60	CALL SCTY	EX 08/26/2024	1	1,226	(7,500)
				300,000.000			
013418XF	SWAPTION - SOP	3.60	CALL SCTY	EX 08/26/2024	1	398	(3,000)
				100,000.000			
013396XF	SWAPTION - SOP	3.61	CALL SCTY	EX 08/20/2024	1	358	0
				100,000.000			
013399XF	SWAPTION - SOP	3.61	CALL SCTY	EX 08/20/2024	1	715	0
				200,000.000			
013412XF	SWAPTION - SOP	3.61	CALL SCTY	EX 08/26/2024	1	1,211	(7,500)
				300,000.000			
013414XF	SWAPTION - SOP	3.61	CALL SCTY	EX 08/26/2024	1	404	(2,500)
				100,000.000			
013095XF	SWAPTION - SOP	3.62	CALL SCTY	EX 04/01/2024	1	1,095	0
				300,000.000			
013096XF	SWAPTION - SOP	3.62	CALL SCTY	EX 04/01/2024	1	1,110	0
				300,000.000			
013101XF	SWAPTION - SOP	3.62	CALL SCTY	EX 04/01/2024	1	740	0
				200,000.000			
013102XF	SWAPTION - SOP	3.62	CALL SCTY	EX 04/01/2024	1	730	0
				200,000.000			
JPMorgan Investor Services			J.P.Morgan				

013312XF	IDENTITY OF ISSUE, BORROWER, LESSOR	3.62	DESCRIPTION OF INVESTMENT				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			SHARES / PAR					
	SWAPTION - SOP		CALL	SCTY	EX 07/18/2024	1	1,140	0
					300,000.000			
013313XF	SWAPTION - SOP	3.62	CALL	SCTY	EX 07/18/2024	1	1,900	0
					500,000.000			
013334XF	SWAPTION - SOP	3.63	CALL	SCTY	EX 07/29/2024	1	774	0
					300,000.000			
013339XF	SWAPTION - SOP	3.63	CALL	SCTY	EX 07/29/2024	1	258	0
					100,000.000			
013080XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 03/28/2024	1	1,420	0
					400,000.000			
013084XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 03/28/2024	1	1,065	0
					300,000.000			
013322XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 07/23/2024	1	400	0
					100,000.000			
013323XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 07/23/2024	1	400	0
					100,000.000			
013326XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 07/24/2024	1	1,088	0
					300,000.000			
013329XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 07/24/2024	1	1,813	0
					500,000.000			
013362XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 08/05/2024	1	680	0
					200,000.000			
013364XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 08/05/2024	1	340	0
					100,000.000			
013401XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 08/26/2024	1	1,095	(8,250)
					300,000.000			
013405XF	SWAPTION - SOP	3.64	CALL	SCTY	EX 08/26/2024	1	365	(2,750)
					100,000.000			
012999XF	SWAPTION - SOP	3.65	PUT	SCTY	EX 03/01/2024	1	850	0
					200,000.000			
013000XF	SWAPTION - SOP	3.65	PUT	SCTY	EX 03/01/2024	1	1,275	0
					300,000.000			

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 40 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
013033XF	SWAPTION - SOP	3.67	CALL SCTY	EX 03/14/2024	1	820	0
				200,000.000			
013039XF	SWAPTION - SOP	3.67	CALL SCTY	EX 03/14/2024	1	820	0
				200,000.000			
013073XF	SWAPTION - SOP	3.67	CALL SCTY	EX 03/26/2024	1	1,118	0
				300,000.000			
013074XF	SWAPTION - SOP	3.67	CALL SCTY	EX 03/26/2024	1	745	0
				200,000.000			
013136XF	SWAPTION - SOP	3.67	CALL SCTY	EX 04/25/2024	1	859	0
				300,000.000			
013138XF	SWAPTION - SOP	3.67	CALL SCTY	EX 04/25/2024	1	573	0
				200,000.000			
013318XF	SWAPTION - SOP	3.67	CALL SCTY	EX 07/22/2024	1	1,170	0
				300,000.000			
013321XF	SWAPTION - SOP	3.67	CALL SCTY	EX 07/22/2024	1	780	0
				200,000.000			
013368XF	SWAPTION - SOP	3.67	CALL SCTY	EX 08/09/2024	1	368	0
				100,000.000			
013371XF	SWAPTION - SOP	3.67	CALL SCTY	EX 08/09/2024	1	735	0
				200,000.000			
013054XF	SWAPTION - SOP	3.68	CALL SCTY	EX 03/21/2024	1	346	0
				100,000.000			
013060XF	SWAPTION - SOP	3.68	CALL SCTY	EX 03/21/2024	1	346	0
				100,000.000			
013094XF	SWAPTION - SOP	3.68	CALL SCTY	EX 04/01/2024	1	1,095	0
				300,000.000			
013100XF	SWAPTION - SOP	3.68	CALL SCTY	EX 04/01/2024	1	730	0
				200,000.000			
013120XF	SWAPTION - SOP	3.68	CALL SCTY	EX 04/15/2024	1	851	0
				250,000.000			
013122XF	SWAPTION - SOP	3.68	CALL SCTY	EX 04/18/2024	1	988	0
				250,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 41 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
013123XF	SWAPTION - SOP	3.68	CALL SCTY	EX 04/15/2024	1	511	0
				150,000.000			
013125XF	SWAPTION - SOP	3.68	CALL SCTY	EX 04/18/2024	1	593	0
				150,000.000			
013299XF	SWAPTION - SOP	3.68	CALL SCTY	EX 07/15/2024	1	1,025	0
				500,000.000			
013300XF	SWAPTION - SOP	3.68	CALL SCTY	EX 07/15/2024	1	615	0
				300,000.000			
013316XF	SWAPTION - SOP	3.68	CALL SCTY	EX 07/22/2024	1	780	0
				200,000.000			
013317XF	SWAPTION - SOP	3.68	CALL SCTY	EX 07/22/2024	1	780	0
				200,000.000			
013140XF	SWAPTION - SOP	3.69	CALL SCTY	EX 04/26/2024	1	1,413	0
				500,000.000			
013142XF	SWAPTION - SOP	3.69	CALL SCTY	EX 04/26/2024	1	833	0
				300,000.000			
013144XF	SWAPTION - SOP	3.69	CALL SCTY	EX 04/26/2024	1	1,130	0
				400,000.000			
013146XF	SWAPTION - SOP	3.69	CALL SCTY	EX 04/26/2024	1	555	0
				200,000.000			
013337XF	SWAPTION - SOP	3.69	CALL SCTY	EX 07/29/2024	1	370	0
				100,000.000			
013341XF	SWAPTION - SOP	3.69	CALL SCTY	EX 07/29/2024	1	1,110	0
				300,000.000			
013004XF	SWAPTION - SOP	3.70	PUT SCTY	EX 03/01/2024	1	380	0
				100,000.000			
013005XF	SWAPTION - SOP	3.70	PUT SCTY	EX 03/01/2024	1	380	0
				100,000.000			
013027XF	SWAPTION - SOP	3.70	CALL SCTY	EX 03/13/2024	1	1,140	0
				300,000.000			
013029XF	SWAPTION - SOP	3.70	CALL SCTY	EX 03/13/2024	1	760	0
				200,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 42 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
013056XF	SWAPTION - SOP	3.70	CALL SCTY	EX 03/21/2024	1	350	0
				100,000.000			
013063XF	SWAPTION - SOP	3.70	CALL SCTY	EX 03/21/2024	1	350	0
				100,000.000			
013076XF	SWAPTION - SOP	3.70	CALL SCTY	EX 03/28/2024	1	1,099	0
				300,000.000			
013078XF	SWAPTION - SOP	3.70	CALL SCTY	EX 03/28/2024	1	733	0
				200,000.000			
013132XF	SWAPTION - SOP	3.70	CALL SCTY	EX 04/22/2024	1	1,663	0
				500,000.000			
013133XF	SWAPTION - SOP	3.70	CALL SCTY	EX 04/22/2024	1	998	0
				300,000.000			
012991XF	SWAPTION - SOP	3.71	PUT SCTY	EX 03/01/2024	1	1,118	0
				300,000.000			
012998XF	SWAPTION - SOP	3.71	PUT SCTY	EX 03/01/2024	1	745	0
				200,000.000			
013057XF	SWAPTION - SOP	3.71	CALL SCTY	EX 03/21/2024	1	1,065	0
				300,000.000			
013064XF	SWAPTION - SOP	3.71	CALL SCTY	EX 03/21/2024	1	710	0
				200,000.000			
013332XF	SWAPTION - SOP	3.71	CALL SCTY	EX 07/26/2024	1	758	0
				200,000.000			
013333XF	SWAPTION - SOP	3.71	CALL SCTY	EX 07/26/2024	1	379	0
				100,000.000			
013345XF	SWAPTION - SOP	3.71	CALL SCTY	EX 07/29/2024	1	328	0
				100,000.000			
013346XF	SWAPTION - SOP	3.71	CALL SCTY	EX 07/29/2024	1	655	0
				200,000.000			
013358XF	SWAPTION - SOP	3.71	CALL SCTY	EX 08/05/2024	1	1,193	0
				300,000.000			
013360XF	SWAPTION - SOP	3.71	CALL SCTY	EX 08/05/2024	1	398	0
				100,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 43 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012915XF	SWAPTION - SOP	3.72	PUT SCTY	EX 02/05/2024	1	503	0
				100,000.000			
012918XF	SWAPTION - SOP	3.72	PUT SCTY	EX 02/05/2024	1	503	0
				100,000.000			
013066XF	SWAPTION - SOP	3.72	CALL SCTY	EX 03/22/2024	1	1,050	0
				300,000.000			
013068XF	SWAPTION - SOP	3.72	CALL SCTY	EX 03/22/2024	1	700	0
				200,000.000			
013452XF	SWAPTION - SOP	3.72	PUT SCTY	EX 09/03/2024	1	403	0
				100,000.000			
013453XF	SWAPTION - SOP	3.72	PUT SCTY	EX 09/03/2024	1	403	0
				100,000.000			
013030XF	SWAPTION - SOP	3.73	CALL SCTY	EX 03/14/2024	1	850	0
				200,000.000			
013034XF	SWAPTION - SOP	3.73	CALL SCTY	EX 03/14/2024	1	1,260	0
				300,000.000			
013036XF	SWAPTION - SOP	3.73	CALL SCTY	EX 03/14/2024	1	850	0
				200,000.000			
013040XF	SWAPTION - SOP	3.73	CALL SCTY	EX 03/14/2024	1	840	0
				200,000.000			
013154XF	SWAPTION - SOP	3.73	CALL SCTY	EX 05/01/2024	1	810	0
				300,000.000			
013155XF	SWAPTION - SOP	3.73	CALL SCTY	EX 05/01/2024	1	540	0
				200,000.000			
013083XF	SWAPTION - SOP	3.75	CALL SCTY	EX 04/02/2024	1	1,191	0
				500,000.000			
013085XF	SWAPTION - SOP	3.75	CALL SCTY	EX 04/02/2024	1	953	0
				400,000.000			
013128XF	SWAPTION - SOP	3.75	CALL SCTY	EX 04/18/2024	1	1,046	0
				300,000.000			
013130XF	SWAPTION - SOP	3.75	CALL SCTY	EX 04/18/2024	1	698	0
				200,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 44 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF	PROCEEDS FROM	
013445XF	SWAPTION - SOP	3.75	PUT	SCTY	EX 09/03/2024	1	395	0
					100,000.000			
013449XF	SWAPTION - SOP	3.75	PUT	SCTY	EX 09/03/2024	1	395	0
					100,000.000			
013264XF	SWAPTION - SOP	3.76	CALL	SCTY	EX 07/22/2024	1	845	0
					200,000.000			
013265XF	SWAPTION - SOP	3.76	CALL	SCTY	EX 07/22/2024	1	845	0
					200,000.000			
013446XF	SWAPTION - SOP	3.76	PUT	SCTY	EX 09/03/2024	1	1,185	0
					300,000.000			
013450XF	SWAPTION - SOP	3.76	PUT	SCTY	EX 09/03/2024	1	395	0
					100,000.000			
012921XF	SWAPTION - SOP	3.78	PUT	SCTY	EX 02/05/2024	1	503	0
					100,000.000			
012922XF	SWAPTION - SOP	3.78	PUT	SCTY	EX 02/05/2024	1	503	0
					100,000.000			
013162XF	SWAPTION - SOP	3.79	CALL	SCTY	EX 05/09/2024	1	968	0
					300,000.000			
013164XF	SWAPTION - SOP	3.79	CALL	SCTY	EX 05/09/2024	1	645	0
					200,000.000			
013354XF	SWAPTION - SOP	3.79	CALL	SCTY	EX 08/02/2024	1	395	0
					100,000.000			
013356XF	SWAPTION - SOP	3.79	CALL	SCTY	EX 08/02/2024	1	790	0
					200,000.000			
012924XF	SWAPTION - SOP	3.80	PUT	SCTY	EX 02/05/2024	1	2,375	(165)
					500,000.000			
012926XF	SWAPTION - SOP	3.80	PUT	SCTY	EX 02/05/2024	1	1,425	(99)
					300,000.000			
013045XF	SWAPTION - SOP	3.80	CALL	SCTY	EX 03/18/2024	1	1,590	0
					600,000.000			
013046XF	SWAPTION - SOP	3.80	CALL	SCTY	EX 03/18/2024	1	1,060	0
					400,000.000			
JPMorgan Investor Services			J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 45 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF	PROCEEDS FROM
			SHARES / PAR			ACQUISITION	DISPOSITION
013148XF	SWAPTION - SOP	3.80	CALL SCTY	EX 05/06/2024	1	1,180	0
				400,000.000			
013150XF	SWAPTION - SOP	3.80	CALL SCTY	EX 05/06/2024	1	885	0
				300,000.000			
013151XF	SWAPTION - SOP	3.80	CALL SCTY	EX 05/02/2024	1	975	0
				300,000.000			
013243XF	SWAPTION - SOP	3.80	CALL SCTY	EX 07/08/2024	1	1,350	0
				300,000.000			
013244XF	SWAPTION - SOP	3.80	CALL SCTY	EX 07/08/2024	1	900	0
				200,000.000			
013282XF	SWAPTION - SOP	3.80	CALL SCTY	EX 07/05/2024	1	390	0
				100,000.000			
013283XF	SWAPTION - SOP	3.80	CALL SCTY	EX 07/05/2024	1	390	0
				100,000.000			
013158XF	SWAPTION - SOP	3.82	CALL SCTY	EX 05/08/2024	1	983	0
				300,000.000			
013160XF	SWAPTION - SOP	3.82	CALL SCTY	EX 05/08/2024	1	655	0
				200,000.000			
013438XF	SWAPTION - SOP	3.82	PUT SCTY	EX 08/30/2024	1	755	0
				200,000.000			
013439XF	SWAPTION - SOP	3.82	PUT SCTY	EX 08/30/2024	1	378	0
				100,000.000			
013022XF	SWAPTION - SOP	3.83	PUT SCTY	EX 03/12/2024	1	615	0
				100,000.000			
013023XF	SWAPTION - SOP	3.83	PUT SCTY	EX 03/12/2024	1	615	0
				100,000.000			
013277XF	SWAPTION - SOP	3.84	CALL SCTY	EX 07/03/2024	1	1,005	0
				300,000.000			
013279XF	SWAPTION - SOP	3.84	CALL SCTY	EX 07/03/2024	1	1,340	0
				400,000.000			
012936XF	SWAPTION - SOP	3.85	PUT SCTY	EX 02/12/2024	1	2,400	0
				600,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 46 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012938XF	SWAPTION - SOP	3.85	PUT SCTY	EX 02/12/2024	1	1,600	0
				400,000.000			
013286XF	SWAPTION - SOP	3.85	CALL SCTY	EX 07/05/2024	1	980	0
				400,000.000			
013289XF	SWAPTION - SOP	3.85	CALL SCTY	EX 07/05/2024	1	1,225	0
				500,000.000			
013351XF	SWAPTION - SOP	3.85	CALL SCTY	EX 08/01/2024	1	1,155	0
				300,000.000			
013352XF	SWAPTION - SOP	3.85	CALL SCTY	EX 08/01/2024	1	385	0
				100,000.000			
012943XF	SWAPTION - SOP	3.86	PUT SCTY	EX 02/16/2024	1	1,350	0
				300,000.000			
012945XF	SWAPTION - SOP	3.86	PUT SCTY	EX 02/16/2024	1	900	0
				200,000.000			
012947XF	SWAPTION - SOP	3.86	PUT SCTY	EX 02/16/2024	1	1,335	0
				300,000.000			
012949XF	SWAPTION - SOP	3.86	PUT SCTY	EX 02/16/2024	1	890	0
				200,000.000			
013431XF	SWAPTION - SOP	3.86	PUT SCTY	EX 08/30/2024	1	1,515	0
				400,000.000			
013433XF	SWAPTION - SOP	3.86	PUT SCTY	EX 08/30/2024	1	758	0
				200,000.000			
013429XF	SWAPTION - SOP	3.87	PUT SCTY	EX 08/30/2024	1	1,875	0
				500,000.000			
013434XF	SWAPTION - SOP	3.87	PUT SCTY	EX 08/30/2024	1	750	0
				200,000.000			
013292XF	SWAPTION - SOP	3.88	CALL SCTY	EX 07/10/2024	1	1,020	0
				300,000.000			
013293XF	SWAPTION - SOP	3.88	CALL SCTY	EX 07/10/2024	1	680	0
				200,000.000			
013295XF	SWAPTION - SOP	3.88	CALL SCTY	EX 07/08/2024	1	915	0
				300,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 47 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
013296XF	SWAPTION - SOP	3.88	CALL	SCTY	EX 07/08/2024	1	1,525	0
					500,000.000			
013384XF	SWAPTION - SOP	3.88	PUT	SCTY	EX 08/16/2024	1	710	0
					200,000.000			
013387XF	SWAPTION - SOP	3.88	PUT	SCTY	EX 08/16/2024	1	355	0
					100,000.000			
013107XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 04/08/2024	1	1,125	0
					300,000.000			
013109XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 04/08/2024	1	750	0
					200,000.000			
013111XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 04/11/2024	1	378	0
					100,000.000			
013113XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 04/11/2024	1	378	0
					100,000.000			
013237XF	SWAPTION - SOP	3.90	CALL	SCTY	EX 06/06/2024	1	630	0
					200,000.000			
013240XF	SWAPTION - SOP	3.90	CALL	SCTY	EX 06/06/2024	1	630	0
					200,000.000			
013388XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/19/2024	1	1,080	0
					300,000.000			
013390XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/19/2024	1	360	0
					100,000.000			
013394XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/19/2024	1	340	0
					100,000.000			
013395XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/19/2024	1	680	0
					200,000.000			
013420XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/26/2024	1	1,480	0
					400,000.000			
013424XF	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/26/2024	1	740	0
					200,000.000			
012982XF	SWAPTION - SOP	3.91	PUT	SCTY	EX 02/26/2024	1	391	0
					100,000.000			
JPMorgan Investor Services			J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 48 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
012985XF	SWAPTION - SOP	3.91	PUT	SCTY	EX 02/26/2024	1	391	0
				100,000.000				
013376XF	SWAPTION - SOP	3.91	PUT	SCTY	EX 08/12/2024	1	660	0
				200,000.000				
013377XF	SWAPTION - SOP	3.91	PUT	SCTY	EX 08/12/2024	1	330	0
				100,000.000				
013421XF	SWAPTION - SOP	3.91	PUT	SCTY	EX 08/26/2024	1	720	0
				200,000.000				
013426XF	SWAPTION - SOP	3.91	PUT	SCTY	EX 08/26/2024	1	360	0
				100,000.000				
013168XF	SWAPTION - SOP	3.92	CALL	SCTY	EX 05/10/2024	1	1,050	0
				300,000.000				
013171XF	SWAPTION - SOP	3.92	CALL	SCTY	EX 05/10/2024	1	700	0
				200,000.000				
013172XF	SWAPTION - SOP	3.92	CALL	SCTY	EX 05/10/2024	1	1,050	0
				300,000.000				
013174XF	SWAPTION - SOP	3.92	CALL	SCTY	EX 05/10/2024	1	700	0
				200,000.000				
013175XF	SWAPTION - SOP	3.93	CALL	SCTY	EX 05/10/2024	1	680	0
				200,000.000				
013178XF	SWAPTION - SOP	3.93	CALL	SCTY	EX 05/10/2024	1	680	0
				200,000.000				
013245XF	SWAPTION - SOP	3.93	CALL	SCTY	EX 06/10/2024	1	1,245	0
				300,000.000				
013248XF	SWAPTION - SOP	3.93	CALL	SCTY	EX 06/10/2024	1	1,020	0
				300,000.000				
013257XF	SWAPTION - SOP	3.93	CALL	SCTY	EX 06/10/2024	1	680	0
				200,000.000				
013381XF	SWAPTION - SOP	3.93	PUT	SCTY	EX 08/15/2024	1	1,050	0
				300,000.000				
012952XF	SWAPTION - SOP	3.94	PUT	SCTY	EX 02/20/2024	1	1,200	0
				500,000.000				
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 49 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
012953XF	SWAPTION - SOP	3.94	PUT SCTY	EX 02/20/2024	1	1,920	0
				800,000.000			
013254XF	SWAPTION - SOP	3.94	CALL SCTY	EX 06/10/2024	1	680	0
				200,000.000			
013255XF	SWAPTION - SOP	3.94	CALL SCTY	EX 06/10/2024	1	680	0
				200,000.000			
013378XF	SWAPTION - SOP	3.94	PUT SCTY	EX 08/15/2024	1	1,065	0
				300,000.000			
013382XF	SWAPTION - SOP	3.94	PUT SCTY	EX 08/15/2024	1	355	0
				100,000.000			
013406XF	SWAPTION - SOP	3.94	PUT SCTY	EX 08/26/2024	1	1,082	0
				300,000.000			
013407XF	SWAPTION - SOP	3.94	PUT SCTY	EX 08/26/2024	1	361	0
				100,000.000			
012980XF	SWAPTION - SOP	3.95	PUT SCTY	EX 02/26/2024	1	403	0
				100,000.000			
012984XF	SWAPTION - SOP	3.95	PUT SCTY	EX 02/26/2024	1	403	0
				100,000.000			
013115XF	SWAPTION - SOP	3.95	PUT SCTY	EX 04/12/2024	1	1,035	0
				300,000.000			
013117XF	SWAPTION - SOP	3.95	PUT SCTY	EX 04/12/2024	1	690	0
				200,000.000			
013249XF	SWAPTION - SOP	3.95	CALL SCTY	EX 06/10/2024	1	340	0
				100,000.000			
013252XF	SWAPTION - SOP	3.95	CALL SCTY	EX 06/10/2024	1	340	0
				100,000.000			
013409XF	SWAPTION - SOP	3.95	PUT SCTY	EX 08/26/2024	1	1,226	0
				300,000.000			
013416XF	SWAPTION - SOP	3.95	PUT SCTY	EX 08/26/2024	1	409	0
				100,000.000			
013417XF	SWAPTION - SOP	3.95	PUT SCTY	EX 08/26/2024	1	398	0
				100,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 50 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
013180XF	SWAPTION - SOP	3.96	CALL SCTY	EX 05/13/2024	1	1,080	0
				300,000.000			
013183XF	SWAPTION - SOP	3.96	CALL SCTY	EX 05/13/2024	1	720	0
				200,000.000			
013397XF	SWAPTION - SOP	3.96	PUT SCTY	EX 08/20/2024	1	358	0
				100,000.000			
013398XF	SWAPTION - SOP	3.96	PUT SCTY	EX 08/20/2024	1	715	0
				200,000.000			
013413XF	SWAPTION - SOP	3.96	PUT SCTY	EX 08/26/2024	1	404	0
				100,000.000			
013415XF	SWAPTION - SOP	3.96	PUT SCTY	EX 08/26/2024	1	1,211	0
				300,000.000			
012973XF	SWAPTION - SOP	3.97	PUT SCTY	EX 02/23/2024	1	705	0
				300,000.000			
012975XF	SWAPTION - SOP	3.97	PUT SCTY	EX 02/23/2024	1	470	0
				200,000.000			
013310XF	SWAPTION - SOP	3.97	PUT SCTY	EX 07/18/2024	1	1,900	0
				500,000.000			
013311XF	SWAPTION - SOP	3.97	PUT SCTY	EX 07/18/2024	1	1,140	0
				300,000.000			
013301XF	SWAPTION - SOP	3.98	PUT SCTY	EX 07/15/2024	1	1,118	0
				300,000.000			
013309XF	SWAPTION - SOP	3.98	PUT SCTY	EX 07/15/2024	1	745	0
				200,000.000			
013198XF	SWAPTION - SOP	3.99	CALL SCTY	EX 05/17/2024	1	833	0
				200,000.000			
013199XF	SWAPTION - SOP	3.99	CALL SCTY	EX 05/17/2024	1	833	0
				200,000.000			
013273XF	SWAPTION - SOP	3.99	CALL SCTY	EX 06/28/2024	1	915	0
				300,000.000			
013275XF	SWAPTION - SOP	3.99	CALL SCTY	EX 06/28/2024	1	915	0
				300,000.000			
JPMorgan Investor Services			J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 51 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
013324XF	SWAPTION - SOP	3.99	PUT	SCTY	EX 07/23/2024	1	400	0
				100,000.000				
013325XF	SWAPTION - SOP	3.99	PUT	SCTY	EX 07/23/2024	1	400	0
				100,000.000				
013327XF	SWAPTION - SOP	3.99	PUT	SCTY	EX 07/24/2024	1	1,088	0
				300,000.000				
013328XF	SWAPTION - SOP	3.99	PUT	SCTY	EX 07/24/2024	1	1,813	0
				500,000.000				
013404XF	SWAPTION - SOP	3.99	PUT	SCTY	EX 08/26/2024	1	365	0
				100,000.000				
013408XF	SWAPTION - SOP	3.99	PUT	SCTY	EX 08/26/2024	1	1,095	0
				300,000.000				
013007XF	SWAPTION - SOP	4.00	PUT	SCTY	EX 03/05/2024	1	971	0
				300,000.000				
013009XF	SWAPTION - SOP	4.00	PUT	SCTY	EX 03/05/2024	1	648	0
				200,000.000				
013018XF	SWAPTION - SOP	4.00	PUT	SCTY	EX 03/11/2024	1	1,856	0
				500,000.000				
013020XF	SWAPTION - SOP	4.00	PUT	SCTY	EX 03/11/2024	1	1,114	0
				300,000.000				
013298XF	SWAPTION - SOP	4.00	PUT	SCTY	EX 07/24/2024	1	840	0
				200,000.000				
013304XF	SWAPTION - SOP	4.00	PUT	SCTY	EX 07/24/2024	1	840	0
				200,000.000				
013188XF	SWAPTION - SOP	4.01	CALL	SCTY	EX 05/15/2024	1	950	0
				200,000.000				
013190XF	SWAPTION - SOP	4.01	CALL	SCTY	EX 05/15/2024	1	950	0
				200,000.000				
013192XF	SWAPTION - SOP	4.01	CALL	SCTY	EX 05/15/2024	1	465	0
				100,000.000				
013193XF	SWAPTION - SOP	4.01	CALL	SCTY	EX 05/15/2024	1	465	0
				100,000.000				
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 52 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
013092XF	SWAPTION - SOP	4.02	PUT	SCTY	EX 04/01/2024	1	1,110	0
					300,000.000			
013093XF	SWAPTION - SOP	4.02	PUT	SCTY	EX 04/01/2024	1	1,095	0
					300,000.000			
013098XF	SWAPTION - SOP	4.02	PUT	SCTY	EX 04/01/2024	1	740	0
					200,000.000			
013099XF	SWAPTION - SOP	4.02	PUT	SCTY	EX 04/01/2024	1	730	0
					200,000.000			
013319XF	SWAPTION - SOP	4.02	PUT	SCTY	EX 07/22/2024	1	1,170	0
					300,000.000			
013320XF	SWAPTION - SOP	4.02	PUT	SCTY	EX 07/22/2024	1	780	0
					200,000.000			
013369XF	SWAPTION - SOP	4.02	PUT	SCTY	EX 08/09/2024	1	368	0
					100,000.000			
013370XF	SWAPTION - SOP	4.02	PUT	SCTY	EX 08/09/2024	1	735	0
					200,000.000			
012957XF	SWAPTION - SOP	4.03	PUT	SCTY	EX 02/20/2024	1	365	0
					100,000.000			
012958XF	SWAPTION - SOP	4.03	PUT	SCTY	EX 02/20/2024	1	365	0
					100,000.000			
013314XF	SWAPTION - SOP	4.03	PUT	SCTY	EX 07/22/2024	1	780	0
					200,000.000			
013315XF	SWAPTION - SOP	4.03	PUT	SCTY	EX 07/22/2024	1	780	0
					200,000.000			
013079XF	SWAPTION - SOP	4.04	PUT	SCTY	EX 03/28/2024	1	1,420	0
					400,000.000			
013082XF	SWAPTION - SOP	4.04	PUT	SCTY	EX 03/28/2024	1	1,065	0
					300,000.000			
013336XF	SWAPTION - SOP	4.04	PUT	SCTY	EX 07/29/2024	1	370	0
					100,000.000			
013338XF	SWAPTION - SOP	4.04	PUT	SCTY	EX 07/29/2024	1	1,110	0
					300,000.000			
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 53 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
013363XF	SWAPTION - SOP	4.04	PUT	SCTY	EX 08/05/2024	1	680	0
				200,000.000				
013365XF	SWAPTION - SOP	4.04	PUT	SCTY	EX 08/05/2024	1	340	0
				100,000.000				
013207XF	SWAPTION - SOP	4.05	CALL	SCTY	EX 05/20/2024	1	1,253	0
				300,000.000				
013208XF	SWAPTION - SOP	4.05	CALL	SCTY	EX 05/20/2024	1	835	0
				200,000.000				
013269XF	SWAPTION - SOP	4.06	CALL	SCTY	EX 06/28/2024	1	653	0
				200,000.000				
013271XF	SWAPTION - SOP	4.06	CALL	SCTY	EX 06/28/2024	1	653	0
				200,000.000				
013330XF	SWAPTION - SOP	4.06	PUT	SCTY	EX 07/26/2024	1	379	0
				100,000.000				
013331XF	SWAPTION - SOP	4.06	PUT	SCTY	EX 07/26/2024	1	758	0
				200,000.000				
013032XF	SWAPTION - SOP	4.07	PUT	SCTY	EX 03/14/2024	1	820	0
				200,000.000				
013038XF	SWAPTION - SOP	4.07	PUT	SCTY	EX 03/14/2024	1	820	0
				200,000.000				
013071XF	SWAPTION - SOP	4.07	PUT	SCTY	EX 03/26/2024	1	1,118	0
				300,000.000				
013072XF	SWAPTION - SOP	4.07	PUT	SCTY	EX 03/26/2024	1	745	0
				200,000.000				
013135XF	SWAPTION - SOP	4.07	PUT	SCTY	EX 04/25/2024	1	859	0
				300,000.000				
013137XF	SWAPTION - SOP	4.07	PUT	SCTY	EX 04/25/2024	1	573	0
				200,000.000				
013213XF	SWAPTION - SOP	4.07	CALL	SCTY	EX 05/24/2024	1	798	0
				200,000.000				
013215XF	SWAPTION - SOP	4.07	CALL	SCTY	EX 05/24/2024	1	798	0
				200,000.000				
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR			BASF MASTER BASE CURRENCY: USD			PAGE 54 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024		
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION
013216XF	SWAPTION - SOP	4.07	CALL	SCTY	EX 05/24/2024	1	404	0
					100,000.000			
013218XF	SWAPTION - SOP	4.07	CALL	SCTY	EX 05/24/2024	1	404	0
					100,000.000			
013091XF	SWAPTION - SOP	4.08	PUT	SCTY	EX 04/01/2024	1	1,095	0
					300,000.000			
013097XF	SWAPTION - SOP	4.08	PUT	SCTY	EX 04/01/2024	1	730	0
					200,000.000			
013119XF	SWAPTION - SOP	4.08	PUT	SCTY	EX 04/15/2024	1	851	0
					250,000.000			
013121XF	SWAPTION - SOP	4.08	PUT	SCTY	EX 04/18/2024	1	988	0
					250,000.000			
013124XF	SWAPTION - SOP	4.08	PUT	SCTY	EX 04/15/2024	1	511	0
					150,000.000			
013126XF	SWAPTION - SOP	4.08	PUT	SCTY	EX 04/18/2024	1	593	0
					150,000.000			
013233XF	SWAPTION - SOP	4.08	CALL	SCTY	EX 06/03/2024	1	808	0
					200,000.000			
013234XF	SWAPTION - SOP	4.08	CALL	SCTY	EX 06/03/2024	1	1,211	0
					300,000.000			
013139XF	SWAPTION - SOP	4.09	PUT	SCTY	EX 04/26/2024	1	1,413	0
					500,000.000			
013141XF	SWAPTION - SOP	4.09	PUT	SCTY	EX 04/26/2024	1	833	0
					300,000.000			
013143XF	SWAPTION - SOP	4.09	PUT	SCTY	EX 04/26/2024	1	1,130	0
					400,000.000			
013145XF	SWAPTION - SOP	4.09	PUT	SCTY	EX 04/26/2024	1	555	0
					200,000.000			
013335XF	SWAPTION - SOP	4.09	PUT	SCTY	EX 07/29/2024	1	258	0
					100,000.000			
013340XF	SWAPTION - SOP	4.09	PUT	SCTY	EX 07/29/2024	1	774	0
					300,000.000			
JPMorgan Investor Services			J.P.Morgan					

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 55 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
013026XF	SWAPTION - SOP	4.10	PUT	SCTY	EX 03/13/2024	1	1,140	0
					300,000.000			
013028XF	SWAPTION - SOP	4.10	PUT	SCTY	EX 03/13/2024	1	760	0
					200,000.000			
013075XF	SWAPTION - SOP	4.10	PUT	SCTY	EX 03/28/2024	1	1,099	0
					300,000.000			
013077XF	SWAPTION - SOP	4.10	PUT	SCTY	EX 03/28/2024	1	733	0
					200,000.000			
013131XF	SWAPTION - SOP	4.10	PUT	SCTY	EX 04/22/2024	1	1,663	0
					500,000.000			
013134XF	SWAPTION - SOP	4.10	PUT	SCTY	EX 04/22/2024	1	998	0
					300,000.000			
013227XF	SWAPTION - SOP	4.10	CALL	SCTY	EX 05/30/2024	1	760	0
					200,000.000			
013228XF	SWAPTION - SOP	4.10	CALL	SCTY	EX 05/30/2024	1	760	0
					200,000.000			
013344XF	SWAPTION - SOP	4.11	PUT	SCTY	EX 07/29/2024	1	655	0
					200,000.000			
013347XF	SWAPTION - SOP	4.11	PUT	SCTY	EX 07/29/2024	1	328	0
					100,000.000			
013359XF	SWAPTION - SOP	4.11	PUT	SCTY	EX 08/05/2024	1	398	0
					100,000.000			
013361XF	SWAPTION - SOP	4.11	PUT	SCTY	EX 08/05/2024	1	1,193	0
					300,000.000			
013031XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 03/14/2024	1	850	0
					200,000.000			
013035XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 03/14/2024	1	1,260	0
					300,000.000			
013037XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 03/14/2024	1	850	0
					200,000.000			
013041XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 03/14/2024	1	840	0
					200,000.000			
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 56 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
013053XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 03/21/2024	1	346	0
				100,000.000				
013059XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 03/21/2024	1	346	0
				100,000.000				
013153XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 05/01/2024	1	810	0
				300,000.000				
013156XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 05/01/2024	1	540	0
				200,000.000				
013303XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 07/15/2024	1	1,025	0
				500,000.000				
013307XF	SWAPTION - SOP	4.13	PUT	SCTY	EX 07/15/2024	1	615	0
				300,000.000				
013055XF	SWAPTION - SOP	4.15	PUT	SCTY	EX 03/21/2024	1	350	0
				100,000.000				
013061XF	SWAPTION - SOP	4.15	PUT	SCTY	EX 03/21/2024	1	350	0
				100,000.000				
013127XF	SWAPTION - SOP	4.15	PUT	SCTY	EX 04/18/2024	1	1,046	0
				300,000.000				
013129XF	SWAPTION - SOP	4.15	PUT	SCTY	EX 04/18/2024	1	698	0
				200,000.000				
013284XF	SWAPTION - SOP	4.15	PUT	SCTY	EX 07/05/2024	1	390	0
				100,000.000				
013285XF	SWAPTION - SOP	4.15	PUT	SCTY	EX 07/05/2024	1	390	0
				100,000.000				
013058XF	SWAPTION - SOP	4.16	PUT	SCTY	EX 03/21/2024	1	1,065	0
				300,000.000				
013062XF	SWAPTION - SOP	4.16	PUT	SCTY	EX 03/21/2024	1	710	0
				200,000.000				
013065XF	SWAPTION - SOP	4.17	PUT	SCTY	EX 03/22/2024	1	1,050	0
				300,000.000				
013067XF	SWAPTION - SOP	4.17	PUT	SCTY	EX 03/22/2024	1	700	0
				200,000.000				
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 57 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
013161XF	SWAPTION - SOP	4.19	PUT	SCTY	EX 05/09/2024	1	968	0
				300,000.000				
013163XF	SWAPTION - SOP	4.19	PUT	SCTY	EX 05/09/2024	1	645	0
				200,000.000				
013278XF	SWAPTION - SOP	4.19	PUT	SCTY	EX 07/03/2024	1	1,005	0
				300,000.000				
013280XF	SWAPTION - SOP	4.19	PUT	SCTY	EX 07/03/2024	1	1,340	0
				400,000.000				
013355XF	SWAPTION - SOP	4.19	PUT	SCTY	EX 08/02/2024	1	395	0
				100,000.000				
013357XF	SWAPTION - SOP	4.19	PUT	SCTY	EX 08/02/2024	1	790	0
				200,000.000				
013147XF	SWAPTION - SOP	4.20	PUT	SCTY	EX 05/06/2024	1	1,180	0
				400,000.000				
013149XF	SWAPTION - SOP	4.20	PUT	SCTY	EX 05/06/2024	1	885	0
				300,000.000				
013152XF	SWAPTION - SOP	4.20	PUT	SCTY	EX 05/02/2024	1	975	0
				300,000.000				
013157XF	SWAPTION - SOP	4.22	PUT	SCTY	EX 05/08/2024	1	983	0
				300,000.000				
013159XF	SWAPTION - SOP	4.22	PUT	SCTY	EX 05/08/2024	1	655	0
				200,000.000				
013246XF	SWAPTION - SOP	4.23	PUT	SCTY	EX 06/10/2024	1	1,245	0
				300,000.000				
013290XF	SWAPTION - SOP	4.23	PUT	SCTY	EX 07/10/2024	1	1,020	0
				300,000.000				
013291XF	SWAPTION - SOP	4.23	PUT	SCTY	EX 07/10/2024	1	680	0
				200,000.000				
013294XF	SWAPTION - SOP	4.23	PUT	SCTY	EX 07/08/2024	1	1,525	0
				500,000.000				
013297XF	SWAPTION - SOP	4.23	PUT	SCTY	EX 07/08/2024	1	915	0
				300,000.000				
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 58 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION		PROCEEDS FROM DISPOSITION	
013043XF	SWAPTION - SOP	4.25	PUT	SCTY	EX 03/18/2024	1	1,590	0
				600,000.000				
013047XF	SWAPTION - SOP	4.25	PUT	SCTY	EX 03/18/2024	1	1,060	0
				400,000.000				
013081XF	SWAPTION - SOP	4.25	PUT	SCTY	EX 04/02/2024	1	1,191	0
				500,000.000				
013086XF	SWAPTION - SOP	4.25	PUT	SCTY	EX 04/02/2024	1	953	0
				400,000.000				
013287XF	SWAPTION - SOP	4.25	PUT	SCTY	EX 07/05/2024	1	1,225	0
				500,000.000				
013288XF	SWAPTION - SOP	4.25	PUT	SCTY	EX 07/05/2024	1	980	0
				400,000.000				
013350XF	SWAPTION - SOP	4.25	PUT	SCTY	EX 08/01/2024	1	1,155	0
				300,000.000				
013353XF	SWAPTION - SOP	4.25	PUT	SCTY	EX 08/01/2024	1	385	0
				100,000.000				
013263XF	SWAPTION - SOP	4.26	PUT	SCTY	EX 07/22/2024	1	845	0
				200,000.000				
013266XF	SWAPTION - SOP	4.26	PUT	SCTY	EX 07/22/2024	1	845	0
				200,000.000				
013247XF	SWAPTION - SOP	4.28	PUT	SCTY	EX 06/10/2024	1	1,020	0
				300,000.000				
013250XF	SWAPTION - SOP	4.28	PUT	SCTY	EX 06/10/2024	1	680	0
				200,000.000				
013251XF	SWAPTION - SOP	4.29	PUT	SCTY	EX 06/10/2024	1	680	0
				200,000.000				
013253XF	SWAPTION - SOP	4.29	PUT	SCTY	EX 06/10/2024	1	680	0
				200,000.000				
013238XF	SWAPTION - SOP	4.30	PUT	SCTY	EX 06/06/2024	1	630	0
				200,000.000				
013239XF	SWAPTION - SOP	4.30	PUT	SCTY	EX 06/06/2024	1	630	0
				200,000.000				
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD			PAGE 59 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
013256XF	SWAPTION - SOP	4.30	PUT	SCTY	EX 06/10/2024	1	340	0
					100,000.000			
013258XF	SWAPTION - SOP	4.30	PUT	SCTY	EX 06/10/2024	1	340	0
					100,000.000			
013167XF	SWAPTION - SOP	4.32	PUT	SCTY	EX 05/10/2024	1	1,050	0
					300,000.000			
013169XF	SWAPTION - SOP	4.32	PUT	SCTY	EX 05/10/2024	1	1,050	0
					300,000.000			
013170XF	SWAPTION - SOP	4.32	PUT	SCTY	EX 05/10/2024	1	700	0
					200,000.000			
013173XF	SWAPTION - SOP	4.32	PUT	SCTY	EX 05/10/2024	1	700	0
					200,000.000			
013272XF	SWAPTION - SOP	4.34	PUT	SCTY	EX 06/28/2024	1	915	0
					300,000.000			
013274XF	SWAPTION - SOP	4.34	PUT	SCTY	EX 06/28/2024	1	915	0
					300,000.000			
013241XF	SWAPTION - SOP	4.35	PUT	SCTY	EX 07/08/2024	1	1,350	0
					300,000.000			
013242XF	SWAPTION - SOP	4.35	PUT	SCTY	EX 07/08/2024	1	900	0
					200,000.000			
013176XF	SWAPTION - SOP	4.38	PUT	SCTY	EX 05/10/2024	1	680	0
					200,000.000			
013177XF	SWAPTION - SOP	4.38	PUT	SCTY	EX 05/10/2024	1	680	0
					200,000.000			
013197XF	SWAPTION - SOP	4.39	PUT	SCTY	EX 05/17/2024	1	833	0
					200,000.000			
013200XF	SWAPTION - SOP	4.39	PUT	SCTY	EX 05/17/2024	1	833	0
					200,000.000			
013181XF	SWAPTION - SOP	4.41	PUT	SCTY	EX 05/13/2024	1	720	0
					200,000.000			
013182XF	SWAPTION - SOP	4.41	PUT	SCTY	EX 05/13/2024	1	1,080	0
					300,000.000			
JPMorgan Investor Services				J.P.Morgan				

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR				BASF MASTER BASE CURRENCY: USD				PAGE 60 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT				COST OF	PROCEEDS FROM	
			SHARES / PAR				ACQUISITION	DISPOSITION	
013187XF	SWAPTION - SOP	4.41	PUT	SCTY	EX 05/15/2024	1	950	0	
					200,000.000				
013189XF	SWAPTION - SOP	4.41	PUT	SCTY	EX 05/15/2024	1	950	0	
					200,000.000				
013195XF	SWAPTION - SOP	4.41	PUT	SCTY	EX 05/15/2024	1	465	0	
					100,000.000				
013196XF	SWAPTION - SOP	4.41	PUT	SCTY	EX 05/15/2024	1	465	0	
					100,000.000				
013268XF	SWAPTION - SOP	4.41	PUT	SCTY	EX 06/28/2024	1	653	0	
					200,000.000				
013270XF	SWAPTION - SOP	4.41	PUT	SCTY	EX 06/28/2024	1	653	0	
					200,000.000				
013206XF	SWAPTION - SOP	4.45	PUT	SCTY	EX 05/20/2024	1	1,253	0	
					300,000.000				
013209XF	SWAPTION - SOP	4.45	PUT	SCTY	EX 05/20/2024	1	835	0	
					200,000.000				
013212XF	SWAPTION - SOP	4.47	PUT	SCTY	EX 05/24/2024	1	798	0	
					200,000.000				
013214XF	SWAPTION - SOP	4.47	PUT	SCTY	EX 05/24/2024	1	798	0	
					200,000.000				
013217XF	SWAPTION - SOP	4.47	PUT	SCTY	EX 05/24/2024	1	404	0	
					100,000.000				
013219XF	SWAPTION - SOP	4.47	PUT	SCTY	EX 05/24/2024	1	404	0	
					100,000.000				
013231XF	SWAPTION - SOP	4.48	PUT	SCTY	EX 06/03/2024	1	1,211	0	
					300,000.000				
013232XF	SWAPTION - SOP	4.48	PUT	SCTY	EX 06/03/2024	1	808	0	
					200,000.000				
013226XF	SWAPTION - SOP	4.50	PUT	SCTY	EX 05/30/2024	1	760	0	
					200,000.000				
013229XF	SWAPTION - SOP	4.50	PUT	SCTY	EX 05/30/2024	1	760	0	
					200,000.000				
JPMorgan Investor Services				J.P.Morgan					

	IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
			SHARES / PAR					
W7B53B9	10 YEAR US TREASURY NOTES CA	112.00	CALL SCTY 4098846	EX 08/23/2024	100000	6.000	2,055	(11,164)
W7AE814	10 YEAR US TREASURY NOTES CA	112.50	CALL SCTY 4098846	EX 08/23/2024	100000	16.000	4,980	(21,771)
W97C5A9	10 YEAR US TREASURY NOTES PU	107.50	PUT SCTY 4098846	EX 06/21/2024	100000	5.000	1,244	(1)
W983427	10 YEAR US TREASURY NOTES PU	108.00	PUT SCTY 4098846	EX 06/21/2024	100000	9.000	2,488	(1)
W7B7190	10 YEAR US TREASURY NOTES PU	109.00	PUT SCTY 4098846	EX 08/23/2024	100000	10.000	3,643	(83)
X0518FE	10 YEAR US TREASURY NOTES PU	109.25	PUT SCTY 4098846	EX 06/21/2024	100000	8.000	1,756	(1)
VE17420	10 YEAR US TREASURY NOTES PU	110.00	PUT SCTY 4098846	EX 02/23/2024	100000	3.000	1,215	(2)
W7A9177	10 YEAR US TREASURY NOTES PU	110.00	PUT SCTY 4098846	EX 08/23/2024	100000	12.000	4,260	(99)
W4DABE7	10 YEAR US TREASURY NOTES PU	110.50	PUT SCTY 4098846	EX 03/22/2024	100000	23.000	11,630	(2)
W986F27	30 YEAR US TREASURY BONDS PU	114.00	PUT SCTY 4098846	EX 06/21/2024	100000	5.000	1,948	(1)
VE1AA54	30 YEAR US TREASURY BONDS PU	117.00	PUT SCTY 4098846	EX 02/23/2024	100000	3.000	2,387	0
W98FD41	5 YEAR US TREASURY NOTES PUT	105.75	PUT SCTY 4098846	EX 06/21/2024	100000	10.000	1,784	(1)
VE9A2F7	5 YEAR US TREASURY NOTES PUT	107.00	PUT SCTY 4098846	EX 02/23/2024	100000	2.000	514	(1)
TOTAL WRITTEN OPTIONS							404,300	(133,390)

FD492 SCHEDULE H (FORM 5500 - 4I-2) SCHEDULE OF INVESTMENT ASSETS BOTH ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 62 C 09109 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR SECURITIES SOLD SHORT -----		DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
CCBPSDUS2 CASH COLLATERAL DOM MSF BNP USD			600,000	(600,000)	
		600,000.000			
EXCCBKUSD EXCESS CASH CITI (CBK/SAL)		USD	431	(431)	
		431.220			
EXCBOAUDS EXCESS CASH FOR BANK OF AMERICA MERRILL		USD	3,432	(3,432)	
		3,432.380			
EXCMSCUSD EXCESS CASH MORGAN STANLEY		USD COLL	22,329	(22,329)	
		22,328.770			
01F042665 TBA UMBS SINGLE FAMILY 30YR 4.5 06/24		4.500% 06/25/2054	1,706,063	(1,706,063)	
		1,800,000.000			
01F052698 TBA UMBS SINGLE FAMILY 30YR 5.5 09/23		5.500% 09/25/2054	2,722,359	(2,722,359)	
		2,700,000.000			
01F060626 TBA UMBS SINGLE FAMILY 30YR 6.0 02/24		6.000% 02/25/2054	3,046,641	(3,046,641)	
		3,000,000.000			
01F060634 TBA UMBS SINGLE FAMILY 30YR 6.0 03/24		6.000% 03/25/2054	1,515,586	(1,515,586)	
		1,500,000.000			
01F060642 TBA UMBS SINGLE FAMILY 30YR 6.0 04/24		6.000% 04/25/2054	3,523,164	(3,523,164)	
		3,500,000.000			
01F060691 TBA UMBS SINGLE FAMILY 30YR 6.0 09/23		6.000% 09/25/2054	3,566,992	(3,566,992)	
		3,500,000.000			
01F062697 TBA UMBS SINGLE FAMILY 30YR 6.5 09/24		6.500% 09/25/2054	4,120,625	(4,120,625)	
		4,000,000.000			
TOTAL SECURITIES SOLD SHORT			20,827,622	(20,827,622)	
			-----	-----	
TOTAL GENERAL INVESTMENTS			(36,885,474)	40,693,924	
			-----	-----	
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 6 C 09109 AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
NONINTEREST-BEARING CASH ----- -----					
CASH	CASH	83,739,549.360		83,739,549	83,739,549
USVM	USD VM FOR CENTRAL CLEARING BROKER MS	61,532.610		61,533	61,533
TOTAL NONINTEREST-BEARING CASH				83,801,082	83,801,082
				-----	-----
GENERAL INVESTMENTS ----- -----					
U.S. GOVERNMENT SECURITIES -----					
31397UA41	FNMA REMICS 2011-58 SA FLOATING 25/JUL/2	MONTHLY FLOATING 07/25/2041		1,962	0
3136A5KW5	FNMA REMICS 2012-35 SP FLOATING 25/APR/2	MONTHLY FLOATING 04/25/2042		272	0
3136A6V92	FNMA REMICS 2012-75 SK FLOATING 25/DEC/2	MONTHLY FLOATING 12/25/2041		593	0
3136AKLB7	FNMA REMICS 2014-40 SP FLOATING 25/OCT/2	MONTHLY FLOATING 10/25/2042		384	0
3136AXZN8	FNMA REMICS 2017-73 SA FLOATING 25/SEP/2	MONTHLY FLOATING 09/25/2047		220	0
38377KEJ5	GNMA 2010-115 SP FLOATING 20/SEP/2040	MONTHLY FLOATING 09/20/2040		751	0
38376U3Q0	GNMA 2017-80 SB FLOATING 16/OCT/2045	MONTHLY FLOATING 10/16/2045		401	0
38381BJ70	GNMA 2019-6 BS FLOATING 20/DEC/2048	MONTHLY FLOATING 12/20/2048		1,050	0
38382DWL9	GNMA 2020-33 AS FLOATING 20/APR/2048	MONTHLY FLOATING 04/20/2048		364	0
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
38382PYS5 GNMA 2021-42 SB FLOATING 20/MAR/2051	MONTHLY FLOATING 03/20/2051	356	0
38382P2Y7 GNMA 2021-46 DS FLOATING 20/MAR/2051	MONTHLY FLOATING 03/20/2051	135	0
TOTAL U.S. GOVERNMENT SECURITIES		6,488	0
CORPORATE DEBT INSTRUMENTS: ALL OTHER			

524ESCWH9 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN. 0.000% 05/01/2032	0	123
	1,230,000.000		
524ESC7N4 LEHMAN BROTHERS HOLDINGS INC BOND FIXED	SEMI-ANN. 7.500% 05/11/2038	297,837	0
	2,410,000.000		
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		297,837	123
COMMON			

00181T107 A-MARK PRECIOUS METALS INC COMMON STOCK		0	4,603
	168.000		
ABP9983Y6 BLACKSTONE MULTI-ASSET CREDIT FUND (CAYM		85,552,673	95,842,692
	1,000.000		
AAN9999C0 EIG ENERGY FUND XIV		14,799,066	852,343
	1,000.000		
361ESC049 ESC GCI LIBERTY INC SR COMMON STOCK USD		0	0
	29,146.000		
AAN9919D5 FORTRESS CREDIT OPPORTUNITY FUND		5,007,819	530,008
	1,000.000		
AAN9928D4 GSO CAPITAL SOLUTIONS FUND II LP COMMON		9,380,010	2,093,478
	1,000.000		
AAN9930D0 H/2 SPECIAL OPPORTUNITIES IV LP COMMON S		14,662,776	24,971,575
	1,000.000		
656568508 NORTEL NETWORKS CORP COMMON STOCK CAD 0		0	0
	227.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 8 C 09109 AS OF DECEMBER 31,2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
AAN9950D5 OAKTREE REAL ESTATE OPPORTUNITIES FUND V		1,000.000		4,924,428	5,584,922
AAN9952D3 PEG SECONDARY PRIVATE EQUITY INVESTORS L		1,000.000		14,298,794	1,629,540
69360B104 PHI GROUP INC/DE COMMON STOCK USD 0.001		14,099.000		0	353,180
84763M102 SPECTRUM GROUP INTERNATIONAL INC		339.000		0	230,520
AAN9901D5 TPG PARTNERS II, L.P. & AFFILIATED PARTN		1,000.000		12,094,077	248,382
TOTAL COMMON PARTNERSHIP/JOINT VENTURE INTERESTS -----				160,719,643	132,341,243
AG09967F7 ARES GLOBAL MULTI-ASSET CREDIT (CAYMAN)		1.000		8,039,367	9,421,974
ABP9934Q3 ARES GLOBAL MULTI-ASSET CREDIT (CAYMAN)		1,000.000		83,524,533	97,889,150
AAN9997C2 CERBERUS INSTITUTIONAL REAL ESTATE PARTN		L.P.		3,199,941	7,070,647
ABB9971D1 CIREP V INSTITUTIONAL FEEDER, L.P.		1,000.000		30,403,834	38,967,750
AAW9952S0 DAWSON PORTFOLIO FINANCE (OFFSHORE) 3 LP		1,000.000		10,269,202	19,568,322
ABB9979M3 DAWSON PORTFOLIO FINANCE (OFFSHORE) 4 LP		1,000.000		20,497,476	29,551,438
ABJ9918I8 DAWSON PORTFOLIO FINANCE (OFFSHORE) 5 LP		1,000.000		16,093,786	19,497,140
AAW9974R6 GLOBAL INFRASTRUCTURE PARTNERS IV-B FEED		L.P.		35,041,703	40,187,517
AAS9951Z0 INVICTUS OPPORTUNITY FUND II LP		1,000.000		38,053,736	29,703,322
		1,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 9 C 09109 AS OF DECEMBER 31, 2024
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
AAV9954R1 OAK STREET REAL ESTATE CAPITAL NET LEASE		FUND LP 1,000.000	39,745,741	47,737,678
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS -----			284,869,319	339,594,938
AGN9993F6 BARINGS EMERGING MARKETS DEBT BLENDED TO		FUND 367,611.540	35,000,000	34,697,391
AG09969I9 BARINGS EMERGING MARKETS DEBT BLENDED TO		FUND 14,704.460	1,400,000	1,387,895
AGR9957P4 BLACKSTONE MULTI-ASSET CREDIT FUND OPEN-		USD 1.000	8,234,515	9,224,938
AHU9975R2 GOLDMAN SACHS GSTCO EMERGING MARKETS DEB		 2,412,930.060	36,580,020	35,542,460
AGX9909P6 KKR GLOBAL CREDIT OPPORTUNITIES FUND (OV		L.P 1.000	700,000	705,135
AGX9984N9 KKR GLOBAL CREDIT OPPORTUNITIES FUND (OV		L.P 1.000	14,000,000	14,102,707
AAU9951C8 MAGNITUDE INSTITUTIONAL LTD CLASS B ELIG		(SERIES Y) 10/18 18,597.800	32,465,503	44,773,526
AHT9981J4 MAGNITUDE INSTITUTIONAL LTD CLASS B ELIG		(SERIES Y) 10/24 654.690	1,534,694	1,576,159
AG09910F5 NISA ULTRA LONG TREASURY CI		 795,013.140	11,622,078	8,653,019
AGM9981Z7 NISA ULTRA LONG TREASURY CIF		 216,806.690	3,143,394	2,359,750
AG09923I4 NISA ULTRA MID TREASURY CIF		 1,613,726.710	21,303,589	16,695,199
AG09989C8 NISA ULTRA MID TREASURY CIF		 7,873,952.490	103,777,088	81,461,873
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS			269,760,880	251,180,052
JPMorgan Investor Services		J.P.Morgan		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 10 C 09109 AS OF DECEMBER 31, 2024
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES -----				
00187K548 AON COLLECTIVE INVT TR (FORMERLY AON HEW		COLLECTIVE INVT TRT0 05/15/2020 14,291,774.080	145,000,000	146,919,438
00185C456 AON GLOBAL EQUITY		6,742,133.520	176,500,000	176,846,162
00187K464 AON INTERMEDIATE GOVERNMENT BOND INDEX F		OPEN-END FUND USD 3,939,758.630	38,767,225	38,018,671
00187K498 AON LARGE CAP EQUITY INDEX FUND SAVINGS		4,363,284.240	78,230,000	81,375,251
00187K530 AON LONG CREDIT BOND FUND OPEN-END FUND		61,543,743.030	545,843,415	521,890,941
00187K480 AON NON-US EQ INDX-I		4,117,731.170	55,970,000	53,406,973
00187K472 AON SMALL CAP EQUITY FUND SAVINGS PLAN U		1,178,116.690	17,600,000	18,449,307
AAS9934M1 HILDENE OPPORTUNITIES OFFSHORE FUND, LTD		15,008.520	12,037,535	19,709,634
AGR996804 MAGNITUDE INSTITUTIONAL LTD CLASS B ELIG		OPEN-END FUND USD 2,843.980	4,142,172	6,768,688
AAY9978K5 MAGNITUDE INSTITUTIONAL LTD OPEN-END FUN		29,547.620	43,035,123	70,323,418
72201P878 PIMCO FDS LONG DUR CP BD		.050	1	1
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			1,117,125,470	1,133,708,484

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FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		BASF MASTER BASE CURRENCY: USD		PAGE 12 C 09109 AS OF DECEMBER 31,2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
OTHER LIABILITIES ----- -----					
OVERDRAFTS -----					
USVL	USD VM FOR CENTRAL CLEARING BROKER BAML	(487.350)		(487)	(487)
USIM	USVC	(61,000.000)		(61,000)	(61,000)
TOTAL OVERDRAFTS				(61,487)	(61,487)
TOTAL OTHER LIABILITIES				(61,487)	(61,487)
				-----	-----
				-----	-----
JPMorgan Investor Services		J.P.Morgan			