

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
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 CF INDUSTRIES HOLDINGS, INC. PENSION PLAN
1b	Three-digit plan number (PN) ▶ 002
1c	Effective date of plan 01/02/1969
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) CF INDUSTRIES HOLDINGS, INC. 2375 WATERVIEW DRIVE NORTHBROOK, IL 60062
2b	Employer Identification Number (EIN) 20-2697511
2c	Plan Sponsor's telephone number 847-405-2400
2d	Business code (see instructions) 325300

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/09/2025	MARTIN JAROSICK
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2025	MITCHEL SCHULZ
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor PLAN COMMITTEE OF CF INDUSTRIES HOLDINGS, INC. PENSION PLAN 2375 WATERVIEW DRIVE NORTHBROOK, IL 60062		3b Administrator's EIN 20-2697511
		3c Administrator's telephone number 847-405-2400
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	2599
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).		
a(1) Total number of active participants at the beginning of the plan year	6a(1)	1867
a(2) Total number of active participants at the end of the plan year	6a(2)	1705
b Retired or separated participants receiving benefits	6b	116
c Other retired or separated participants entitled to future benefits	6c	538
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d	2359
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e	114
f Total. Add lines 6d and 6e	6f	2473
g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	6g(1)	
g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g(2)	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6h	27
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	

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

1A 1C

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

9a Plan funding arrangement (check all that apply)	9b Plan benefit arrangement (check all that apply)
(1) ☐ Insurance	(1) ☐ Insurance
(2) ☐ Code section 412(e)(3) insurance contracts	(2) ☐ Code section 412(e)(3) insurance contracts
(3) ☒ Trust	(3) ☒ Trust
(4) ☐ General assets of the sponsor	(4) ☐ General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

- (1) ☒ **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 SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan CF INDUSTRIES HOLDINGS, INC. PENSION PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF CF INDUSTRIES HOLDINGS, INC.	D Employer Identification Number (EIN) 20-2697511
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	173721463	
b	Actuarial value	2b	173721463	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	133	22946688	22946688
b	For terminated vested participants	599	28510116	28510116
c	For active participants	1867	115542505	116629605
d	Total	2599	166999309	168086409
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.17 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	4419540	
b	Expected plan-related expenses	6b	327384	
c	Target normal cost	6c	4746924	

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

SIGN HERE	Signature of actuary STEVEN P. HOXMEIER Type or print name of actuary AON CONSULTING, INC. Firm name MSC# 17755 PO BOX 551343 ATLANTA, GA 30355 Address of the firm	10/01/2025 Date 23-07239 Most recent enrollment number 847-295-5000 Telephone number (including area code)

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	35099279
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	7939458
9 Amount remaining (line 7 minus line 8)	0	27159821
10 Interest on line 9 using prior year's actual return of <u>11.93</u> %	0	3240167
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.31</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	30399988

Part III Funding Percentages

14 Funding target attainment percentage	14	85.26 %
15 Adjusted funding target attainment percentage	15	101.04 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	80.14 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
09/10/2025	800000	0			
Totals ►			18(b)	800000	18(c) 0

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

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	734655

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 4.87 %	3rd segment: 5.59 % ☐ N/A, full yield curve used
b Applicable month (enter code)			21b 4
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI	Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.....	☐ Yes ☒ No
26 Demographic and benefit information	
a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII	Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	4746924	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	24764934	2386118	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	7133042	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	6583597	6583597
36 Additional cash requirement (line 34 minus line 35)	36	549445	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	734655	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	185210	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	185210	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

(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)

HEWITT ASSOCIATES LLC

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?
11 50	NONE	480807	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PIMCO

02-2699715

(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	NONE	320437	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPFINANCIAL PARTNERS, LLC

26-0058143

(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	NONE	104463	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)

GRANT THORNTON LLP

36-6055558

(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	NONE	41305	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRINCIPAL BANK

42-1466678

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	21012	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
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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 CF INDUSTRIES HOLDINGS, INC. PENSION PLAN				B Three-digit plan number (PN) ▶ 002	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 CF INDUSTRIES HOLDINGS, INC.				D Employer Identification Number (EIN) 20-2697511	
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: SHORT-TERM INVESTMENT FUND A					
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY					
c EIN-PN 41-6292499-001		d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1265556		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)		

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

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

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

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

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 CF INDUSTRIES HOLDINGS, INC. PENSION PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 CF INDUSTRIES HOLDINGS, INC.	D Employer Identification Number (EIN) 20-2697511

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)	0	800000
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	1069309	1019851
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	11078	0
(2) U.S. Government securities	1c(2)	24149964	21463866
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	64033434	54239710
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	707793	1265556
(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)	79192400	82628871
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	4786218	11534167

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	173950196	172952021
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	228733	276261
k Total liabilities (add all amounts in lines 1g through 1j)	1k	228733	276261
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	173721463	172675760

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)	800000	
(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)		800000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	439486	
(C) Corporate debt instruments	2b(1)(C)	2717335	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		3156821
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	2146289	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		2146289
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-5044656	
(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)		42989
(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)		3954274
c Other income	2c		810019
d Total income. Add all income amounts in column (b) and enter total	2d		5865736

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	5676191	
(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)		5676191
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)	4725	
(4) IQPA audit fees	2i(4)	41305	
(5) Investment advisory and investment management fees	2i(5)	424900	
(6) Bank or trust company trustee/custodial fees	2i(6)	21012	
(7) Actuarial fees	2i(7)	480807	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	262499	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		1235248
j Total expenses. Add all expense amounts in column (b) and enter total	2j		6911439

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-1045703
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) ☒ 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: **GRANT THORNTON LLP**

(2) EIN: **36-6055558**

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒	
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		15000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
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.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 558043.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan CF INDUSTRIES HOLDINGS, INC. PENSION PLAN		B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 CF INDUSTRIES HOLDINGS, INC.		D Employer Identification Number (EIN) 20-2697511
Part I	Distributions	
All references to distributions relate only to payments of benefits during the plan year.		
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....		1 0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 42-1466678		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year		3 81
Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)	
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☒ N/A		
If the plan is a defined benefit plan, go to line 8.		
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____		
If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.		
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)		6a
b Enter the amount contributed by the employer to the plan for this plan year		6b
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....		6c
If you completed line 6c, skip lines 8 and 9.		
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A		
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A		
Part III	Amendments	
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☒ Increase ☐ Decrease ☐ Both ☐ No		
Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.	
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No		
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No		
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No		
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule R (Form 5500) 2024 v. 240311		

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

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

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

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

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

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

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

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

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

a Enter the percentage of plan assets held as:

Public Equity: 24.0 % Private Equity: 0.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 76.0 %

High-Yield Debt: 0.0 % Real Assets: 0.0 % Cash or Cash Equivalents: 0.0 % Other: 0.0 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☐ 5-10 years ☒ 10-15 years ☐ 15 years or more

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

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

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

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

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

Financial Statements and Report of
Independent Certified Public
Accountants

CF Industries Holdings, Inc.
Pension Plan

December 31, 2024 and 2023

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GRANT THORNTON LLP

1100 Peachtree St. NE, Suite 1400
Atlanta, GA 30309

D +1 404 330 2000

F +1 404 475 0107

REPORT OF INDEPENDENT CERTIFIED PUBLIC ACCOUNTANTS

Benefit Plans Committee
CF Industries Holdings, Inc. Pension Plan

Scope and nature of the ERISA Section 103(a)(3)(C) audit

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

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

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

Opinion

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

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- The information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for opinion

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

Responsibilities of management for the financial statements

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

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

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

Auditor's responsibilities for the audit of the financial statements

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

In performing an audit in accordance with US GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certifications, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

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

Other matter – supplemental schedules required by ERISA

The supplemental schedule of assets (held at end of year) as of December 31, 2024, schedule of assets (acquired and disposed of within year) for the year ended December 31, 2024, and schedule of reportable transactions for the year ended December 31, 2024, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such supplementary information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules other than that agreed to or derived from the certified investment information, has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures. These additional procedures included comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with US GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- The information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Grant Thornton LLP

Atlanta, Georgia
October 3, 2025

**CF Industries Holdings, Inc.
Pension Plan**

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

December 31,

	2024	2023
ASSETS		
Investments, at fair value	\$ 171,132,170	\$ 172,880,887
Accrued income	1,019,851	1,069,309
Employer contribution receivable	800,000	-
Total assets	172,952,021	173,950,196
LIABILITIES		
Accrued expenses	276,261	228,733
Total liabilities	276,261	228,733
NET ASSETS AVAILABLE FOR BENEFITS	\$ 172,675,760	\$ 173,721,463

The accompanying notes are an integral part of these financial statements.

**CF Industries Holdings, Inc.
Pension Plan**

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

Years ended December 31,

	<u>2024</u>	<u>2023</u>
Investment income		
Net (depreciation) appreciation in fair value of investments	\$ (1,090,043)	\$ 11,663,919
Interest and dividend income	<u>6,155,779</u>	<u>6,678,148</u>
Net investment income	<u>5,065,736</u>	<u>18,342,067</u>
Employer contribution	800,000	-
Benefits paid directly to participants	(5,676,191)	(4,490,987)
Administrative expenses	<u>(1,235,248)</u>	<u>(1,279,886)</u>
NET (DECREASE) INCREASE	(1,045,703)	12,571,194
Net assets available for benefits:		
Beginning of year	<u>173,721,463</u>	<u>161,150,269</u>
End of year	<u><u>\$ 172,675,760</u></u>	<u><u>\$ 173,721,463</u></u>

The accompanying notes are an integral part of these financial statements.

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS

December 31, 2024 and 2023

NOTE A - DESCRIPTION OF THE PLAN

The following description of the CF Industries Holdings, Inc. Pension Plan (Plan) is provided for general information purposes only. Participants should refer to the Plan document for more complete information. The Plan is a defined benefit pension plan covering employees of CF Industries Holdings, Inc. and its subsidiaries (the Company). The Plan is administered by the Company and the Benefit Plans Committee, consisting of certain Company employees appointed by the Board of Directors of the Company (collectively, the Plan Administrator). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

Supplement A of the Plan (Closed CF Cash Balance Program) covers employees of the Company who are not members of a collective bargaining unit and who were hired on or after January 1, 2013. Supplement A also covers employees who were hired before January 1, 2013 who are not accruing a benefit under another Supplement of the Plan. The participant's cash balance account is increased annually with interest and pay credits. Interest credits are the greater of the annual yield on 10-year Treasuries for the month of November of the preceding year or 3.0%. Pay credits are made as a percentage of eligible compensation based on completed years of service according to the following table:

Years of Service	Vested Percentage
<5	4.0%
5-9	5.0%
10-14	6.0%
15+	7.0%

Normal retirement is at age 65 but vested participants whose employment terminates prior to normal retirement have the option of leaving their benefits in the Plan, or taking their balance in the form of a taxable lump sum or transfer to an Individual Retirement Account. Vested participants also have the option of electing an annuity if taking the benefit upon normal retirement age. Participants become vested in the Plan with three years of service or the attainment of age 65. Participants terminating before completion of vesting requirements for any reason other than death, disability or retirement are generally entitled to no benefits.

Supplement B of the Plan (Closed CF Program) covers employees of the Company with one year of continuous service who are not members of a collective bargaining unit and who began employment prior to January 1, 2004 with an entity that was an employer with the Plan as of December 31, 2012. Retirement benefits for these employees are based on years of eligible service multiplied by a percent of the highest average annual earnings of the retiree during any 60 consecutive months, as defined by the Plan. Normal retirement is at age 65 with the ability to elect early retirement beginning at age 55. Participants become fully vested in the Plan with five years of service or the attainment of age 65. Participants terminating before completion of vesting requirements for any reason other than death or retirement are generally entitled to no benefits. Participants terminating after completion of vesting requirements are entitled to receive retirement income commencing on their early or normal retirement date based on their benefits accrued prior to termination.

Supplement C of the Plan (Closed Terra Program) covers employees of Terra Industries Inc., its United States subsidiaries, and participating affiliates who were hired prior to July 1, 2003 and have met certain requirements as to age and years of credited service. These participants are eligible for normal retirement at age 65, but may elect early retirement beginning at age 55 if the participant has completed five or more years of service. Retirement benefits are determined by application of a benefit ratio to a participant's wages earned during a period of credited service. Participants vest in their benefits after five years of service.

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

Participants terminating after completion of vesting requirements are entitled to receive retirement income commencing on their early or normal retirement date based on their benefits accrued prior to termination.

Amendment three to the Plan document dated December 30, 2022, effective December 31, 2022, amended the Plan to close eligibility to all employees who were hired or rehired on or after January 1, 2023. In addition, the Plan was frozen with respect to all active participants such that no additional benefits will accrue under the Plan on or after January 1, 2023, except for continuing interest credits for participants' cash balance accounts.

Amendment three to the Plan document dated December 30, 2022, effective December 31, 2025, freezes benefit accruals for Plan participants covered by Supplement B and C, as further defined by the Plan document, and no additional benefits will accrue under any of the Plan's benefit formulas.

NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The accompanying financial statements have been prepared using the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

Investment Valuation and Income Recognition

The Plan's investments are reported at fair value. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net (depreciation) appreciation in fair value of investments includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect certain reported amounts and disclosures, and actual results may differ from those estimates. It is possible that a change may occur in the near term for the estimates of the actuarial present value of accumulated plan benefits.

Risks and Uncertainties

Investments are exposed to various risks such as interest rate, market, liquidity and credit risks. Due to the level of risk associated with certain investments, it is possible that changes in the values of certain plan investments will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimates and assumptions process, it is possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

Administrative Expenses

Professional, investment management and custodial expenses are paid by the Plan and are included in the statements of changes in net assets available for benefits as administrative expenses. Compensation of Company employees performing administrative or clerical duties related to the Plan is paid by the Company.

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

Benefit Payments

Benefits paid directly to participants are recorded upon distribution.

NOTE C - FUNDING POLICY

The Company's pension funding policy is to contribute amounts sufficient to meet legal funding requirements plus discretionary amounts that the Company may deem to be appropriate. Minimum contributions are determined annually by the Company with the assistance of the Company's actuary. Company discretionary contributions totaled \$800,000 during 2024. There were no Company discretionary contributions in 2023 as plan management elected to utilize the Plan's current credit balance to cover the minimum funding requirement. ERISA minimum funding requirements were met for 2024 and 2023.

NOTE D - PLAN TERMINATION

On September 15, 2024, Plan management notified participants of their intent to terminate the Plan effective December 31, 2025. Upon termination, the Plan provides that the net assets shall be allocated among the participants and beneficiaries of the Plan to the extent due to them as provided for in ERISA, which is generally in the following order of priority:

- a. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under the Plan provisions in effect at any time during the five years preceding Plan termination.
- b. Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC) (a U.S. government agency) up to applicable limitations.
- c. All other vested benefits (that is, vested benefits not insured by the PBGC).
- d. All other benefits under the Plan.

To the extent there are unfunded vested benefits other than benefits becoming vested by virtue of termination of the Plan, ERISA provides that the Company must generally contribute the amount of any shortfall, unless the Company is in bankruptcy, in which case such benefits are payable to participants by the PBGC.

Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. The PBGC's maximum guarantee is fixed at the benefit amount in effect at the earlier of the date of the Plan's termination or the date a company enters bankruptcy. The maximum guarantee is lower for workers receiving benefits before age 65 or if the pension includes benefits for a survivor or other beneficiary. Other statutory limitations may also apply.

Whether all participants receive their benefits upon termination of the Plan depends on the sufficiency at that time of the Plan's net assets to provide for accumulated benefit obligations, the financial condition of the Company and the level of benefits guaranteed by the PBGC.

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

NOTE E - INFORMATION CERTIFIED BY THE TRUSTEE

The Plan Administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, Principal Bank, the Plan's trustee for 2024 and 2023, has certified that the following data included in the accompanying financial statements and supplemental schedules are complete and accurate:

- Investments, at fair value, and accrued income, as shown in the statements of net assets available for benefits as of December 31, 2024 and 2023.
- Investment income, as shown in the statements of changes in net assets available for benefits for the years ended December 31, 2024 and 2023.
- Schedule H, line 4(i) - schedule of assets (held at end of year) as of December 31, 2024.
- Schedule H, line 4(i) - schedule of assets (acquired and disposed of within year) for the year ended December 31, 2024.
- Schedule H, line 4(j) - schedule of reportable transactions for the year ended December 31, 2024.

NOTE F - FAIR VALUE MEASUREMENTS

Accounting Standards Codification Topic 820, *Fair Value Measurement*, establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. Fair value is the price that would be received by the Plan for an asset or paid by the Plan to transfer a liability (an exit price) in an orderly transaction between market participants on the measurement date in the Plan's principal or most advantageous market for the asset or liability. Fair value measurements are determined by maximizing the use of observable inputs and minimizing the use of unobservable inputs. The hierarchy places the highest priority on unadjusted quoted market prices in active markets for identical assets or liabilities (Level 1 measurements) and gives the lowest priority to unobservable inputs (Level 3 measurements). The three levels of inputs within the fair value hierarchy are defined as follows:

- Level 1 - Quoted prices (unadjusted) for identical assets or liabilities in active markets that the Plan has the ability to access as of the measurement date;
- Level 2 - Significant other observable inputs other than Level 1 prices such as quoted prices for similar assets or liabilities; quoted prices in markets that are not active; or other inputs that are observable or can be corroborated by observable market data; and
- Level 3 - Significant unobservable inputs that reflect the Plan's own assumptions about the assumptions that market participants would use in pricing an asset or liability.

In some cases, a valuation technique used to measure fair value may include inputs from multiple levels of the fair value hierarchy. The lowest level of significant input determines the placement of the entire fair value measurement in the hierarchy.

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

The following descriptions of the valuation methods and assumptions used by the Plan to estimate the fair values of investments apply to investments held directly by the Plan:

Registered Investment Companies

The shares of registered investment companies are valued at quoted market prices in an active market, which represent the net asset value (NAV) of the shares held by the Plan at year end (Level 1 inputs) and are valued using pricing models maximizing the use of observable inputs for similar securities, which includes basing value on yields currently available on comparable section of issuers with similar credit ratings (Level 2 inputs).

Corporate Bonds and Notes

Corporate bonds and notes are valued based upon recent bid prices or the average of recent bid and asked prices when available (Level 2 inputs) and, if not available, they are valued through matrix pricing models developed by sources considered by management to be reliable. Matrix pricing, which is a mathematical technique commonly used to price debt securities that are not actively traded, values debt securities without relying exclusively on quoted market prices for the specific securities but rather by relying on the securities' relationship to other benchmark quoted securities (Level 2 inputs).

Municipal Bonds

Municipal bonds are valued based upon recent bid prices or the average of recent bid and asked prices when available (Level 2 inputs) and, if not available, they are valued through matrix pricing models developed by sources considered by management to be reliable. Matrix pricing, which is a mathematical technique commonly used to price debt securities that are not actively traded, values debt securities without relying exclusively on quoted market prices for the specific securities but rather by relying on the securities' relationship to other benchmark quoted securities (Level 2 inputs).

U.S. Government and Agency Securities

Certain U.S. Treasury bills, bonds, and notes are valued at the closing price reported in the active market in which the bonds and notes are traded (Level 1 inputs). Other U.S. Treasury bonds and notes are valued based upon recent bid prices or the average of recent bid and asked prices when available (Level 2 inputs) and, if not available, they are valued through matrix pricing models developed by sources considered by management to be reliable. Matrix pricing, which is a mathematical technique commonly used to price debt securities that are not actively traded, values debt securities without relying exclusively on quoted prices for the specific securities but rather by relying on the securities' relationship to other benchmark quoted securities (Level 2 inputs). U.S. federal and other government and agency debt securities are valued upon recent bid prices or the average of recent bid and asked prices when available (Level 2 inputs).

Foreign Bonds

Foreign bonds are valued based upon recent bid prices or the average of recent bid and asked prices when available (Level 2 inputs) and, if not available, they are valued through matrix pricing models developed by sources considered by management to be reliable. Matrix pricing, which is a mathematical technique commonly used to price debt securities that are not actively traded, values debt securities without relying exclusively on quoted prices for the specific securities but rather by relying on the securities' relationship to other benchmark quoted securities (Level 2 inputs).

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

Other Investments

Other investments include mortgage-backed securities and corporate-backed obligations which are valued through pricing models of reputable third-party sources based on market data (Level 2 inputs).

Short-Term Funds (Foreign Currency)

Certain short-term funds are funds that are valued in different currency than the USD. These funds are able to be traded on the active market, and changes in value can be obtained through accredited markets that monitor changes in currency value (Level 1 inputs).

Collective Trust Fund - Short-Term Investment Funds

The fair value of participation units in the collective trust fund is based upon the NAV as reported by the fund manager as of the Plan's financial statement date, which is supported by recent transaction prices. This collective trust fund is a short-term investment fund and provides for daily redemptions by the Plan with no advance notice requirements and has redemption prices that are determined by the fund's NAV per unit.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan sponsor believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date. The fair value amounts presented in the tables below for investments measured using NAV per share (or its equivalent) as a practical expedient are intended to permit reconciliation of the fair value hierarchy to the investments at fair value line item in the statements of net assets available for benefits. As of December 31, 2024 and 2023, the Plan's investments measured at fair value on a recurring basis were as follows:

Assets at Fair Value as of December 31, 2024				
	Level 1	Level 2	Level 3	Total
Registered investment companies	\$ 82,628,871	\$ -	\$ -	\$ 82,628,871
Corporate bonds and notes	-	56,215,967	-	56,215,967
Municipal bonds	-	2,363,804	-	2,363,804
U.S. government and agency securities	14,357,498	6,777,985	-	21,135,483
Foreign bonds	-	7,522,489	-	7,522,489
Total assets, at fair value	<u>\$ 96,986,369</u>	<u>\$ 72,880,245</u>	<u>\$ -</u>	<u>169,866,614</u>
Collective trust fund - short term (investments measured at NAV)				<u>1,265,556</u>
Total investments, at fair value				<u>\$ 171,132,170</u>

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

	Assets at Fair Value as of December 31, 2023			
	Level 1	Level 2	Level 3	Total
Registered investment companies	\$ 44,909,757	\$ 34,282,643	\$ -	\$ 79,192,400
Corporate bonds and notes	-	58,750,666	-	58,750,666
Municipal bonds	-	2,565,989	-	2,565,989
U.S. government and agency securities	18,283,847	5,866,117	-	24,149,964
Foreign bonds	-	5,282,768	-	5,282,768
Other investments	-	2,220,229	-	2,220,229
Short-term funds	11,078	-	-	11,078
 Total assets, at fair value	 \$ 63,204,682	 \$ 108,968,412	 \$ -	 172,173,094
 Collective trust fund - short term (investments measured at NAV)				 707,793
 Total investments, at fair value				 \$ 172,880,887

NOTE G - PARTY-IN-INTEREST TRANSACTIONS

Parties-in-interest are defined under Department of Labor regulations as any fiduciary of the Plan, any party rendering service to the Plan, the employer, and certain others. Amounts paid by the Plan to parties-in-interest included fees paid for investment management, audit, and actuarial services. Certain professional fees for the administration of the Plan were paid by the Company. Various administrative functions are performed by officers or employees of the Company. No such officer or employee receives compensation from the Plan.

NOTE H - INCOME TAX STATUS

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated January 30, 2018, stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (the Code) and, therefore, the related trust is exempt from taxation. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualification. Although the Plan has been amended since receiving the determination letter, Plan management believes that the Plan is designed and is currently being operated in compliance with the currently applicable requirements of the Code and therefore believes that the Plan is qualified and the related trust is tax exempt.

U.S. GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Department of Labor or IRS. As of December 31, 2024 and 2023, the Plan has not entered into any transactions which it believes would rise to the level of an uncertain tax position. The Plan and Plan Administrator are subject to routine audits by taxing authorities and taxing jurisdictions in which the Plan Administrator conducts business operations. There are currently no audits for any tax periods in progress with respect to the Plan.

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

NOTE I - ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments, including lump-sum distributions that are attributable to earnings of and years of service rendered by participants under the Plan's provisions. Accumulated plan benefits include benefits expected to be paid to: (a) retired or terminated employees or their beneficiaries; (b) beneficiaries of employees who have died; and (c) present employees or their beneficiaries. The accumulated plan benefits for active employees are generally based on their average compensation during the five years ending on the date as of which the benefit information is presented (the valuation date). Benefits payable under all circumstances (retirement, death, disability, and termination of employment) are included to the extent they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements resulting from death, disability, withdrawal or retirement) between the valuation date and the expected date of payment. This calculation is performed annually by the Plan's actuary. The latest available information is used to determine accumulated plan benefits and includes employee census data at December 31, 2023 and 2022 and benefit provisions in effect on December 31, 2023 and 2022. The more significant assumptions underlying the calculations made as of December 31, 2023 and 2022 are as follows:

Investment Return	5.3% and 5.1% per annum, net of administrative expenses, compounded annually at December 31, 2023 and 2022, respectively.
Mortality Rates	2023: Amounts-weighted aggregate rates from Pri-2012, projected generationally from 2012 using Scale MP-2021 as adjusted through January 2024 to reflect anticipated slow recovery from COVID-19.
Retirement	Annual rates vary by age, ranging from 5% at age 55 to 100% at age 70.

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

The actuarial present value of accumulated plan benefits information as of December 31, 2023 was as follows:

Actuarial present value of accumulated plan benefits	
Vested benefits	
Participants currently receiving payments	\$ 22,634,745
Other participants	<u>143,605,233</u>
Total vested benefits	166,239,978
Nonvested benefits	<u>970,999</u>
Total actuarial present value of accumulated plan benefits	<u><u>\$ 167,210,977</u></u>

**CF Industries Holdings, Inc.
Pension Plan**

NOTES TO FINANCIAL STATEMENTS - CONTINUED

December 31, 2024 and 2023

The change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2023 is as follows:

Actuarial present value of accumulated plan benefits as of December 31, 2022	\$ 160,204,963
Increase (decrease) during the year attributable to:	
Increase for interest	8,088,960
Benefits paid	(4,490,987)
Assumption changes	(2,708,614)
Other changes	<u>6,116,655</u>
Net increase	<u>7,006,014</u>
Actuarial present value of accumulated plan benefits as of December 31, 2023	<u>\$ 167,210,977</u>

The assumption changes for the year ended December 31, 2023 include a decrease in the discount rate from 5.1% to 4.9%, an increase in the expected long-term rate of return on plan assets from 5.1% to 5.3%, a change in the salary increase rate to better reflect the anticipated experience of the Plan, and a change in the mortality improvement scale to the most recent version of Scale MP-2021.

The other changes for the year ended December 31, 2023 represent the ongoing benefit accruals and those items of plan experience that are not associated with plan performance.

NOTE J - SUBSEQUENT EVENTS

The Plan evaluated subsequent events for recognition and disclosure occurring through October 3, 2025, which is the date the financial statements were available to be issued. The Plan Administrator is not aware of any subsequent events that would require recognition or disclosure in the financial statements.

SUPPLEMENTAL INFORMATION

CF Industries Holdings, Inc.
Pension Plan

SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

December 31, 2024

EIN: 20-2697511 Plan Number: 002

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
REGISTERED INVESTMENT COMPANIES LEVEL 1				
	VANGUARD TOTAL INTERNATIONAL STOCK	INDEX FUND INSTITUTIONAL CLASS #1869	\$ 7,718,043	\$ 10,036,777
	VANGUARD TOTAL STOCK MARKET INDEX	FUND CLASS INST PL	8,888,423	30,484,375
	PIMCO SECTOR FD SER I	72203G868	10,004,205	10,134,726
	PAPS LONG DURATION CORPORATE BOND	#1830 72201P878	32,933,460	31,962,023
	PIMCO PAPS SHORT TERM FLOATING NAV	PORT II FUND CLASS #1944	10,958	10,970
				82,628,871
CORPORATE BONDS AND NOTES				
	AHS HOSPITAL CORP	DTD 05/07/15 5.024 07/01/2045	953,688	748,184
	ALABAMA POWER CO	DTD 09/17/19 3.450 10/01/2049	1,951,205	1,341,001
	AMEREN ILLINOIS CO	DTD 11/28/17 3.700 12/01/2047	1,092,102	828,630
	AMERICAN EXPRESS CO	DTD 08/03/2022 VAR CPN 08/03/2033	500,000	474,575
	APPROVIN CORP	DTD 12/05/2024 5.125% 12/01/2029	99,990	99,756
	ARIZONA PUBLIC SERVICE	DTD 11/20/19 3.500 12/01/2049	499,720	341,300
	AT&T INC	DTD 03/15/21 3.650 09/15/2059	136,673	104,654
	ATHENE GLOBAL FDG	DTD 03/26/2024 5.516% 03/25/2027	300,000	303,474
	ATMOS ENERGY CORP	DTD 10/02/19 3.375 09/15/2049	599,556	412,026
	BANK AMERICA CORP	DTD 09/15/2023 VAR CPN 09/15/2029	200,000	204,938
	BANK OF AMERICA	DTD 04/25/2023 VAR CPN 04/25/2029	300,543	301,401
	BANK OF AMERICA CORP	DTD 12/20/17 3.419 12/20/2028	271,239	268,456
	BANK OF AMERICA CORP	MEDIUM TERM NOTE DTD 04/27/2022 VAR CPN 04/	292,515	296,814
	BANNER HEALTH	DTD 05/14/20 2.338 01/01/2030	1,358,123	1,151,098
	BAT CAPITAL CORP	DTD 08/15/18 4.390 08/15/2037	83,176	86,266
	BAYER US FINANCE LLC	DTD 11/21/2023 6.500% 11/21/203	299,217	305,223
	BERKSHIRE HATHAWAY FIN	DTD 03/15/2022 3.850% 03/15/2052	697,529	529,921
	BERKSHIRE HATHAWAY INC	DTD 02/11/13 4.500 02/11/2043	815,672	739,136
	BOEING CO	DTD 05/04/20 5.930 05/01/2060	387,987	370,124
	BROOKFIELD FINANCE INC	DTD 09/14/17 4.700 09/20/2047	611,778	517,110
	CAMDEN PROPERTY TRUST	DTD 10/07/19 3.350 11/01/2049	299,823	206,319
	CANADIAN PACIFIC RR CO	DTD 09/11/15 6.125 09/15/2115	223,098	200,016
	CENOVUS ENERGY INC	DTD 05/15/10 6.750 11/15/2039	193,796	190,823
	CITIGROUP INC	DTD 03/20/19 03/20/2030	761,235	642,540
	CITIGROUP INC	DTD 11/03/21 11/03/2032	86,868	83,384
	CITIGROUP INC	DTD 02/13/2024 VAR CPN 02/13/2030	200,000	199,848
	CITIGROUP INC	DTD 11/05/19 11/05/2030	900,000	811,701
	COMCAST CORP	DTD 05/01/2022 2.887% 11/01/2051	478,250	425,225
	COMCAST CORP	DTD 05/01/2022 2.937% 11/01/2056	887,264	785,712
	COMCAST CORP	DTD 05/09/2023 5.350% 05/15/2053	103,398	92,563
	COMMONSPIRIT HEALTH	DTD 10/25/2022 6.461% 11/01/2052	234,206	213,546
	COMMONWEALTH EDISON CO	DTD 02/25/20 3.000 03/01/2050	487,676	451,332
	COMMONWEALTH EDISON CO	DTD 03/15/2022 3.850% 03/15/2052	161,644	148,142
	CON EDISON CO OF NY INC	DTD 11/08/19 3.700 11/15/2059	372,885	348,550
	CON EDISON CO OF NY INC	DTD 03/31/20 3.950 04/01/2050	83,450	77,844
	CONOCOPHILLIPS	DTD 05/23/2023 5.300% 05/15/2053	205,556	185,022
	CONSOLIDATED EDISON CO O	DTD 11/17/15 4.500 12/01/2045	445,190	423,750
	COTTAGE HEALTH SYSTEM	DTD 01/29/20 3.304 11/01/2049	225,855	209,346
	CSX CORP	DTD 02/20/18 4.650 03/01/2068	183,464	163,518
	DEUTSCHE BANK NY	DTD 09/18/20 09/18/2031	835,342	854,706
	DIAGEO INVESTMENT CORP	DTD 05/11/12 4.250 05/11/2042	911,600	855,150
	DTE ELECTRIC CO	DTD 02/24/22 3.650 03/01/2052	315,292	292,660
	DUKE ENERGY CAROLINAS	DTD 08/14/19 3.200 08/15/2049	507,920	466,438
	DUKE ENERGY CAROLINAS	DTD 01/10/08 6.000 01/15/2038	430,092	415,636
	DUKE ENERGY INDIANA INC	DTD 03/15/12 4.200 03/15/2042	434,500	409,740
	DUKE ENERGY PROGRESS LLC	DTD 03/17/2022 4.000% 04/01/2052	164,344	152,846
	ENTERGY LOUISIANA LLC	DTD 03/08/2024 5.700% 03/15/2054	199,712	197,632
	FEDERAL REALTY INVESTMEN	DTD 11/14/14 4.500 12/01/2044	457,496	460,273
	FLORIDA POWER & LIGHT	DTD 02/09/10 5.690 03/01/2040	753,543	714,294
	FORD MOTOR CREDIT CO LLC	DTD 01/09/20 4.271 01/09/2027	191,774	195,898
	GOLDMAN SACHS BANK USA	DTD 05/21/2024 VAR CPN 05/21/2027	300,000	300,681
	GOLDMAN SACHS GROUP INC	DTD 04/25/2024 5.727% 04/25/2030	300,000	306,183
	GOLDMAN SACHS GROUP INC	DTD 04/23/18 05/01/2029	288,570	291,903
	GOLDMAN SACHS GROUP INC	DTD 04/23/18 04/23/2039	813,825	793,179
	HOME DEPOT INC	DTD 09/19/2022 4.950% 09/15/2052	606,270	546,252
	HYATT HOTELS CORP	DTD 07/06/2023 5.750% 01/30/2027	308,031	304,614
	IBM CORP	DTD 07/27/2022 4.900% 07/27/2052	481,960	444,805
	INTEGRIS BAPTIST MEDICAL	DTD 10/13/20 3.875 08/15/2050	382,215	362,110
	INTEL CORP	DTD 08/12/21 3.200 08/12/2061	688,000	542,650

CF Industries Holdings, Inc.
Pension Plan

SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR) - CONTINUED

December 31, 2024

EIN: 20-2697511 Plan Number: 002

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	INTEL CORP	DTD 02/10/2023 5.900% 02/10/2063	\$ 445,840	\$ 360,892
	JPMORGAN CHASE & CO	DTD 10/23/2023 VAR CPN 10/23/2034	216,798	211,378
	JPMORGAN CHASE & CO	DTD 05/27/20 06/01/2028	208,241	206,635
	JPMORGAN CHASE & CO	DTD 02/24/22 02/24/2028	291,342	288,582
	KENTUCKY UTILITIES CO	DTD 03/20/2023 5.450% 04/15/2033	207,744	202,118
	LOCKHEED MARTIN CORP	DTD 10/24/2022 5.900% 11/15/2063	233,538	208,724
	LOUISVILLE GAS & ELEC	DTD 04/01/19 4.250 04/01/2049	422,880	397,230
	LOUISVILLE GAS & ELEC	DTD 03/20/2023 5.450% 04/15/2033	104,159	101,072
	LOWE'S COS INC	DTD 09/10/14 4.250 09/15/2044	137,109	129,360
	MARSH & MCLENNAN COS INC	DTD 11/08/2024 5.350% 11/15/2044	499,930	485,095
	MIDAMERICAN ENERGY CO	DTD 10/15/19 3.150 04/15/2050	356,345	335,480
	MIDAMERICAN ENERGY HLDGS	DTD 10/01/06 6.125 04/01/2036	216,728	210,316
	MORGAN STANLEY	DTD 07/20/2022 VAR CPN 07/20/2033	487,535	484,400
	MORGAN STANLEY	DTD 10/18/2024 VAR CPN 10/18/2030	300,000	293,571
	MORGAN STANLEY	DTD 07/19/2024 VAR CPN 07/19/2030	300,000	298,965
	MORGAN STANLEY	DTD 01/19/2023 VAR CPN 02/01/2029	300,003	300,825
	MORGAN STANLEY	DTD 04/20/2022 VAR CPN 04/20/2037	486,550	485,790
	MORGAN STANLEY	DTD 01/25/21 01/25/2052	466,914	427,504
	NEXTERA ENERGY CAPITAL	DTD 11/02/17 12/01/2077	86,239	95,850
	NISSAN MOTOR ACCEPTANCE	DTD 09/13/2024 VAR CPN 09/13/2027	300,000	303,567
	NORTHWELL HEALTHCARE INC	DTD 09/26/17 4.260 11/01/2047	169,352	159,894
	NSTAR ELECTRIC CO	DTD 09/15/2022 4.950% 09/15/2052	389,672	358,200
	NVIDIA CORP	DTD 03/31/20 3.700 04/01/2060	334,976	295,108
	NY & PRESBYTERIAN HOSPIT	DTD 10/29/19 3.954 08/01/2119	369,535	339,090
	OHIO POWER COMPANY	DTD 03/22/18 4.150 04/01/2048	833,420	766,950
	OKLAHOMA G&E CO	DTD 03/25/14 4.550 03/15/2044	732,505	722,169
	ONEOK INC	DTD 07/02/18 5.200 07/15/2048	93,710	88,066
	PACIFIC GAS & ELECTRICCO	DTD 06/08/2022 5.900% 06/15/2032	305,043	307,956
	PACIFICORP	DTD 12/01/2022 5.350% 12/01/2053	192,214	183,850
	PACIFICORP	DTD 01/08/09 6.000 01/15/2039	626,466	612,036
	PHILIP MORRIS INTL INC	DTD 05/16/08 6.375 05/16/2038	223,790	214,768
	PPL ELECTRIC UTILITIES	DTD 03/02/2023 5.250% 05/15/2053	206,126	190,778
	PROGRESS ENERGY CAR	DTD 03/13/08 6.300 04/01/2038	441,140	425,256
	PROLOGIS LP	DTD 06/20/18 4.375 09/15/2048	529,836	495,396
	PRUDENTIAL FINANCIAL INC	DTD 09/13/19 3.700 03/13/2051	473,904	434,178
	PUBLIC SERVICE COLORADO	DTD 04/03/2023 5.250% 04/01/2053	199,078	185,776
	PUBLIC SERVICE COLORADO	DTD 05/17/2022 4.500% 06/01/2052	174,674	165,386
	PUGET SOUND ENERGY INC	DTD 11/16/11 4.434 11/15/2041	1,209,040	1,138,662
	RGA GLOBAL FUNDING	DTD 01/11/2024 5.500% 01/11/2031	298,797	303,150
	SAN DIEGO G & E	DTD 11/17/11 3.950 11/15/2041	415,705	396,785
	SAN DIEGO G & E	DTD 05/31/19 4.100 06/15/2049	329,116	313,284
	SAN DIEGO G & E	DTD 03/22/12 4.300 04/01/2042	258,147	247,566
	SAN DIEGO G & E	DTD 08/26/10 4.500 08/15/2040	274,563	268,887
	SIMON PROPERTY GROUP LP	DTD 09/10/14 4.250 10/01/2044	418,050	411,355
	SOUTHERN CAL EDISON	DTD 03/26/04 5.750 04/01/2035	520,085	510,985
	SOUTHERN CAL EDISON	DTD 01/14/04 6.000 01/15/2034	548,245	523,520
	SOUTHERN CAL EDISON	DTD 03/20/09 6.050 03/15/2039	211,634	206,756
	SOUTHERN CALIF GAS CO	DTD 06/04/19 3.950 02/15/2050	79,306	75,958
	SOUTHWEST GAS CORP	DTD 03/23/2023 5.450% 03/23/2028	102,213	101,236
	SOUTHWESTERN PUBLIC SERV	DTD 06/18/19 3.750 06/15/2049	152,594	145,030
	STATE OF ISRAEL	DTD 01/15/20 3.375 01/15/2050	141,750	129,688
	SYSTEM ENERGY RESOURCES	DTD 12/06/2024 5.300% 12/15/2034	299,304	293,889
	TELEFONICA EMISIONES SAU	DTD 03/06/18 4.665 03/06/2038	548,670	532,722
	TRINITY HEALTH CORP	DTD 12/18/19 3.434 12/01/2048	156,864	148,372
	UNION ELECTRIC CO	DTD 04/01/2022 3.900% 04/01/2052	575,820	536,067
	UNITEDHEALTH GROUP INC	DTD 03/08/12 4.375 03/15/2042	829,755	766,566
	UNITEDHEALTH GROUP INC	DTD 12/15/07 6.500 06/15/2037	117,272	108,473
	VALE OVERSEAS LIMITED	DTD 11/10/09 6.875 11/10/2039	319,544	308,783
	VIRGINIA ELEC & POWER CO	DTD 12/05/19 3.300 12/01/2049	73,269	67,694
	VIRGINIA ELEC & POWER CO	DTD 03/30/2023 5.450% 04/01/2053	205,924	190,296
	VIRGINIA ELEC & POWER CO	DTD 05/17/07 6.000 05/15/2037	644,946	621,702
	WASHINGTON GAS LIGHT CO	DTD 09/13/19 3.650 09/15/2049	149,956	143,568
	WELLS FARGO & COMPANY	DTD 05/22/17 05/22/2028	666,256	678,328
	WELLS FARGO & COMPANY	DTD 04/22/2024 VAR CPN 04/22/2028	300,084	304,935
	WELLS FARGO & COMPANY	DTD 04/30/15 3.900 05/01/2045	82,656	77,777
	WELLS FARGO & COMPANY	DTD 01/23/2024 VAR CPN 01/15/2026	300,000	300,987
	WELLS FARGO & COMPANY	DTD 07/25/2023 VAR CPN 07/25/2029	300,000	291,891
	WELLS FARGO & COMPANY	DTD 07/25/2023 VAR CPN 07/25/2029	607,017	609,180
				<u>46,717,221</u>

CF Industries Holdings, Inc.
Pension Plan

SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR) - CONTINUED

December 31, 2024

EIN: 20-2697511 Plan Number: 002

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
MUNICIPAL BONDS				
	AMERICAN MUN PWR-OHIO INC	DTD 10/15/09 6.053 02/15/2043	\$ 646,974	\$ 609,576
	AMERICAN MUN PWR-OHIO INC	DTD 12/09/09 6.449 02/15/2044	554,665	525,950
	BAY AREA TOLL AUTH CALIF TOLL	DTD 07/01/10 7.043 04/01/2050	126,578	114,623
	MICHIGAN STATE UNIV REVENUES	DTD 03/09/2022 4.165% 08/15/2122	161,874	147,324
	MUNICIPAL ELEC AUTH GA	DTD 03/12/10 6.655 04/01/2057	319,376	301,451
	UNIV OF CALIFORNIA CA REVENUES	DTD 03/01/12 4.858 05/15/2112	753,112	664,880
				<u>2,363,804</u>
U.S. GOVERNMENT AND AGENCY SECURITIES LEVEL 1				
	UNITED STATES TREASURY BONDS	DTD 02/15/2023 3.625% 02/15/2053	922,538	832,802
	UNITED STATES TREASURY BONDS	DTD 02/15/2023 3.875% 02/15/2043	391,805	352,932
	UNITED STATES TREASURY BONDS	DTD 08/15/2023 4.125% 08/15/2053	220,268	200,394
	UNITED STATES TREASURY BONDS	DTD 08/15/2023 4.375% 08/15/2043	2,148,410	2,070,024
	UNITED STATES TREASURY BONDS	DTD 02/15/2024 4.250% 02/15/2054	770,805	729,800
	UNITED STATES TREASURY BONDS	DTD 08/15/2024 4.250% 08/15/2054	2,818,107	2,648,280
	UNITED STATES TREASURY BONDS	DTD 02/15/2023 1.500% 02/15/2053	93,155	85,016
	UNITED STATES TREASURY NOTES	DTD 02/15/2024 2.125% 02/15/2054	1,015,061	951,865
	US TREASURY BOND	DTD 05/15/19 0.000 05/15/2049	2,860,930	1,645,488
	US TREASURY BOND	DTD 08/15/19 0.000 08/15/2049	2,210,292	1,322,156
	US TREASURY BOND	DTD 05/15/14 3.375 05/15/2044	576,609	567,329
	US TREASURY BOND	DTD 05/15/18 3.125 05/15/2048	247,769	224,721
	US TREASURY BOND	DTD 02/15/19 3.000 02/15/2049	650,290	582,032
	US TREASURY BOND	DTD 05/15/19 2.875 05/15/2049	156,955	141,774
	US TREASURY INFLATION INDEX BOND	DTD 02/28/17 0.875 02/15/2047	322,897	283,613
	US TREASURY INFLATION INDEX BOND	DTD 02/26/21 0.125 02/15/2051	1,549,549	1,466,723
	US TREASURY INFLATION INDEX BOND	DTD 10/30/20 0.125 10/15/2025	117,342	120,247
	US TREASURY INFLATION INDEX BOND	DTD 07/31/15 0.375 07/15/2025	129,253	132,302
				<u>14,357,498</u>
U.S. GOVERNMENT AND AGENCY SECURITIES LEVEL 2				
	FED HOME LOAN MTGE CORP POOL	DTD 04/01/2022 3.500% 04/01/2052	23,304	22,564
	FED HOME LOAN MTGE CORP POOL	DTD 10/01/2024 3.500% 09/01/2052	726,100	702,210
	FED NATL MTG ASSN POOL #939554	DTD 07/01/07 5.500 07/01/2037	1,119	1,065
	FEDL NATL MTGE ASSN POOL #FS9324	DTD 10/01/2024 3.500% 09/01/2052	714,720	691,266
	GOVT STRIPPED AND ZERO-COUPON	UNITED STATES TREASURY STRIPS	6,291,985	5,291,715
	SMALL BUSINESS ADMINISTRATION	DTD 04/16/08 5.370 04/01/2028	25,225	25,214
	SMALL BUSINESS ADMINISTRATION	DTD 07/16/08 5.870 07/01/2028	43,573	43,951
				<u>6,777,985</u>
FOREIGN BONDS				
	ABU DHABI NATL ENERGY	DTD 10/09/2024 4.750% 03/09/2037	297,708	280,800
	BARCLAYS PLC	DTD 09/10/2024 VAR CPN 09/10/2035	300,000	288,144
	BNP PARIBAS	DTD 02/20/2024 VAR CPN 05/20/2030	498,654	500,630
	COOPERATIEVE RABOBANK UA	DTD 04/06/2022 VAR CPN 04/06/2033	244,821	269,457
	CREDIT AGRICOLE	DTD 03/11/2024 VAR CPN 03/11/2027	300,000	301,233
	CREDIT AGRICOLE	DTD 10/03/2023 VAR CPN 10/03/2029	300,000	309,963
	CREDIT SUISSE GROUP AG	DTD 08/12/2022 VAR CPN 08/11/2028	271,656	310,005
	HSBC HOLDINGS PLC	DTD 08/11/2022 VAR CPN 08/11/2033	600,000	593,802
	HSBC HOLDINGS PLC	DTD 11/03/2022 VAR CPN 11/03/2028	200,000	211,972
	HSBC HOLDINGS PLC	DTD 05/17/2024 VAR CPN 05/17/2028	300,000	303,216
	ING GROEP NV	DTD 03/19/2024 VAR CPN 03/19/2030	300,000	301,194
	JT INTL FINL SVCS BV	DTD 10/24/2022 6.875% 10/24/2032	394,504	435,152
	LLOYDS BANKING GROUP	DTD 08/11/2022 VAR CPN 08/11/2033	200,000	192,160
	MITSUBISHI HC CAPITAL	DTD 09/15/2022 5.080% 09/15/2027	600,000	600,414
	MITSUBISHI UFJ FINANCIAL GROUP	DTD 04/19/2022 VAR CPN 04/19/2033	900,000	846,657
	NORINCHUKIN BANK	DTD 09/14/2022 5.071% 09/14/2032	400,000	387,452
	SANTANDER UK GROUP HOLDINGS	DTD 09/11/2024 VAR CPN 09/11/2030	300,000	291,684
	SAUDI ARABIAN OIL CO	DTD 07/17/2024 5.750% 07/17/2054	292,389	280,557
	SOCIETE GENERALE MEDIUM TERM NOTE	DTD 01/10/2023 VAR CPN 01/10/2034	211,194	205,124
	STATE OF ISRAEL	DTD 03/12/2024 5.375% 03/12/2029	298,407	299,070
	UBS GROUP AG SNR NTS	DTD 09/22/2023 VAR CPN 09/22/2034	317,586	313,803
				<u>7,522,489</u>
OTHER INVESTMENTS				
	AIR CANADA 2020-2A PTT	144A PRIV PLCMT 5.250 04/01/2029	208,927	208,236
	CAMERON LNG LLC	144A PRIV PLCMT 3.701 01/15/2039	200,000	161,206
	BLACKSTONE HOLDINGS FINA	144A PRIV PLCMT 2.800 09/30/2050	795,648	477,136
	BROADCOM INC	144A PRIV PLCMT 3.187 11/15/2036	416,017	322,216
	BWAY MORTGAGE TRUST	144A PRIV PLCMT 3.454 03/10/2033	592,523	566,430
	CADILLAC FAIRVIEW PRP TR	144A PRIV PLCMT 3.875 03/20/2027	498,520	487,390
	ELECTRICITE DE FRANCE	144A PRIV PLCMT 6.000 01/22/2114	484,765	469,635
	ELECTRICITE DE FRANCE SA	144A PRIV PLCMT 4.750 10/13/2035	520,195	459,970
	FED HOME LN MTG CORP	DTD 01/01/20 2.500 10/25/2048	32,347	28,383
	FEDERAL HOME LOAN MORTGAGE CORP	DTD 11/07/2024 VAR CPN 08/25/2027	300,000	300,000
	GREAT- WEST LIFE CO FINANCE	144A PRIV PLCMT 4.150 06/03/2047	297,654	237,195
	GUARDIAN LIFE INSURANCE	144A PRIV PLCMT 3.700 01/22/2070	296,556	199,014

CF Industries Holdings, Inc.
Pension Plan

SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR) - CONTINUED

December 31, 2024

EIN: 20-2697511 Plan Number: 002

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	KKR GROUP FINANCE CO III	144A PRIV PLCMT 5.125 06/01/2044	\$ 103,657	\$ 91,351
	MDGH - GMTN BV	144A PRIV PLCMT 3.700 11/07/2049	200,000	145,626
	MILL CITY MORTGAGE TRUST	144A PRIV PLCMT 08/25/2059	54,442	52,022
	NEUBERGER BERMAN GRP/FIN	144A PRIV PLCMT 4.875 04/15/2045	571,418	475,330
	NEW RESIDENTIAL MORTGAGE LOAN	144A PRIV PLCMT 11/25/2059	338,324	316,643
	NEW RESIDENTIAL MORTGAGE LOAN	144A PRIV PLCMT 07/25/2059	242,654	229,945
	NORTHWESTERN MUTUAL LIFE	144A PRIV PLCMT 3.850 09/30/2047	399,148	299,708
	OLYMPIC TOWER MORTGAGE TRUST	144A PRIV PLCMT 3.566 05/10/2039	617,998	546,972
	PACIFIC LIFECORP	144A PRIV PLCMT 3.350 09/15/2050	595,392	398,382
	PRES & FELLOWS OF HARVAR	144A PRIV PLCMT 6.500 01/15/2039	99,635	112,086
	SAUDI INTERNATIONAL BOND	144A PRIV PLCMT 3.450 02/02/2061	600,000	364,350
	SECURIAN FINANCIAL GROUP	144A PRIV PLCMT 4.800 04/15/2048	598,098	505,716
	STATE OF QATAR	144A PRIV PLCMT 4.817 03/14/2049	700,000	632,562
	TOWD POINT MORTGAGE TRUST	144A PRIV PLCMT 12/25/2048	73,207	74,719
	TOWD POINT MORTGAGE TRUST	144A PRIV PLCMT 12/25/2048	19,646	20,051
	TOWD POINT MORTGAGE TRUST	144A PRIV PLCMT 10/25/2059	129,891	122,388
	VERIZON MASTER TRUST	DTD 01/18/2024 5.000% 12/20/2028	749,978	753,825
	WEA FINANCE LLC/ WESTFIEL	144A PRIV PLCMT 4.750 09/17/2044	548,257	440,259
				<u>9,498,746</u>
	COLLECTIVE TRUST FUND - SHORT-TERM INVESTMENT			
	SHORT-TERM INVESTMENT FUND A S1 PF9980004	13345217	751,540	751,540
	SHORT-TERM INVESTMENT FUND A S1 PF9980004	23639000	514,016	514,016
				<u>1,265,556</u>
				<u>\$ 171,132,170</u>

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		AMERICAN EXPRESS V-D 5.098% 2/16/28 025816DP1 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/12/24	PURCHASE ASSETS ON 02/12/24	300000.0000	300000.00		-300000.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-300000.0000	-300000.00		299697.00	-303.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-303.00	-303.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BANK AMERICA V-D 5.933% 9/15/27 06051GLV9 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/21/24	PURCHASE ASSETS ON 03/21/24	300000.0000	304647.00		-304647.00	
13345217	03/27/24	SELL ASSETS ON 03/27/24	-300000.0000	-304647.00		304371.00	-276.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-276.00	-276.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BANK OF NY MTN V-D 4.975% 3/14/30 06406RBV8					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/07/24	PURCHASE ASSETS ON 03/07/24	300000.0000	300000.00		-300000.00	
13345217	04/29/24	SELL ASSETS ON 04/29/24	-300000.0000	-300000.00		294561.00	-5439.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-5439.00	-5439.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BARCLAYS PLC V-Q 5.885% 3/12/28 06738ECQ6 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/05/24	PURCHASE ASSETS ON 03/05/24	300000.0000	300000.00		-300000.00	
13345217	05/30/24	SELL ASSETS ON 05/30/24	-300000.0000	-300000.00		303269.10	3269.10
		TRANSACTION TOTAL	0.0000	0.00	0.00	3269.10	3269.10
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.370% 1/17/24 RP5852054 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	01/16/24	PURCHASE ASSETS ON 01/16/24	2700000.0000	2700000.00		-2700000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	01/17/24	SELL ASSETS ON 01/17/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.330% 1/18/24 RP5854126					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	01/17/24	PURCHASE ASSETS ON 01/17/24	2900000.0000	2900000.00		-2900000.00	
13345217	01/18/24	SELL ASSETS ON 01/18/24	-2900000.0000	-2900000.00		2900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.320% 2/15/24 RP5884321 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/14/24	PURCHASE ASSETS ON 02/14/24	2700000.0000	2700000.00		-2700000.00	
13345217	02/15/24	SELL ASSETS ON 02/15/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.300% 3/06/24 RP5902875 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/05/24	PURCHASE ASSETS ON 03/05/24	3700000.0000	3700000.00		-3700000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/06/24	SELL ASSETS ON 03/06/24	-3700000.0000	-3700000.00		3700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.340% 3/11/24 RP5907098					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/08/24	PURCHASE ASSETS ON 03/08/24	3500000.0000	3500000.00		-3500000.00	
13345217	03/11/24	SELL ASSETS ON 03/11/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.360% 3/13/24 RP5910027 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/12/24	PURCHASE ASSETS ON 03/12/24	2600000.0000	2600000.00		-2600000.00	
13345217	03/13/24	SELL ASSETS ON 03/13/24	-2600000.0000	-2600000.00		2600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.340% 5/16/24 RP5973553 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/15/24	PURCHASE ASSETS ON 05/15/24	3400000.0000	3400000.00		-3400000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/16/24	SELL ASSETS ON 05/16/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.300% 5/20/24 RP5975939					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/17/24	PURCHASE ASSETS ON 05/17/24	3100000.0000	3100000.00		-3100000.00	
13345217	05/20/24	SELL ASSETS ON 05/20/24	-3100000.0000	-3100000.00		3100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.340% 5/21/24 RP5977265 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/20/24	PURCHASE ASSETS ON 05/20/24	3100000.0000	3100000.00		-3100000.00	
13345217	05/21/24	SELL ASSETS ON 05/21/24	-3100000.0000	-3100000.00		3100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.340% 5/29/24 RP5984808 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/28/24	PURCHASE ASSETS ON 05/28/24	2900000.0000	2900000.00		-2900000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/29/24	SELL ASSETS ON 05/29/24	-2900000.0000	-2900000.00		2900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.390% 5/30/24 RP5985946					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/29/24	PURCHASE ASSETS ON 05/29/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/30/24	SELL ASSETS ON 05/30/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.400% 7/05/24 RP6018671 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/03/24	PURCHASE ASSETS ON 07/03/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/05/24	SELL ASSETS ON 07/05/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.380% 7/09/24 RP6020578 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/08/24	PURCHASE ASSETS ON 07/08/24	5800000.0000	5800000.00		-5800000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/09/24	SELL ASSETS ON 07/09/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.360% 7/23/24 RP6034959					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/22/24	PURCHASE ASSETS ON 07/22/24	6400000.0000	6400000.00		-6400000.00	
13345217	07/23/24	SELL ASSETS ON 07/23/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.410% 7/30/24 RP6040907 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/29/24	PURCHASE ASSETS ON 07/29/24	6500000.0000	6500000.00		-6500000.00	
13345217	07/30/24	SELL ASSETS ON 07/30/24	-6500000.0000	-6500000.00		6500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.460% 8/02/24 RP6044305 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/01/24	PURCHASE ASSETS ON 08/01/24	6600000.0000	6600000.00		-6600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/02/24	SELL ASSETS ON 08/02/24	-6600000.0000	-6600000.00		6600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.320% 8/06/24 RP6047696					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/05/24	PURCHASE ASSETS ON 08/05/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/06/24	SELL ASSETS ON 08/06/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.390% 8/07/24 RP6048330 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/06/24	PURCHASE ASSETS ON 08/06/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/07/24	SELL ASSETS ON 08/07/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.350% 8/08/24 RP6049882 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/07/24	PURCHASE ASSETS ON 08/07/24	6200000.0000	6200000.00		-6200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/08/24	SELL ASSETS ON 08/08/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.420% 9/18/24 RP6089730					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/17/24	PURCHASE ASSETS ON 09/17/24	4600000.0000	4600000.00		-4600000.00	
13345217	09/18/24	SELL ASSETS ON 09/18/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 4.840% 9/20/24 RP6093476 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/19/24	PURCHASE ASSETS ON 09/19/24	4400000.0000	4400000.00		-4400000.00	
13345217	09/20/24	SELL ASSETS ON 09/20/24	-4400000.0000	-4400000.00		4400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.840% 9/24/24 RP6096099 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/23/24	PURCHASE ASSETS ON 09/23/24	4100000.0000	4100000.00		-4100000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/24/24	SELL ASSETS ON 09/24/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.890% 10/25/24 RP6127928					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/24/24	PURCHASE ASSETS ON 10/24/24	4500000.0000	4500000.00		-4500000.00	
13345217	10/25/24	SELL ASSETS ON 10/25/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 4.900% 11/04/24 RP6136556 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/01/24	PURCHASE ASSETS ON 11/01/24	5100000.0000	5100000.00		-5100000.00	
13345217	11/04/24	SELL ASSETS ON 11/04/24	-5100000.0000	-5100000.00		5100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.770% 11/07/24 RP6140319 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/06/24	PURCHASE ASSETS ON 11/06/24	4300000.0000	4300000.00		-4300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/07/24	SELL ASSETS ON 11/07/24	-4300000.0000	-4300000.00		4300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.660% 11/13/24 RP6144147					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/12/24	PURCHASE ASSETS ON 11/12/24	3500000.0000	3500000.00		-3500000.00	
13345217	11/13/24	SELL ASSETS ON 11/13/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 4.600% 11/18/24 RP6148205 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/15/24	PURCHASE ASSETS ON 11/15/24	3500000.0000	3500000.00		-3500000.00	
13345217	11/18/24	SELL ASSETS ON 11/18/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.600% 11/20/24 RP6151175 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/19/24	PURCHASE ASSETS ON 11/19/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/20/24	SELL ASSETS ON 11/20/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.700% 12/03/24 RP6163543					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/02/24	PURCHASE ASSETS ON 12/02/24	3100000.0000	3100000.00		-3100000.00	
13345217	12/03/24	SELL ASSETS ON 12/03/24	-3100000.0000	-3100000.00		3100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 4.600% 12/05/24 RP6165894 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/04/24	PURCHASE ASSETS ON 12/04/24	2900000.0000	2900000.00		-2900000.00	
13345217	12/05/24	SELL ASSETS ON 12/05/24	-2900000.0000	-2900000.00		2900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.650% 12/09/24 RP6168401 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/06/24	PURCHASE ASSETS ON 12/06/24	2500000.0000	2500000.00		-2500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	12/09/24	SELL ASSETS ON 12/09/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.430% 4/01/24 RP5928623					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/28/24	PURCHASE ASSETS ON 03/28/24	2000000.0000	2000000.00		-2000000.00	
13345217	04/01/24	SELL ASSETS ON 04/01/24	-2000000.0000	-2000000.00		2000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS S.A.REPO 5.320% 4/05/24 RP5933763 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/04/24	PURCHASE ASSETS ON 04/04/24	2800000.0000	2800000.00		-2800000.00	
13345217	04/05/24	SELL ASSETS ON 04/05/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.370% 5/01/24 RP5958737 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/30/24	PURCHASE ASSETS ON 04/30/24	3000000.0000	3000000.00		-3000000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/01/24	SELL ASSETS ON 05/01/24	-3000000.0000	-3000000.00		3000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.390% 6/04/24 RP5989955					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/03/24	PURCHASE ASSETS ON 06/03/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/04/24	SELL ASSETS ON 06/04/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS S.A.REPO 5.380% 6/06/24 RP5992694 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/05/24	PURCHASE ASSETS ON 06/05/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/06/24	SELL ASSETS ON 06/06/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.390% 6/10/24 RP5995861 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/07/24	PURCHASE ASSETS ON 06/07/24	6200000.0000	6200000.00		-6200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/10/24	SELL ASSETS ON 06/10/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.340% 6/11/24 RP5997172					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/10/24	PURCHASE ASSETS ON 06/10/24	6300000.0000	6300000.00		-6300000.00	
13345217	06/11/24	SELL ASSETS ON 06/11/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS S.A.REPO 5.320% 6/14/24 RP6000711 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/13/24	PURCHASE ASSETS ON 06/13/24	6300000.0000	6300000.00		-6300000.00	
13345217	06/14/24	SELL ASSETS ON 06/14/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 5.290% 3/07/24 RP5903584 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/06/24	PURCHASE ASSETS ON 03/06/24	3700000.0000	3700000.00		-3700000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/07/24	SELL ASSETS ON 03/07/24	-3700000.0000	-3700000.00		3700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 5.300% 5/15/24 RP5971672					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/14/24	PURCHASE ASSETS ON 05/14/24	3200000.0000	3200000.00		-3200000.00	
13345217	05/15/24	SELL ASSETS ON 05/15/24	-3200000.0000	-3200000.00		3200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BOFA SECURITIES REPO 5.380% 7/15/24 RP6026294 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/12/24	PURCHASE ASSETS ON 07/12/24	5700000.0000	5700000.00		-5700000.00	
13345217	07/15/24	SELL ASSETS ON 07/15/24	-5700000.0000	-5700000.00		5700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 5.380% 7/31/24 RP6041939 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/30/24	PURCHASE ASSETS ON 07/30/24	6500000.0000	6500000.00		-6500000.00	

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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/31/24	SELL ASSETS ON 07/31/24	-6500000.0000	-6500000.00		6500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 5.410% 8/12/24 RP6053330					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/09/24	PURCHASE ASSETS ON 08/09/24	5900000.0000	5900000.00		-5900000.00	
13345217	08/12/24	SELL ASSETS ON 08/12/24	-5900000.0000	-5900000.00		5900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BOFA SECURITIES REPO 5.380% 8/13/24 RP6054296 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/12/24	PURCHASE ASSETS ON 08/12/24	6000000.0000	6000000.00		-6000000.00	
13345217	08/13/24	SELL ASSETS ON 08/13/24	-6000000.0000	-6000000.00		6000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 4.950% 10/01/24 RP6103549 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/30/24	PURCHASE ASSETS ON 09/30/24	3600000.0000	3600000.00		-3600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/01/24	SELL ASSETS ON 10/01/24	-3600000.0000	-3600000.00		3600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 4.790% 10/31/24 RP6132860					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/30/24	PURCHASE ASSETS ON 10/30/24	5600000.0000	5600000.00		-5600000.00	
13345217	10/31/24	SELL ASSETS ON 10/31/24	-5600000.0000	-5600000.00		5600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BOFA SECURITIES REPO 4.820% 11/08/24 RP6141317 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/07/24	PURCHASE ASSETS ON 11/07/24	4000000.0000	4000000.00		-4000000.00	
13345217	11/08/24	SELL ASSETS ON 11/08/24	-4000000.0000	-4000000.00		4000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 4.570% 11/21/24 RP6152801 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/20/24	PURCHASE ASSETS ON 11/20/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/21/24	SELL ASSETS ON 11/21/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROP GLOBAL MARK 5.320% 4/15/24 RP5942335					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/12/24	PURCHASE ASSETS ON 04/12/24	2100000.0000	2100000.00		-2100000.00	
13345217	04/15/24	SELL ASSETS ON 04/15/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.360% 2/05/24 RP5873167 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/02/24	PURCHASE ASSETS ON 02/02/24	2700000.0000	2700000.00		-2700000.00	
13345217	02/05/24	SELL ASSETS ON 02/05/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 2/06/24 RP5874611 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/05/24	PURCHASE ASSETS ON 02/05/24	2700000.0000	2700000.00		-2700000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/06/24	SELL ASSETS ON 02/06/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.290% 2/12/24 RP5880659					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/09/24	PURCHASE ASSETS ON 02/09/24	2800000.0000	2800000.00		-2800000.00	
13345217	02/12/24	SELL ASSETS ON 02/12/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.330% 3/01/24 RP5898768 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/29/24	PURCHASE ASSETS ON 02/29/24	3200000.0000	3200000.00		-3200000.00	
13345217	03/01/24	SELL ASSETS ON 03/01/24	-3200000.0000	-3200000.00		3200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.300% 3/04/24 RP5899972 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/01/24	PURCHASE ASSETS ON 03/01/24	3800000.0000	3800000.00		-3800000.00	

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FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/04/24	SELL ASSETS ON 03/04/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 4/04/24 RP5932252					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/03/24	PURCHASE ASSETS ON 04/03/24	2800000.0000	2800000.00		-2800000.00	
13345217	04/04/24	SELL ASSETS ON 04/04/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.310% 4/08/24 RP5934555 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/05/24	PURCHASE ASSETS ON 04/05/24	2100000.0000	2100000.00		-2100000.00	
13345217	04/08/24	SELL ASSETS ON 04/08/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.310% 4/09/24 RP5936790 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/08/24	PURCHASE ASSETS ON 04/08/24	2100000.0000	2100000.00		-2100000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	04/09/24	SELL ASSETS ON 04/09/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.320% 4/10/24 RP5937467					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/09/24	PURCHASE ASSETS ON 04/09/24	2100000.0000	2100000.00		-2100000.00	
13345217	04/10/24	SELL ASSETS ON 04/10/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.310% 4/11/24 RP5939224 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/10/24	PURCHASE ASSETS ON 04/10/24	2100000.0000	2100000.00		-2100000.00	
13345217	04/11/24	SELL ASSETS ON 04/11/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.280% 4/12/24 RP5941204 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/11/24	PURCHASE ASSETS ON 04/11/24	2100000.0000	2100000.00		-2100000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	04/12/24	SELL ASSETS ON 04/12/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 4/16/24 RP5944422					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/15/24	PURCHASE ASSETS ON 04/15/24	2200000.0000	2200000.00		-2200000.00	
13345217	04/16/24	SELL ASSETS ON 04/16/24	-2200000.0000	-2200000.00		2200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.320% 4/19/24 RP5948787 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/18/24	PURCHASE ASSETS ON 04/18/24	2200000.0000	2200000.00		-2200000.00	
13345217	04/19/24	SELL ASSETS ON 04/19/24	-2200000.0000	-2200000.00		2200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 6/05/24 RP5991183 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/04/24	PURCHASE ASSETS ON 06/04/24	6200000.0000	6200000.00		-6200000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/05/24	SELL ASSETS ON 06/05/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 6/07/24 RP5994435					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/06/24	PURCHASE ASSETS ON 06/06/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/07/24	SELL ASSETS ON 06/07/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.300% 6/17/24 RP6001735 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/14/24	PURCHASE ASSETS ON 06/14/24	6300000.0000	6300000.00		-6300000.00	
13345217	06/17/24	SELL ASSETS ON 06/17/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.340% 6/20/24 RP6004697 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/18/24	PURCHASE ASSETS ON 06/18/24	6200000.0000	6200000.00		-6200000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/20/24	SELL ASSETS ON 06/20/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.310% 6/21/24 RP6006320					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/20/24	PURCHASE ASSETS ON 06/20/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/21/24	SELL ASSETS ON 06/21/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.350% 6/24/24 RP6008193 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/21/24	PURCHASE ASSETS ON 06/21/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/24/24	SELL ASSETS ON 06/24/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.320% 6/25/24 RP6009563 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/24/24	PURCHASE ASSETS ON 06/24/24	6200000.0000	6200000.00		-6200000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/25/24	SELL ASSETS ON 06/25/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.410% 6/26/24 RP6011270					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/25/24	PURCHASE ASSETS ON 06/25/24	1900000.0000	1900000.00		-1900000.00	
13345217	06/26/24	SELL ASSETS ON 06/26/24	-1900000.0000	-1900000.00		1900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.420% 6/27/24 RP6012104 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/26/24	PURCHASE ASSETS ON 06/26/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/27/24	SELL ASSETS ON 06/27/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.340% 6/28/24 RP6013268 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/27/24	PURCHASE ASSETS ON 06/27/24	6200000.0000	6200000.00		-6200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/28/24	SELL ASSETS ON 06/28/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.400% 7/01/24 RP6014670					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/28/24	PURCHASE ASSETS ON 06/28/24	5700000.0000	5700000.00		-5700000.00	
13345217	07/01/24	SELL ASSETS ON 07/01/24	-5700000.0000	-5700000.00		5700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.320% 7/08/24 RP6019422 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/05/24	PURCHASE ASSETS ON 07/05/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/08/24	SELL ASSETS ON 07/08/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 4.840% 10/23/24 RP6124990 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/22/24	PURCHASE ASSETS ON 10/22/24	4500000.0000	4500000.00		-4500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/23/24	SELL ASSETS ON 10/23/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MKT 4.640% 12/12/24 RP6172627					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/11/24	PURCHASE ASSETS ON 12/11/24	2500000.0000	2500000.00		-2500000.00	
13345217	12/12/24	SELL ASSETS ON 12/12/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL REP 5.390% 4/03/24 RP5930637 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/02/24	PURCHASE ASSETS ON 04/02/24	2800000.0000	2800000.00		-2800000.00	
13345217	04/03/24	SELL ASSETS ON 04/03/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL REP 4.600% 11/12/24 RP6142851 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/08/24	PURCHASE ASSETS ON 11/08/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/12/24	SELL ASSETS ON 11/12/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.320% 2/09/24 RP5879131					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/08/24	PURCHASE ASSETS ON 02/08/24	2800000.0000	2800000.00		-2800000.00	
13345217	02/09/24	SELL ASSETS ON 02/09/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.320% 2/13/24 RP5881822 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/12/24	PURCHASE ASSETS ON 02/12/24	2300000.0000	2300000.00		-2300000.00	
13345217	02/13/24	SELL ASSETS ON 02/13/24	-2300000.0000	-2300000.00		2300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.320% 2/20/24 RP5887076 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/16/24	PURCHASE ASSETS ON 02/16/24	2500000.0000	2500000.00		-2500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/20/24	SELL ASSETS ON 02/20/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.310% 3/05/24 RP5900952					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/04/24	PURCHASE ASSETS ON 03/04/24	4300000.0000	4300000.00		-4300000.00	
13345217	03/05/24	SELL ASSETS ON 03/05/24	-4300000.0000	-4300000.00		4300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.320% 3/14/24 RP5911397 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/13/24	PURCHASE ASSETS ON 03/13/24	2500000.0000	2500000.00		-2500000.00	
13345217	03/14/24	SELL ASSETS ON 03/14/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.380% 5/02/24 RP5959818 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/01/24	PURCHASE ASSETS ON 05/01/24	3900000.0000	3900000.00		-3900000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/02/24	SELL ASSETS ON 05/02/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.290% 5/07/24 RP5963299					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/06/24	PURCHASE ASSETS ON 05/06/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/07/24	SELL ASSETS ON 05/07/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.340% 5/13/24 RP5968918 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/10/24	PURCHASE ASSETS ON 05/10/24	3400000.0000	3400000.00		-3400000.00	
13345217	05/13/24	SELL ASSETS ON 05/13/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.310% 5/14/24 RP5969874 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/13/24	PURCHASE ASSETS ON 05/13/24	3200000.0000	3200000.00		-3200000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/14/24	SELL ASSETS ON 05/14/24	-3200000.0000	-3200000.00		3200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.320% 5/22/24 RP5979022					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/21/24	PURCHASE ASSETS ON 05/21/24	2800000.0000	2800000.00		-2800000.00	
13345217	05/22/24	SELL ASSETS ON 05/22/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.310% 5/23/24 RP5980590 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/22/24	PURCHASE ASSETS ON 05/22/24	2800000.0000	2800000.00		-2800000.00	
13345217	05/23/24	SELL ASSETS ON 05/23/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.290% 5/24/24 RP5982307 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/23/24	PURCHASE ASSETS ON 05/23/24	2800000.0000	2800000.00		-2800000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/24/24	SELL ASSETS ON 05/24/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.410% 6/03/24 RP5988445					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/31/24	PURCHASE ASSETS ON 05/31/24	4900000.0000	4900000.00		-4900000.00	
13345217	06/03/24	SELL ASSETS ON 06/03/24	-4900000.0000	-4900000.00		4900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.420% 7/03/24 RP6016899 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/02/24	PURCHASE ASSETS ON 07/02/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/03/24	SELL ASSETS ON 07/03/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.360% 7/11/24 RP6023192 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/10/24	PURCHASE ASSETS ON 07/10/24	5800000.0000	5800000.00		-5800000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/11/24	SELL ASSETS ON 07/11/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.340% 7/12/24 RP6024711					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/11/24	PURCHASE ASSETS ON 07/11/24	5700000.0000	5700000.00		-5700000.00	
13345217	07/12/24	SELL ASSETS ON 07/12/24	-5700000.0000	-5700000.00		5700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.430% 7/16/24 RP6027342 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/15/24	PURCHASE ASSETS ON 07/15/24	6100000.0000	6100000.00		-6100000.00	
13345217	07/16/24	SELL ASSETS ON 07/16/24	-6100000.0000	-6100000.00		6100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.410% 7/17/24 RP6029322 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/16/24	PURCHASE ASSETS ON 07/16/24	6100000.0000	6100000.00		-6100000.00	

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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/17/24	SELL ASSETS ON 07/17/24	-6100000.0000	-6100000.00		6100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.410% 7/18/24 RP6030874					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/17/24	PURCHASE ASSETS ON 07/17/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/18/24	SELL ASSETS ON 07/18/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.410% 7/19/24 RP6032334 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/18/24	PURCHASE ASSETS ON 07/18/24	6700000.0000	6700000.00		-6700000.00	
13345217	07/19/24	SELL ASSETS ON 07/19/24	-6700000.0000	-6700000.00		6700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.390% 7/22/24 RP6033662 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/19/24	PURCHASE ASSETS ON 07/19/24	6400000.0000	6400000.00		-6400000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/22/24	SELL ASSETS ON 07/22/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.400% 7/24/24 RP6036145					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/23/24	PURCHASE ASSETS ON 07/23/24	6400000.0000	6400000.00		-6400000.00	
13345217	07/24/24	SELL ASSETS ON 07/24/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.420% 7/26/24 RP6038620 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/25/24	PURCHASE ASSETS ON 07/25/24	6500000.0000	6500000.00		-6500000.00	
13345217	07/26/24	SELL ASSETS ON 07/26/24	-6500000.0000	-6500000.00		6500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.450% 7/29/24 RP6039883 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/26/24	PURCHASE ASSETS ON 07/26/24	6500000.0000	6500000.00		-6500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/29/24	SELL ASSETS ON 07/29/24	-6500000.0000	-6500000.00		6500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.370% 8/05/24 RP6045468					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/02/24	PURCHASE ASSETS ON 08/02/24	6400000.0000	6400000.00		-6400000.00	
13345217	08/05/24	SELL ASSETS ON 08/05/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.430% 8/09/24 RP6051698 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/08/24	PURCHASE ASSETS ON 08/08/24	5900000.0000	5900000.00		-5900000.00	
13345217	08/09/24	SELL ASSETS ON 08/09/24	-5900000.0000	-5900000.00		5900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.360% 8/14/24 RP6056663 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/13/24	PURCHASE ASSETS ON 08/13/24	6000000.0000	6000000.00		-6000000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/14/24	SELL ASSETS ON 08/14/24	-6000000.0000	-6000000.00		6000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.370% 8/27/24 RP6067744					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/26/24	PURCHASE ASSETS ON 08/26/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/27/24	SELL ASSETS ON 08/27/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.430% 8/28/24 RP6068874 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/27/24	PURCHASE ASSETS ON 08/27/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/28/24	SELL ASSETS ON 08/28/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.320% 8/30/24 RP6071613 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/29/24	PURCHASE ASSETS ON 08/29/24	6300000.0000	6300000.00		-6300000.00	

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/30/24	SELL ASSETS ON 08/30/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.370% 9/10/24 RP6080283					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/09/24	PURCHASE ASSETS ON 09/09/24	5600000.0000	5600000.00		-5600000.00	
13345217	09/10/24	SELL ASSETS ON 09/10/24	-5600000.0000	-5600000.00		5600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.340% 9/11/24 RP6081786 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/10/24	PURCHASE ASSETS ON 09/10/24	5400000.0000	5400000.00		-5400000.00	
13345217	09/11/24	SELL ASSETS ON 09/11/24	-5400000.0000	-5400000.00		5400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.330% 9/12/24 RP6083501 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/11/24	PURCHASE ASSETS ON 09/11/24	4900000.0000	4900000.00		-4900000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/12/24	SELL ASSETS ON 09/12/24	-4900000.0000	-4900000.00		4900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.360% 9/13/24 RP6084863					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/12/24	PURCHASE ASSETS ON 09/12/24	4900000.0000	4900000.00		-4900000.00	
13345217	09/13/24	SELL ASSETS ON 09/13/24	-4900000.0000	-4900000.00		4900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.370% 9/17/24 RP6088211 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/16/24	PURCHASE ASSETS ON 09/16/24	4500000.0000	4500000.00		-4500000.00	
13345217	09/17/24	SELL ASSETS ON 09/17/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.830% 9/26/24 RP6099655 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/25/24	PURCHASE ASSETS ON 09/25/24	4100000.0000	4100000.00		-4100000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/26/24	SELL ASSETS ON 09/26/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.890% 9/30/24 RP6102624					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/27/24	PURCHASE ASSETS ON 09/27/24	4100000.0000	4100000.00		-4100000.00	
13345217	09/30/24	SELL ASSETS ON 09/30/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.130% 10/02/24 RP6104828 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/01/24	PURCHASE ASSETS ON 10/01/24	3800000.0000	3800000.00		-3800000.00	
13345217	10/02/24	SELL ASSETS ON 10/02/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.990% 10/03/24 RP6106427 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/02/24	PURCHASE ASSETS ON 10/02/24	3900000.0000	3900000.00		-3900000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/03/24	SELL ASSETS ON 10/03/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.850% 10/04/24 RP6107748					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/03/24	PURCHASE ASSETS ON 10/03/24	4100000.0000	4100000.00		-4100000.00	
13345217	10/04/24	SELL ASSETS ON 10/04/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.810% 10/07/24 RP6109215 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/04/24	PURCHASE ASSETS ON 10/04/24	4100000.0000	4100000.00		-4100000.00	
13345217	10/07/24	SELL ASSETS ON 10/07/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.840% 10/08/24 RP6109975 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/07/24	PURCHASE ASSETS ON 10/07/24	4100000.0000	4100000.00		-4100000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/08/24	SELL ASSETS ON 10/08/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.880% 10/10/24 RP6112854					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/09/24	PURCHASE ASSETS ON 10/09/24	3800000.0000	3800000.00		-3800000.00	
13345217	10/10/24	SELL ASSETS ON 10/10/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.790% 10/11/24 RP6114934 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/10/24	PURCHASE ASSETS ON 10/10/24	3800000.0000	3800000.00		-3800000.00	
13345217	10/11/24	SELL ASSETS ON 10/11/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.800% 10/15/24 RP6116574 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/11/24	PURCHASE ASSETS ON 10/11/24	3800000.0000	3800000.00		-3800000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/15/24	SELL ASSETS ON 10/15/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.850% 10/17/24 RP6119503					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/16/24	PURCHASE ASSETS ON 10/16/24	3900000.0000	3900000.00		-3900000.00	
13345217	10/17/24	SELL ASSETS ON 10/17/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.860% 10/21/24 RP6122846 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/18/24	PURCHASE ASSETS ON 10/18/24	4100000.0000	4100000.00		-4100000.00	
13345217	10/21/24	SELL ASSETS ON 10/21/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.870% 10/28/24 RP6129429 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/25/24	PURCHASE ASSETS ON 10/25/24	4600000.0000	4600000.00		-4600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/28/24	SELL ASSETS ON 10/28/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.960% 11/01/24 RP6134734					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/31/24	PURCHASE ASSETS ON 10/31/24	5100000.0000	5100000.00		-5100000.00	
13345217	11/01/24	SELL ASSETS ON 11/01/24	-5100000.0000	-5100000.00		5100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.810% 11/06/24 RP6138669 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/05/24	PURCHASE ASSETS ON 11/05/24	4700000.0000	4700000.00		-4700000.00	
13345217	11/06/24	SELL ASSETS ON 11/06/24	-4700000.0000	-4700000.00		4700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.640% 11/14/24 RP6145151 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/13/24	PURCHASE ASSETS ON 11/13/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/14/24	SELL ASSETS ON 11/14/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.610% 11/26/24 RP6156893					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/25/24	PURCHASE ASSETS ON 11/25/24	3600000.0000	3600000.00		-3600000.00	
13345217	11/26/24	SELL ASSETS ON 11/26/24	-3600000.0000	-3600000.00		3600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.620% 12/02/24 RP6162826 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/29/24	PURCHASE ASSETS ON 11/29/24	3100000.0000	3100000.00		-3100000.00	
13345217	12/02/24	SELL ASSETS ON 12/02/24	-3100000.0000	-3100000.00		3100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.690% 12/04/24 RP6164525 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/03/24	PURCHASE ASSETS ON 12/03/24	2900000.0000	2900000.00		-2900000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	12/04/24	SELL ASSETS ON 12/04/24	-2900000.0000	-2900000.00		2900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.620% 12/06/24 RP6167130					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/05/24	PURCHASE ASSETS ON 12/05/24	2800000.0000	2800000.00		-2800000.00	
13345217	12/06/24	SELL ASSETS ON 12/06/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.680% 12/10/24 RP6170019 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/09/24	PURCHASE ASSETS ON 12/09/24	2500000.0000	2500000.00		-2500000.00	
13345217	12/10/24	SELL ASSETS ON 12/10/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.650% 12/11/24 RP6171231 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/10/24	PURCHASE ASSETS ON 12/10/24	2500000.0000	2500000.00		-2500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	12/11/24	SELL ASSETS ON 12/11/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CONSTELLATION BRANDS 4.800% 1/15/29 21036PBQ0					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	01/09/24	PURCHASE ASSETS ON 01/09/24	250000.0000	249722.50		-249722.50	
13345217	05/28/24	SELL ASSETS ON 05/28/24	-250000.0000	-249722.50		244772.50	-4950.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-4950.00	-4950.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.330% 2/07/24 RP5876467 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/06/24	PURCHASE ASSETS ON 02/06/24	2500000.0000	2500000.00		-2500000.00	
13345217	02/07/24	SELL ASSETS ON 02/07/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 2/08/24 RP5877945 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/07/24	PURCHASE ASSETS ON 02/07/24	2800000.0000	2800000.00		-2800000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/08/24	SELL ASSETS ON 02/08/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.300% 2/16/24 RP5885732					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/15/24	PURCHASE ASSETS ON 02/15/24	2800000.0000	2800000.00		-2800000.00	
13345217	02/16/24	SELL ASSETS ON 02/16/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.310% 3/08/24 RP5905605 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/07/24	PURCHASE ASSETS ON 03/07/24	3700000.0000	3700000.00		-3700000.00	
13345217	03/08/24	SELL ASSETS ON 03/08/24	-3700000.0000	-3700000.00		3700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 3/12/24 RP5908120 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/11/24	PURCHASE ASSETS ON 03/11/24	3200000.0000	3200000.00		-3200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/12/24	SELL ASSETS ON 03/12/24	-3200000.0000	-3200000.00		3200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.450% 4/02/24 RP5929597					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/01/24	PURCHASE ASSETS ON 04/01/24	2800000.0000	2800000.00		-2800000.00	
13345217	04/02/24	SELL ASSETS ON 04/02/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.330% 4/17/24 RP5945858 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/16/24	PURCHASE ASSETS ON 04/16/24	2200000.0000	2200000.00		-2200000.00	
13345217	04/17/24	SELL ASSETS ON 04/17/24	-2200000.0000	-2200000.00		2200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.300% 4/18/24 RP5947391 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/17/24	PURCHASE ASSETS ON 04/17/24	2200000.0000	2200000.00		-2200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	04/18/24	SELL ASSETS ON 04/18/24	-2200000.0000	-2200000.00		2200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.350% 4/30/24 RP5957481					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/29/24	PURCHASE ASSETS ON 04/29/24	3400000.0000	3400000.00		-3400000.00	
13345217	04/30/24	SELL ASSETS ON 04/30/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.330% 5/06/24 RP5962465 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/03/24	PURCHASE ASSETS ON 05/03/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/06/24	SELL ASSETS ON 05/06/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 5/08/24 RP5965047 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/07/24	PURCHASE ASSETS ON 05/07/24	3900000.0000	3900000.00		-3900000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/08/24	SELL ASSETS ON 05/08/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.310% 5/09/24 RP5966474					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/08/24	PURCHASE ASSETS ON 05/08/24	3400000.0000	3400000.00		-3400000.00	
13345217	05/09/24	SELL ASSETS ON 05/09/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.320% 5/10/24 RP5967662 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/09/24	PURCHASE ASSETS ON 05/09/24	3400000.0000	3400000.00		-3400000.00	
13345217	05/10/24	SELL ASSETS ON 05/10/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.310% 5/17/24 RP5974767 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/16/24	PURCHASE ASSETS ON 05/16/24	3400000.0000	3400000.00		-3400000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/17/24	SELL ASSETS ON 05/17/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.340% 5/28/24 RP5983669					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/24/24	PURCHASE ASSETS ON 05/24/24	2800000.0000	2800000.00		-2800000.00	
13345217	05/28/24	SELL ASSETS ON 05/28/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.380% 5/31/24 RP5987207 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/30/24	PURCHASE ASSETS ON 05/30/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/31/24	SELL ASSETS ON 05/31/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.340% 6/12/24 RP5998055 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/11/24	PURCHASE ASSETS ON 06/11/24	6300000.0000	6300000.00		-6300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/12/24	SELL ASSETS ON 06/12/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 6/13/24 RP5999400					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/12/24	PURCHASE ASSETS ON 06/12/24	6300000.0000	6300000.00		-6300000.00	
13345217	06/13/24	SELL ASSETS ON 06/13/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.360% 6/18/24 RP6002931 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/17/24	PURCHASE ASSETS ON 06/17/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/18/24	SELL ASSETS ON 06/18/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.380% 6/26/24 RP6010892 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/25/24	PURCHASE ASSETS ON 06/25/24	4300000.0000	4300000.00		-4300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/26/24	SELL ASSETS ON 06/26/24	-4300000.0000	-4300000.00		4300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.420% 7/02/24 RP6015750					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/01/24	PURCHASE ASSETS ON 07/01/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/02/24	SELL ASSETS ON 07/02/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.380% 7/10/24 RP6021691 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/09/24	PURCHASE ASSETS ON 07/09/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/10/24	SELL ASSETS ON 07/10/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.390% 7/25/24 RP6037432 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/24/24	PURCHASE ASSETS ON 07/24/24	6400000.0000	6400000.00		-6400000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/25/24	SELL ASSETS ON 07/25/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.360% 8/15/24 RP6058248					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/14/24	PURCHASE ASSETS ON 08/14/24	6000000.0000	6000000.00		-6000000.00	
13345217	08/15/24	SELL ASSETS ON 08/15/24	-6000000.0000	-6000000.00		6000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.370% 8/16/24 RP6059550 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/15/24	PURCHASE ASSETS ON 08/15/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/16/24	SELL ASSETS ON 08/16/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.340% 8/20/24 RP6061788 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/19/24	PURCHASE ASSETS ON 08/19/24	6200000.0000	6200000.00		-6200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/20/24	SELL ASSETS ON 08/20/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.350% 8/21/24 RP6062786					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/20/24	PURCHASE ASSETS ON 08/20/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/21/24	SELL ASSETS ON 08/21/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.310% 8/22/24 RP6064386 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/21/24	PURCHASE ASSETS ON 08/21/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/22/24	SELL ASSETS ON 08/22/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 8/23/24 RP6065540 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/22/24	PURCHASE ASSETS ON 08/22/24	6300000.0000	6300000.00		-6300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/23/24	SELL ASSETS ON 08/23/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.360% 8/26/24 RP6066795					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/23/24	PURCHASE ASSETS ON 08/23/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/26/24	SELL ASSETS ON 08/26/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.400% 8/29/24 RP6070177 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/28/24	PURCHASE ASSETS ON 08/28/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/29/24	SELL ASSETS ON 08/29/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.390% 9/04/24 RP6073718 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/03/24	PURCHASE ASSETS ON 09/03/24	5800000.0000	5800000.00		-5800000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/04/24	SELL ASSETS ON 09/04/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.360% 9/05/24 RP6075176					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/04/24	PURCHASE ASSETS ON 09/04/24	5800000.0000	5800000.00		-5800000.00	
13345217	09/05/24	SELL ASSETS ON 09/05/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.360% 9/06/24 RP6076588 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/05/24	PURCHASE ASSETS ON 09/05/24	5800000.0000	5800000.00		-5800000.00	
13345217	09/06/24	SELL ASSETS ON 09/06/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.380% 9/09/24 RP6078642 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/06/24	PURCHASE ASSETS ON 09/06/24	5600000.0000	5600000.00		-5600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/09/24	SELL ASSETS ON 09/09/24	-5600000.0000	-5600000.00		5600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.350% 9/16/24 RP6086637					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/13/24	PURCHASE ASSETS ON 09/13/24	4600000.0000	4600000.00		-4600000.00	
13345217	09/16/24	SELL ASSETS ON 09/16/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.840% 9/23/24 RP6094730 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/20/24	PURCHASE ASSETS ON 09/20/24	4000000.0000	4000000.00		-4000000.00	
13345217	09/23/24	SELL ASSETS ON 09/23/24	-4000000.0000	-4000000.00		4000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.880% 9/25/24 RP6097964 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/24/24	PURCHASE ASSETS ON 09/24/24	4100000.0000	4100000.00		-4100000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/25/24	SELL ASSETS ON 09/25/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.860% 9/27/24 RP6101170					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/26/24	PURCHASE ASSETS ON 09/26/24	4100000.0000	4100000.00		-4100000.00	
13345217	09/27/24	SELL ASSETS ON 09/27/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.890% 10/16/24 RP6117820 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/15/24	PURCHASE ASSETS ON 10/15/24	3900000.0000	3900000.00		-3900000.00	
13345217	10/16/24	SELL ASSETS ON 10/16/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.830% 10/22/24 RP6123760 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/21/24	PURCHASE ASSETS ON 10/21/24	4500000.0000	4500000.00		-4500000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/22/24	SELL ASSETS ON 10/22/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.840% 10/24/24 RP6126102					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/23/24	PURCHASE ASSETS ON 10/23/24	4500000.0000	4500000.00		-4500000.00	
13345217	10/24/24	SELL ASSETS ON 10/24/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.810% 10/30/24 RP6131557 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/29/24	PURCHASE ASSETS ON 10/29/24	5600000.0000	5600000.00		-5600000.00	
13345217	10/30/24	SELL ASSETS ON 10/30/24	-5600000.0000	-5600000.00		5600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.580% 11/15/24 RP6146837 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/14/24	PURCHASE ASSETS ON 11/14/24	3300000.0000	3300000.00		-3300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/15/24	SELL ASSETS ON 11/15/24	-3300000.0000	-3300000.00		3300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.570% 11/19/24 RP6149567					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/18/24	PURCHASE ASSETS ON 11/18/24	3500000.0000	3500000.00		-3500000.00	
13345217	11/19/24	SELL ASSETS ON 11/19/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.580% 11/22/24 RP6154005 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/21/24	PURCHASE ASSETS ON 11/21/24	3500000.0000	3500000.00		-3500000.00	
13345217	11/22/24	SELL ASSETS ON 11/22/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.580% 11/25/24 RP6155333 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/22/24	PURCHASE ASSETS ON 11/22/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/25/24	SELL ASSETS ON 11/25/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.590% 11/27/24 RP6157933					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/26/24	PURCHASE ASSETS ON 11/26/24	3600000.0000	3600000.00		-3600000.00	
13345217	11/27/24	SELL ASSETS ON 11/27/24	-3600000.0000	-3600000.00		3600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.570% 11/29/24 RP6159293 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/27/24	PURCHASE ASSETS ON 11/27/24	3600000.0000	3600000.00		-3600000.00	
13345217	11/29/24	SELL ASSETS ON 11/29/24	-3600000.0000	-3600000.00		3600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		GOLDMAN SACHS REPO 5.450% 8/01/24 RP6043281 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/31/24	PURCHASE ASSETS ON 07/31/24	6600000.0000	6600000.00		-6600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/01/24	SELL ASSETS ON 08/01/24	-6600000.0000	-6600000.00		6600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		GOLDMAN SACHS REPO 5.380% 8/19/24 RP6061168					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/16/24	PURCHASE ASSETS ON 08/16/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/19/24	SELL ASSETS ON 08/19/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		GOLDMAN SACHS REPO 4.890% 10/09/24 RP6111427 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/08/24	PURCHASE ASSETS ON 10/08/24	4100000.0000	4100000.00		-4100000.00	
13345217	10/09/24	SELL ASSETS ON 10/09/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		GOLDMAN SACHS REPO 4.860% 11/05/24 RP6137760 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/04/24	PURCHASE ASSETS ON 11/04/24	5100000.0000	5100000.00		-5100000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/05/24	SELL ASSETS ON 11/05/24	-5100000.0000	-5100000.00		5100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		GOLDMAN SACHS V-D 3.615% 3/15/28 38141GZR8					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/15/24	PURCHASE ASSETS ON 02/15/24	300000.0000	286563.00		-286563.00	
13345217	05/31/24	SELL ASSETS ON 05/31/24	-300000.0000	-286563.00		286023.00	-540.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-540.00	-540.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		HYUNDAI CAP MTN V-Q 5.413% 3/19/27 44891ACZ8 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/14/24	PURCHASE ASSETS ON 03/14/24	300000.0000	300000.00		-300000.00	
13345217	05/28/24	SELL ASSETS ON 05/28/24	-300000.0000	-300000.00		300540.00	540.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	540.00	540.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JP MORGAN SEC REPO 5.340% 2/14/24 RP5883075 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/13/24	PURCHASE ASSETS ON 02/13/24	2700000.0000	2700000.00		-2700000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/14/24	SELL ASSETS ON 02/14/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JP MORGAN SEC REPO 5.360% 5/03/24 RP5961152					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/02/24	PURCHASE ASSETS ON 05/02/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/03/24	SELL ASSETS ON 05/03/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		JP MORGAN SEC REPO 5.390% 9/03/24 RP6072579 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/30/24	PURCHASE ASSETS ON 08/30/24	5800000.0000	5800000.00		-5800000.00	
13345217	09/03/24	SELL ASSETS ON 09/03/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JP MORGAN SEC REPO 5.330% 9/19/24 RP6091751 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/18/24	PURCHASE ASSETS ON 09/18/24	4600000.0000	4600000.00		-4600000.00	

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FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/19/24	SELL ASSETS ON 09/19/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JP MORGAN SEC REPO 4.930% 10/18/24 RP6121186					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/17/24	PURCHASE ASSETS ON 10/17/24	3900000.0000	3900000.00		-3900000.00	
13345217	10/18/24	SELL ASSETS ON 10/18/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		JP MORGAN SEC REPO 4.870% 10/29/24 RP6130492 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/28/24	PURCHASE ASSETS ON 10/28/24	4600000.0000	4600000.00		-4600000.00	
13345217	10/29/24	SELL ASSETS ON 10/29/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JPMORGAN CHASE V-D 4.323% 4/26/28 46647PDA1 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/08/24	PURCHASE ASSETS ON 02/08/24	300000.0000	293487.00		-293487.00	

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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/13/24	PURCHASE ASSETS ON 02/13/24	300000.0000	292227.00		-292227.00	
13345217	02/15/24	PURCHASE ASSETS ON 02/15/24	300000.0000	293040.00		-293040.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-900000.0000	-878754.00		879705.00	951.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	951.00	951.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JPMORGAN CHASE V-D 5.572% 1/23/28 46647PDZ6					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	01/16/24	PURCHASE ASSETS ON 01/16/24	300000.0000	300000.00		-300000.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-300000.0000	-300000.00		303205.20	3205.20
		TRANSACTION TOTAL	0.0000	0.00	0.00	3205.20	3205.20
13345217		FINAL POSITION	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

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DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
	JPMORGAN CHASE V-D 5.571% 4/22/28 46647PEE2 -----					
13345217	INITIAL POSITION	0.0000	0.00			
	INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	04/17/24 PURCHASE ASSETS ON 04/17/24	300000.0000	299877.00		-299877.00	
13345217	05/31/24 SELL ASSETS ON 05/31/24	-300000.0000	-299877.00		301755.00	1878.00
	TRANSACTION TOTAL	----- 0.0000	----- 0.00	0.00	1878.00	1878.00
13345217	FINAL POSITION	0.0000	0.00			
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
	LIBERTY UTILITIES CO 5.577% 1/31/29 531542AA6 -----					
13345217	INITIAL POSITION	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24	PURCHASE ASSETS ON 01/09/24	200000.0000	199992.00		-199992.00	
13345217	05/30/24	SELL ASSETS ON 05/30/24	-200000.0000	-199992.00		199118.00	-874.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- -874.00	----- -874.00
13345217		FINAL POSITION	----- 0.0000	----- 0.00			
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		MORGAN STAN MTN V-D 5.652% 4/13/28 61747YFP5	-----				
13345217		INITIAL POSITION	----- 0.0000	----- 0.00			
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	04/17/24	PURCHASE ASSETS ON 04/17/24	300000.0000	300000.00		-300000.00	
13345217	05/31/24	SELL ASSETS ON 05/31/24	-300000.0000	-300000.00		301977.00	1977.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- 1977.00	----- 1977.00
13345217		FINAL POSITION	----- 0.0000	----- 0.00			

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DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
	PENSKE TRUCK LEASING 5.350% 1/12/27 709599BY9 -----					
13345217	INITIAL POSITION	0.0000	0.00			
	INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24 PURCHASE ASSETS ON 01/09/24	300000.0000	299673.00		-299673.00	
13345217	04/29/24 SELL ASSETS ON 04/29/24	-300000.0000	-299673.00		297543.00	-2130.00
	TRANSACTION TOTAL	----- 0.0000	----- 0.00	0.00	-2130.00	-2130.00
13345217	FINAL POSITION	0.0000	0.00			
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
	PHILIP MORRIS IN 4.750% 2/12/27 718172DF3 -----					
13345217	INITIAL POSITION	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	02/09/24	PURCHASE ASSETS ON 02/09/24	300000.0000	298119.00		-298119.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-300000.0000	-298119.00		298332.00	213.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- 213.00	----- 213.00
13345217		FINAL POSITION	----- 0.0000	----- 0.00			
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		T MOBILE USA INC 4.850% 1/15/29 87264ADE2	-----				
13345217		INITIAL POSITION	----- 0.0000	----- 0.00			
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24	PURCHASE ASSETS ON 01/09/24	225000.0000	224662.50		-224662.50	
13345217	04/29/24	SELL ASSETS ON 04/29/24	-225000.0000	-224662.50		220135.50	-4527.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- -4527.00	----- -4527.00
13345217		FINAL POSITION	----- 0.0000	----- 0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		UBS GROUP AG 2.193% 6/05/26 225401AQ1 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24	PURCHASE ASSETS ON 01/09/24	400000.0000	380540.00		-380540.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-400000.0000	-380540.00		383616.00	3076.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	0.00	3076.00	3076.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		VR WELLS FARGO & COM 3.196% 6/17/27 95000U2F9 -----					
13345217		INITIAL POSITION	0.0000	0.00			

ASSETS BOUGHT & SOLD FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024				CF IND. HOLDINGS PENS - CONSOL. ACCOUNT NUMBER 23639098		
DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
	INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24 PURCHASE ASSETS ON 01/09/24	300000.0000	285600.00		-285600.00	
13345217	03/26/24 SELL ASSETS ON 03/26/24	-300000.0000	-285600.00		286557.00	957.00
	TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- 957.00	----- 957.00
13345217	FINAL POSITION	----- 0.0000	----- 0.00			
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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		BEGINNING MARKET VALUE		173,950,196.64			
		COMPARATIVE VALUE (5%)		8,697,509.83			
		-----		-----			
ISSUE: PF9980004 - SHORT-TERM INVESTMENT FUND A S1							
13345217	01/02/24 B	49,066	1.000	0	49,066-	49,066	
13345217	01/03/24 B	2,610	1.000	0	2,610-	2,610	
13345217	01/05/24 B	809,073	1.000	0	809,073-	809,073	
13345217	01/10/24 B	6,691	1.000	0	6,691-	6,691	
13345217	01/11/24 B	501,299	1.000	0	501,299-	501,299	
13345217	01/16/24 B	2,798,259	1.000	0	2,798,259-	2,798,259	
13345217	01/16/24 B	27,242	1.000	0	27,242-	27,242	
13345217	01/17/24 B	2,864,317	1.000	0	2,864,317-	2,864,317	
13345217	01/17/24 B	48,563	1.000	0	48,563-	48,563	
13345217	01/18/24 B	1,589,892	1.000	0	1,589,892-	1,589,892	
13345217	01/18/24 B	1,875	1.000	0	1,875-	1,875	
13345217	01/19/24 B	1,628,005	1.000	0	1,628,005-	1,628,005	
13345217	01/22/24 B	1,644,686	1.000	0	1,644,686-	1,644,686	
13345217	01/23/24 B	1,000,000	1.000	0	1,000,000-	1,000,000	
13345217	01/23/24 B	233	1.000	0	233-	233	
13345217	01/25/24 B	36,447	1.000	0	36,447-	36,447	
13345217	01/25/24 B	36,426	1.000	0	36,426-	36,426	
13345217	01/29/24 B	12,250	1.000	0	12,250-	12,250	
13345217	01/31/24 B	165,524	1.000	0	165,524-	165,524	
13345217	02/01/24 B	91,102	1.000	0	91,102-	91,102	
13345217	02/02/24 B	1,792,878	1.000	0	1,792,878-	1,792,878	
13345217	02/05/24 B	2,712,256	1.000	0	2,712,256-	2,712,256	
13345217	02/06/24 B	2,507,985	1.000	0	2,507,985-	2,507,985	
13345217	02/07/24 B	2,800,220	1.000	0	2,800,220-	2,800,220	
13345217	02/08/24 B	2,800,414	1.000	0	2,800,414-	2,800,414	
13345217	02/09/24 B	2,800,414	1.000	0	2,800,414-	2,800,414	
13345217	02/12/24 B	2,290,939	1.000	0	2,290,939-	2,290,939	
13345217	02/12/24 B	4,976	1.000	0	4,976-	4,976	
13345217	02/13/24 B	2,724,417	1.000	0	2,724,417-	2,724,417	
13345217	02/14/24 B	2,700,401	1.000	0	2,700,401-	2,700,401	
13345217	02/15/24 B	2,795,565	1.000	0	2,795,565-	2,795,565	
13345217	02/16/24 B	2,519,266	1.000	0	2,519,266-	2,519,266	
13345217	02/20/24 B	737,162	1.000	0	737,162-	737,162	
13345217	02/22/24 B	27,656	1.000	0	27,656-	27,656	
13345217	02/26/24 B	14,990	1.000	0	14,990-	14,990	
13345217	02/26/24 B	4,050	1.000	0	4,050-	4,050	
13345217	02/29/24 B	2,931,239	1.000	0	2,931,239-	2,931,239	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	03/01/24 B	3,750,808	1.000	0	3,750,808-	3,750,808	
13345217	03/04/24 B	4,309,466	1.000	0	4,309,466-	4,309,466	
13345217	03/05/24 B	3,702,890	1.000	0	3,702,890-	3,702,890	
13345217	03/06/24 B	3,714,540	1.000	0	3,714,540-	3,714,540	
13345217	03/07/24 B	3,700,544	1.000	0	3,700,544-	3,700,544	
13345217	03/08/24 B	3,500,834	1.000	0	3,500,834-	3,500,834	
13345217	03/11/24 B	3,207,558	1.000	0	3,207,558-	3,207,558	
13345217	03/12/24 B	2,605,576	1.000	0	2,605,576-	2,605,576	
13345217	03/13/24 B	2,611,487	1.000	0	2,611,487-	2,611,487	
13345217	03/14/24 B	1,302,481	1.000	0	1,302,481-	1,302,481	
13345217	03/15/24 B	168,541	1.000	0	168,541-	168,541	
13345217	03/18/24 B	45,186	1.000	0	45,186-	45,186	
13345217	03/18/24 B	8	1.000	0	8-	8	
13345217	03/18/24 B	31	1.000	0	31-	31	
13345217	03/19/24 B	2,490	1.000	0	2,490-	2,490	
13345217	03/20/24 B	40,305	1.000	0	40,305-	40,305	
13345217	03/21/24 B	857,954	1.000	0	857,954-	857,954	
13345217	03/22/24 B	9,452	1.000	0	9,452-	9,452	
13345217	03/27/24 B	554,117	1.000	0	554,117-	554,117	
13345217	03/28/24 B	2,480,089	1.000	0	2,480,089-	2,480,089	
13345217	04/01/24 B	805,514	1.000	0	805,514-	805,514	
13345217	04/01/24 B	1,975	1.000	0	1,975-	1,975	
13345217	04/02/24 B	2,804,409	1.000	0	2,804,409-	2,804,409	
13345217	04/02/24 B	26,683	1.000	0	26,683-	26,683	
13345217	04/03/24 B	2,800,419	1.000	0	2,800,419-	2,800,419	
13345217	04/03/24 B	9,474	1.000	0	9,474-	9,474	
13345217	04/04/24 B	2,800,415	1.000	0	2,800,415-	2,800,415	
13345217	04/05/24 B	2,024,938	1.000	0	2,024,938-	2,024,938	
13345217	04/08/24 B	2,106,566	1.000	0	2,106,566-	2,106,566	
13345217	04/09/24 B	2,100,310	1.000	0	2,100,310-	2,100,310	
13345217	04/10/24 B	2,100,310	1.000	0	2,100,310-	2,100,310	
13345217	04/11/24 B	2,100,310	1.000	0	2,100,310-	2,100,310	
13345217	04/12/24 B	2,111,175	1.000	0	2,111,175-	2,111,175	
13345217	04/12/24 B	1,783	1.000	0	1,783-	1,783	
13345217	04/15/24 B	2,169,522	1.000	0	2,169,522-	2,169,522	
13345217	04/16/24 B	2,200,326	1.000	0	2,200,326-	2,200,326	
13345217	04/17/24 B	2,200,326	1.000	0	2,200,326-	2,200,326	
13345217	04/18/24 B	2,200,324	1.000	0	2,200,324-	2,200,324	
13345217	04/19/24 B	1,900,325	1.000	0	1,900,325-	1,900,325	
13345217	04/22/24 B	1,322,582	1.000	0	1,322,582-	1,322,582	
13345217	04/23/24 B	26,104	1.000	0	26,104-	26,104	
13345217	04/23/24 B	9,737	1.000	0	9,737-	9,737	
13345217	04/23/24 B	100,000	1.000	0	100,000-	100,000	
13345217	04/24/24 B	13,750	1.000	0	13,750-	13,750	
13345217	04/25/24 B	277,245	1.000	0	277,245-	277,245	
13345217	04/29/24 B	1,529,468	1.000	0	1,529,468-	1,529,468	

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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	04/29/24 B	348,913	1.000	0	348,913-	348,913	
13345217	04/30/24 B	3,400,505	1.000	0	3,400,505-	3,400,505	
13345217	05/01/24 B	3,887,327	1.000	0	3,887,327-	3,887,327	
13345217	05/02/24 B	3,902,601	1.000	0	3,902,601-	3,902,601	
13345217	05/03/24 B	3,907,971	1.000	0	3,907,971-	3,907,971	
13345217	05/06/24 B	3,915,124	1.000	0	3,915,124-	3,915,124	
13345217	05/07/24 B	3,904,273	1.000	0	3,904,273-	3,904,273	
13345217	05/08/24 B	3,350,554	1.000	0	3,350,554-	3,350,554	
13345217	05/09/24 B	3,400,502	1.000	0	3,400,502-	3,400,502	
13345217	05/10/24 B	3,419,417	1.000	0	3,419,417-	3,419,417	
13345217	05/13/24 B	3,422,763	1.000	0	3,422,763-	3,422,763	
13345217	05/14/24 B	3,200,472	1.000	0	3,200,472-	3,200,472	
13345217	05/15/24 B	3,344,585	1.000	0	3,344,585-	3,344,585	
13345217	05/16/24 B	3,406,879	1.000	0	3,406,879-	3,406,879	
13345217	05/17/24 B	3,100,502	1.000	0	3,100,502-	3,100,502	
13345217	05/20/24 B	3,104,494	1.000	0	3,104,494-	3,104,494	
13345217	05/20/24 B	6,871	1.000	0	6,871-	6,871	
13345217	05/21/24 B	2,810,210	1.000	0	2,810,210-	2,810,210	
13345217	05/22/24 B	2,812,958	1.000	0	2,812,958-	2,812,958	
13345217	05/23/24 B	2,800,413	1.000	0	2,800,413-	2,800,413	
13345217	05/24/24 B	2,800,411	1.000	0	2,800,411-	2,800,411	
13345217	05/28/24 B	2,821,766	1.000	0	2,821,766-	2,821,766	
13345217	05/29/24 B	3,935,801	1.000	0	3,935,801-	3,935,801	
13345217	05/30/24 B	3,900,584	1.000	0	3,900,584-	3,900,584	
13345217	05/31/24 B	5,448,583	1.000	0	5,448,583-	5,448,583	
13345217	06/03/24 B	6,192,586	1.000	0	6,192,586-	6,192,586	
13345217	06/04/24 B	6,202,162	1.000	0	6,202,162-	6,202,162	
13345217	06/05/24 B	6,200,918	1.000	0	6,200,918-	6,200,918	
13345217	06/06/24 B	6,200,927	1.000	0	6,200,927-	6,200,927	
13345217	06/07/24 B	6,200,918	1.000	0	6,200,918-	6,200,918	
13345217	06/10/24 B	6,202,785	1.000	0	6,202,785-	6,202,785	
13345217	06/11/24 B	6,300,935	1.000	0	6,300,935-	6,300,935	
13345217	06/12/24 B	6,304,445	1.000	0	6,304,445-	6,304,445	
13345217	06/13/24 B	6,300,931	1.000	0	6,300,931-	6,300,931	
13345217	06/14/24 B	6,300,931	1.000	0	6,300,931-	6,300,931	
13345217	06/17/24 B	6,183,224	1.000	0	6,183,224-	6,183,224	
13345217	06/18/24 B	6,200,923	1.000	0	6,200,923-	6,200,923	
13345217	06/20/24 B	6,204,964	1.000	0	6,204,964-	6,204,964	
13345217	06/21/24 B	6,200,915	1.000	0	6,200,915-	6,200,915	
13345217	06/24/24 B	6,202,764	1.000	0	6,202,764-	6,202,764	
13345217	06/25/24 B	6,222,574	1.000	0	6,222,574-	6,222,574	
13345217	06/26/24 B	6,200,928	1.000	0	6,200,928-	6,200,928	
13345217	06/27/24 B	6,200,933	1.000	0	6,200,933-	6,200,933	
13345217	06/28/24 B	6,200,920	1.000	0	6,200,920-	6,200,920	
13345217	07/01/24 B	5,744,679	1.000	0	5,744,679-	5,744,679	
13345217	07/02/24 B	5,802,030	1.000	0	5,802,030-	5,802,030	

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CF IND. HOLDINGS PENS - CONSOL.
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	07/03/24 B	5,800,873	1.000	0	5,800,873-	5,800,873	
13345217	07/05/24 B	1,740	1.000	0	1,740-	1,740	
13345217	07/08/24 B	5,802,571	1.000	0	5,802,571-	5,802,571	
13345217	07/09/24 B	5,805,138	1.000	0	5,805,138-	5,805,138	
13345217	07/10/24 B	5,807,558	1.000	0	5,807,558-	5,807,558	
13345217	07/11/24 B	5,668,457	1.000	0	5,668,457-	5,668,457	
13345217	07/11/24 B	227,394	1.000	0	227,394-	227,394	
13345217	07/12/24 B	5,700,846	1.000	0	5,700,846-	5,700,846	
13345217	07/12/24 B	1,783	1.000	0	1,783-	1,783	
13345217	07/15/24 B	5,765,081	1.000	0	5,765,081-	5,765,081	
13345217	07/16/24 B	6,100,920	1.000	0	6,100,920-	6,100,920	
13345217	07/16/24 B	88,000	1.000	0	88,000-	88,000	
13345217	07/17/24 B	5,808,528	1.000	0	5,808,528-	5,808,528	
13345217	07/18/24 B	6,700,872	1.000	0	6,700,872-	6,700,872	
13345217	07/18/24 B	40,887	1.000	0	40,887-	40,887	
13345217	07/19/24 B	6,401,007	1.000	0	6,401,007-	6,401,007	
13345217	07/22/24 B	6,438,772	1.000	0	6,438,772-	6,438,772	
13345217	07/23/24 B	6,400,953	1.000	0	6,400,953-	6,400,953	
13345217	07/24/24 B	6,400,960	1.000	0	6,400,960-	6,400,960	
13345217	07/25/24 B	6,447,965	1.000	0	6,447,965-	6,447,965	
13345217	07/25/24 B	220	1.000	0	220-	220	
13345217	07/26/24 B	6,500,979	1.000	0	6,500,979-	6,500,979	
13345217	07/29/24 B	6,515,202	1.000	0	6,515,202-	6,515,202	
13345217	07/30/24 B	6,500,977	1.000	0	6,500,977-	6,500,977	
13345217	07/31/24 B	7,070,995	1.000	0	7,070,995-	7,070,995	
13345217	08/01/24 B	6,610,884	1.000	0	6,610,884-	6,610,884	
13345217	08/02/24 B	6,367,663	1.000	0	6,367,663-	6,367,663	
13345217	08/05/24 B	6,215,140	1.000	0	6,215,140-	6,215,140	
13345217	08/06/24 B	6,200,916	1.000	0	6,200,916-	6,200,916	
13345217	08/07/24 B	6,200,928	1.000	0	6,200,928-	6,200,928	
13345217	08/08/24 B	5,890,423	1.000	0	5,890,423-	5,890,423	
13345217	08/09/24 B	5,900,890	1.000	0	5,900,890-	5,900,890	
13345217	08/12/24 B	5,969,232	1.000	0	5,969,232-	5,969,232	
13345217	08/12/24 B	1,783	1.000	0	1,783-	1,783	
13345217	08/13/24 B	6,000,897	1.000	0	6,000,897-	6,000,897	
13345217	08/14/24 B	6,000,893	1.000	0	6,000,893-	6,000,893	
13345217	08/15/24 B	6,223,049	1.000	0	6,223,049-	6,223,049	
13345217	08/15/24 B	2,195	1.000	0	2,195-	2,195	
13345217	08/16/24 B	6,200,925	1.000	0	6,200,925-	6,200,925	
13345217	08/16/24 B	30,781	1.000	0	30,781-	30,781	
13345217	08/19/24 B	6,202,780	1.000	0	6,202,780-	6,202,780	
13345217	08/20/24 B	6,204,045	1.000	0	6,204,045-	6,204,045	
13345217	08/21/24 B	6,200,921	1.000	0	6,200,921-	6,200,921	
13345217	08/22/24 B	6,300,929	1.000	0	6,300,929-	6,300,929	
13345217	08/23/24 B	6,300,931	1.000	0	6,300,931-	6,300,931	
13345217	08/26/24 B	6,322,316	1.000	0	6,322,316-	6,322,316	

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CF IND. HOLDINGS PENS - CONSOL.
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	08/27/24 B	6,300,940	1.000	0	6,300,940-	6,300,940	
13345217	08/28/24 B	6,300,950	1.000	0	6,300,950-	6,300,950	
13345217	08/29/24 B	6,300,945	1.000	0	6,300,945-	6,300,945	
13345217	08/30/24 B	6,300,931	1.000	0	6,300,931-	6,300,931	
13345217	09/03/24 B	5,845,839	1.000	0	5,845,839-	5,845,839	
13345217	09/04/24 B	5,801,932	1.000	0	5,801,932-	5,801,932	
13345217	09/05/24 B	5,878,615	1.000	0	5,878,615-	5,878,615	
13345217	09/06/24 B	5,814,859	1.000	0	5,814,859-	5,814,859	
13345217	09/09/24 B	5,602,511	1.000	0	5,602,511-	5,602,511	
13345217	09/09/24 B	138	1.000	0	138-	138	
13345217	09/10/24 B	5,300,835	1.000	0	5,300,835-	5,300,835	
13345217	09/11/24 B	4,896,010	1.000	0	4,896,010-	4,896,010	
13345217	09/12/24 B	4,610,515	1.000	0	4,610,515-	4,610,515	
13345217	09/13/24 B	4,611,830	1.000	0	4,611,830-	4,611,830	
13345217	09/16/24 B	4,369,799	1.000	0	4,369,799-	4,369,799	
13345217	09/16/24 B	53	1.000	0	53-	53	
13345217	09/17/24 B	4,528,974	1.000	0	4,528,974-	4,528,974	
13345217	09/18/24 B	4,627,718	1.000	0	4,627,718-	4,627,718	
13345217	09/19/24 B	4,956,954	1.000	0	4,956,954-	4,956,954	
13345217	09/19/24 B	285,553	1.000	0	285,553-	285,553	
13345217	09/20/24 B	4,528,008	1.000	0	4,528,008-	4,528,008	
13345217	09/23/24 B	4,013,790	1.000	0	4,013,790-	4,013,790	
13345217	09/24/24 B	4,100,551	1.000	0	4,100,551-	4,100,551	
13345217	09/25/24 B	4,126,843	1.000	0	4,126,843-	4,126,843	
13345217	09/26/24 B	4,100,550	1.000	0	4,100,550-	4,100,550	
13345217	09/27/24 B	4,100,554	1.000	0	4,100,554-	4,100,554	
13345217	09/30/24 B	4,120,571	1.000	0	4,120,571-	4,120,571	
13345217	10/01/24 B	3,769,708	1.000	0	3,769,708-	3,769,708	
13345217	10/02/24 B	3,911,962	1.000	0	3,911,962-	3,911,962	
13345217	10/02/24 B	26,127	1.000	0	26,127-	26,127	
13345217	10/03/24 B	4,070,859	1.000	0	4,070,859-	4,070,859	
13345217	10/03/24 B	9,474	1.000	0	9,474-	9,474	
13345217	10/04/24 B	4,100,552	1.000	0	4,100,552-	4,100,552	
13345217	10/07/24 B	4,107,280	1.000	0	4,107,280-	4,107,280	
13345217	10/07/24 B	534,868	1.000	0	534,868-	534,868	
13345217	10/08/24 B	3,565,683	1.000	0	3,565,683-	3,565,683	
13345217	10/09/24 B	3,802,849	1.000	0	3,802,849-	3,802,849	
13345217	10/10/24 B	3,802,242	1.000	0	3,802,242-	3,802,242	
13345217	10/11/24 B	3,800,506	1.000	0	3,800,506-	3,800,506	
13345217	10/15/24 B	3,863,020	1.000	0	3,863,020-	3,863,020	
13345217	10/16/24 B	3,900,530	1.000	0	3,900,530-	3,900,530	
13345217	10/17/24 B	3,900,525	1.000	0	3,900,525-	3,900,525	
13345217	10/18/24 B	2,616,718	1.000	0	2,616,718-	2,616,718	
13345217	10/18/24 B	205,882	1.000	0	205,882-	205,882	
13345217	10/21/24 B	3,132,564	1.000	0	3,132,564-	3,132,564	
13345217	10/21/24 B	224,895	1.000	0	224,895-	224,895	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	10/22/24 B	4,520,021	1.000	0	4,520,021-	4,520,021	
13345217	10/23/24 B	4,526,709	1.000	0	4,526,709-	4,526,709	
13345217	10/24/24 B	4,514,355	1.000	0	4,514,355-	4,514,355	
13345217	10/25/24 B	4,527,767	1.000	0	4,527,767-	4,527,767	
13345217	10/25/24 B	8,591	1.000	0	8,591-	8,591	
13345217	10/28/24 B	4,608,431	1.000	0	4,608,431-	4,608,431	
13345217	10/29/24 B	4,600,622	1.000	0	4,600,622-	4,600,622	
13345217	10/30/24 B	5,815,538	1.000	0	5,815,538-	5,815,538	
13345217	10/31/24 B	5,600,745	1.000	0	5,600,745-	5,600,745	
13345217	11/01/24 B	5,171,565	1.000	0	5,171,565-	5,171,565	
13345217	11/04/24 B	5,111,835	1.000	0	5,111,835-	5,111,835	
13345217	11/05/24 B	4,629,120	1.000	0	4,629,120-	4,629,120	
13345217	11/06/24 B	4,313,109	1.000	0	4,313,109-	4,313,109	
13345217	11/07/24 B	4,004,270	1.000	0	4,004,270-	4,004,270	
13345217	11/08/24 B	3,500,606	1.000	0	3,500,606-	3,500,606	
13345217	11/12/24 B	3,533,042	1.000	0	3,533,042-	3,533,042	
13345217	11/13/24 B	3,502,180	1.000	0	3,502,180-	3,502,180	
13345217	11/13/24 B	1,783	1.000	0	1,783-	1,783	
13345217	11/14/24 B	3,500,451	1.000	0	3,500,451-	3,500,451	
13345217	11/15/24 B	3,438,896	1.000	0	3,438,896-	3,438,896	
13345217	11/18/24 B	3,507,717	1.000	0	3,507,717-	3,507,717	
13345217	11/18/24 B	8,396	1.000	0	8,396-	8,396	
13345217	11/19/24 B	3,500,444	1.000	0	3,500,444-	3,500,444	
13345217	11/20/24 B	3,503,572	1.000	0	3,503,572-	3,503,572	
13345217	11/20/24 B	13,743	1.000	0	13,743-	13,743	
13345217	11/21/24 B	3,510,194	1.000	0	3,510,194-	3,510,194	
13345217	11/21/24 B	4,415	1.000	0	4,415-	4,415	
13345217	11/22/24 B	3,512,989	1.000	0	3,512,989-	3,512,989	
13345217	11/25/24 B	3,522,838	1.000	0	3,522,838-	3,522,838	
13345217	11/26/24 B	3,600,461	1.000	0	3,600,461-	3,600,461	
13345217	11/27/24 B	3,600,459	1.000	0	3,600,459-	3,600,459	
13345217	11/29/24 B	3,600,914	1.000	0	3,600,914-	3,600,914	
13345217	12/02/24 B	3,176,215	1.000	0	3,176,215-	3,176,215	
13345217	12/03/24 B	2,807,757	1.000	0	2,807,757-	2,807,757	
13345217	12/04/24 B	2,900,378	1.000	0	2,900,378-	2,900,378	
13345217	12/04/24 B	45	1.000	0	45-	45	
13345217	12/05/24 B	2,800,381	1.000	0	2,800,381-	2,800,381	
13345217	12/06/24 B	2,501,055	1.000	0	2,501,055-	2,501,055	
13345217	12/09/24 B	2,500,969	1.000	0	2,500,969-	2,500,969	
13345217	12/10/24 B	2,500,325	1.000	0	2,500,325-	2,500,325	
13345217	12/11/24 B	2,500,323	1.000	0	2,500,323-	2,500,323	
13345217	12/12/24 B	1,036,214	1.000	0	1,036,214-	1,036,214	
13345217	12/12/24 B	1,783	1.000	0	1,783-	1,783	
13345217	12/13/24 B	5,212	1.000	0	5,212-	5,212	
13345217	12/16/24 B	24,050	1.000	0	24,050-	24,050	
13345217	12/16/24 B	4,512	1.000	0	4,512-	4,512	

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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	12/20/24 B	7,912	1.000	0	7,912-	7,912	
13345217	12/26/24 B	20,037	1.000	0	20,037-	20,037	
23639000	01/03/24 B	1,365	1.000	0	1,365-	1,365	
23639000	01/12/24 B	159	1.000	0	159-	159	
23639000	01/31/24 B	500,000	1.000	0	500,000-	500,000	
23639000	02/02/24 B	1,931	1.000	0	1,931-	1,931	
23639000	02/05/24 B	42	1.000	0	42-	42	
23639000	02/29/24 B	500,000	1.000	0	500,000-	500,000	
23639000	03/13/24 B	5,589	1.000	0	5,589-	5,589	
23639000	03/28/24 B	500,000	1.000	0	500,000-	500,000	
23639000	04/02/24 B	1,325	1.000	0	1,325-	1,325	
23639000	04/30/24 B	500,000	1.000	0	500,000-	500,000	
23639000	05/08/24 B	275,000	1.000	0	275,000-	275,000	
23639000	05/31/24 B	500,000	1.000	0	500,000-	500,000	
23639000	06/04/24 B	1,073	1.000	0	1,073-	1,073	
23639000	06/26/24 B	11,545	1.000	0	11,545-	11,545	
23639000	06/28/24 B	500,000	1.000	0	500,000-	500,000	
23639000	07/17/24 B	4,473	1.000	0	4,473-	4,473	
23639000	07/31/24 B	500,000	1.000	0	500,000-	500,000	
23639000	08/02/24 B	1,701	1.000	0	1,701-	1,701	
23639000	08/28/24 B	200,000	1.000	0	200,000-	200,000	
23639000	08/30/24 B	500,000	1.000	0	500,000-	500,000	
23639000	09/04/24 B	1,091	1.000	0	1,091-	1,091	
23639000	09/04/24 B	78,639	1.000	0	78,639-	78,639	
23639000	09/13/24 B	78,719	1.000	0	78,719-	78,719	
23639000	09/30/24 B	500,000	1.000	0	500,000-	500,000	
23639000	10/02/24 B	1,170	1.000	0	1,170-	1,170	
23639000	10/31/24 B	493,740	1.000	0	493,740-	493,740	
23639000	11/29/24 B	500,000	1.000	0	500,000-	500,000	
23639000	12/03/24 B	1,017	1.000	0	1,017-	1,017	
23639000	12/05/24 B	423	1.000	0	423-	423	
23639000	12/17/24 B	423	1.000	0	423-	423	
23639000	12/23/24 B	7,268	1.000	0	7,268-	7,268	
23639000	12/31/24 B	500,000	1.000	0	500,000-	500,000	
SUB-TOTAL OF BUYS # 301				0	872,803,456	872,803,456	
13345217	01/11/24 S	1,024,735	1.000	0	1,024,735	1,024,735	0
13345217	01/12/24 S	125,206	1.000	0	125,206	125,206	0
13345217	01/16/24 S	2,700,000	1.000	0	2,700,000	2,700,000	0
13345217	01/17/24 S	2,900,000	1.000	0	2,900,000	2,900,000	0
13345217	01/18/24 S	1,599,767	1.000	0	1,599,767	1,599,767	0
13345217	01/19/24 S	1,599,301	1.000	0	1,599,301	1,599,301	0
13345217	01/22/24 S	1,599,768	1.000	0	1,599,768	1,599,768	0
13345217	01/22/24 S	233	1.000	0	233	233	0
13345217	01/31/24 S	500,000	1.000	0	500,000	500,000	0

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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
13345217	02/02/24 S	2,689,650	1.000	0	2,689,650	2,689,650	0
13345217	02/05/24 S	2,700,000	1.000	0	2,700,000	2,700,000	0
13345217	02/06/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	02/07/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	02/08/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	02/09/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	02/12/24 S	2,300,000	1.000	0	2,300,000	2,300,000	0
13345217	02/13/24 S	2,700,000	1.000	0	2,700,000	2,700,000	0
13345217	02/14/24 S	2,687,191	1.000	0	2,687,191	2,687,191	0
13345217	02/14/24 S	34,734	1.000	0	34,734	34,734	0
13345217	02/15/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	02/16/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	02/29/24 S	3,700,000	1.000	0	3,700,000	3,700,000	0
13345217	03/01/24 S	3,800,000	1.000	0	3,800,000	3,800,000	0
13345217	03/04/24 S	4,300,000	1.000	0	4,300,000	4,300,000	0
13345217	03/05/24 S	3,700,000	1.000	0	3,700,000	3,700,000	0
13345217	03/06/24 S	3,700,000	1.000	0	3,700,000	3,700,000	0
13345217	03/07/24 S	3,700,000	1.000	0	3,700,000	3,700,000	0
13345217	03/08/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	03/11/24 S	3,200,000	1.000	0	3,200,000	3,200,000	0
13345217	03/12/24 S	2,600,000	1.000	0	2,600,000	2,600,000	0
13345217	03/13/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	03/14/24 S	1,376,960	1.000	0	1,376,960	1,376,960	0
13345217	03/14/24 S	85,121	1.000	0	85,121	85,121	0
13345217	03/19/24 S	300,000	1.000	0	300,000	300,000	0
13345217	03/19/24 S	300,000	1.000	0	300,000	300,000	0
13345217	03/25/24 S	282,360	1.000	0	282,360	282,360	0
13345217	03/26/24 S	760,804	1.000	0	760,804	760,804	0
13345217	03/28/24 S	500,000	1.000	0	500,000	500,000	0
13345217	04/01/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	04/02/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	04/03/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	04/04/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	04/05/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/08/24 S	28	1.000	0	28	28	0
13345217	04/08/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/09/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/10/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/11/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/12/24 S	2,090,516	1.000	0	2,090,516	2,090,516	0
13345217	04/12/24 S	27,973	1.000	0	27,973	27,973	0
13345217	04/15/24 S	2,195,812	1.000	0	2,195,812	2,195,812	0
13345217	04/16/24 S	2,168,624	1.000	0	2,168,624	2,168,624	0
13345217	04/17/24 S	2,200,000	1.000	0	2,200,000	2,200,000	0
13345217	04/18/24 S	2,200,000	1.000	0	2,200,000	2,200,000	0
13345217	04/19/24 S	1,899,164	1.000	0	1,899,164	1,899,164	0

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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	04/22/24 S	1,566,452	1.000	0	1,566,452	1,566,452	0
13345217	04/23/24 S	172,750	1.000	0	172,750	172,750	0
13345217	04/25/24 S	250,161	1.000	0	250,161	250,161	0
13345217	04/29/24 S	1,806,713	1.000	0	1,806,713	1,806,713	0
13345217	04/30/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	05/01/24 S	3,893,666	1.000	0	3,893,666	3,893,666	0
13345217	05/02/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/03/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/06/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/07/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/08/24 S	3,400,000	1.000	0	3,400,000	3,400,000	0
13345217	05/09/24 S	3,400,000	1.000	0	3,400,000	3,400,000	0
13345217	05/10/24 S	3,398,217	1.000	0	3,398,217	3,398,217	0
13345217	05/13/24 S	3,200,000	1.000	0	3,200,000	3,200,000	0
13345217	05/14/24 S	3,189,754	1.000	0	3,189,754	3,189,754	0
13345217	05/14/24 S	179,617	1.000	0	179,617	179,617	0
13345217	05/15/24 S	3,400,000	1.000	0	3,400,000	3,400,000	0
13345217	05/16/24 S	3,400,000	1.000	0	3,400,000	3,400,000	0
13345217	05/17/24 S	3,100,000	1.000	0	3,100,000	3,100,000	0
13345217	05/20/24 S	3,100,000	1.000	0	3,100,000	3,100,000	0
13345217	05/21/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	05/22/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	05/23/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	05/24/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	05/28/24 S	2,900,000	1.000	0	2,900,000	2,900,000	0
13345217	05/29/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/30/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/31/24 S	5,400,000	1.000	0	5,400,000	5,400,000	0
13345217	06/03/24 S	6,194,650	1.000	0	6,194,650	6,194,650	0
13345217	06/04/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/05/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/06/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/07/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/10/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	06/11/24 S	6,295,230	1.000	0	6,295,230	6,295,230	0
13345217	06/12/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	06/13/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	06/14/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	06/17/24 S	6,163,176	1.000	0	6,163,176	6,163,176	0
13345217	06/17/24 S	38,418	1.000	0	38,418	38,418	0
13345217	06/18/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/20/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/21/24 S	6,131,797	1.000	0	6,131,797	6,131,797	0
13345217	06/24/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/25/24 S	4,300,000	1.000	0	4,300,000	4,300,000	0
13345217	06/25/24 S	1,900,000	1.000	0	1,900,000	1,900,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
13345217	06/26/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/27/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/28/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	07/01/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/02/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/05/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/08/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/09/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/10/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/11/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
13345217	07/12/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
13345217	07/15/24 S	6,100,000	1.000	0	6,100,000	6,100,000	0
13345217	07/16/24 S	6,100,000	1.000	0	6,100,000	6,100,000	0
13345217	07/17/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/17/24 S	18,859	1.000	0	18,859	18,859	0
13345217	07/18/24 S	6,700,000	1.000	0	6,700,000	6,700,000	0
13345217	07/19/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	07/22/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	07/23/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	07/24/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	07/25/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
13345217	07/26/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
13345217	07/29/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
13345217	07/30/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
13345217	07/31/24 S	7,100,000	1.000	0	7,100,000	7,100,000	0
13345217	08/01/24 S	6,592,316	1.000	0	6,592,316	6,592,316	0
13345217	08/02/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	08/05/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/06/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/07/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/08/24 S	5,900,000	1.000	0	5,900,000	5,900,000	0
13345217	08/09/24 S	5,900,000	1.000	0	5,900,000	5,900,000	0
13345217	08/12/24 S	5,988,200	1.000	0	5,988,200	5,988,200	0
13345217	08/13/24 S	5,993,671	1.000	0	5,993,671	5,993,671	0
13345217	08/14/24 S	5,966,588	1.000	0	5,966,588	5,966,588	0
13345217	08/14/24 S	7,406	1.000	0	7,406	7,406	0
13345217	08/15/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/16/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/19/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/20/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/21/24 S	6,295,310	1.000	0	6,295,310	6,295,310	0
13345217	08/22/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/23/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/26/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/27/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/28/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	08/29/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/30/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	09/03/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	09/04/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	09/05/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	09/05/24 S	273,233	1.000	0	273,233	273,233	0
13345217	09/06/24 S	5,599,831	1.000	0	5,599,831	5,599,831	0
13345217	09/09/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
13345217	09/10/24 S	5,400,000	1.000	0	5,400,000	5,400,000	0
13345217	09/11/24 S	4,900,000	1.000	0	4,900,000	4,900,000	0
13345217	09/12/24 S	4,598,217	1.000	0	4,598,217	4,598,217	0
13345217	09/13/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
13345217	09/16/24 S	4,490,025	1.000	0	4,490,025	4,490,025	0
13345217	09/16/24 S	53	1.000	0	53	53	0
13345217	09/17/24 S	4,427,505	1.000	0	4,427,505	4,427,505	0
13345217	09/17/24 S	1,652	1.000	0	1,652	1,652	0
13345217	09/18/24 S	4,595,846	1.000	0	4,595,846	4,595,846	0
13345217	09/19/24 S	5,191,180	1.000	0	5,191,180	5,191,180	0
13345217	09/20/24 S	4,000,000	1.000	0	4,000,000	4,000,000	0
13345217	09/20/24 S	515,028	1.000	0	515,028	515,028	0
13345217	09/23/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/24/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/25/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/26/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/27/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/30/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/01/24 S	3,800,000	1.000	0	3,800,000	3,800,000	0
13345217	10/02/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	10/03/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/04/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/07/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/08/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/09/24 S	3,800,000	1.000	0	3,800,000	3,800,000	0
13345217	10/10/24 S	3,800,000	1.000	0	3,800,000	3,800,000	0
13345217	10/11/24 S	3,798,217	1.000	0	3,798,217	3,798,217	0
13345217	10/15/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	10/16/24 S	3,818,444	1.000	0	3,818,444	3,818,444	0
13345217	10/16/24 S	21,000	1.000	0	21,000	21,000	0
13345217	10/17/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	10/18/24 S	2,906,634	1.000	0	2,906,634	2,906,634	0
13345217	10/21/24 S	3,338,445	1.000	0	3,338,445	3,338,445	0
13345217	10/22/24 S	4,491,440	1.000	0	4,491,440	4,491,440	0
13345217	10/23/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
13345217	10/24/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
13345217	10/25/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
13345217	10/28/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
13345217	10/29/24 S	4,839,951	1.000	0	4,839,951	4,839,951	0
13345217	10/30/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
13345217	10/31/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
13345217	11/01/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0
13345217	11/04/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0
13345217	11/05/24 S	4,700,046	1.000	0	4,700,046	4,700,046	0
13345217	11/06/24 S	4,300,000	1.000	0	4,300,000	4,300,000	0
13345217	11/07/24 S	4,000,000	1.000	0	4,000,000	4,000,000	0
13345217	11/08/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/12/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/13/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/14/24 S	3,300,000	1.000	0	3,300,000	3,300,000	0
13345217	11/15/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/18/24 S	3,459,699	1.000	0	3,459,699	3,459,699	0
13345217	11/18/24 S	233,049	1.000	0	233,049	233,049	0
13345217	11/19/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/20/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/21/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/22/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/25/24 S	3,600,000	1.000	0	3,600,000	3,600,000	0
13345217	11/26/24 S	3,600,000	1.000	0	3,600,000	3,600,000	0
13345217	11/27/24 S	3,600,000	1.000	0	3,600,000	3,600,000	0
13345217	11/29/24 S	3,600,000	1.000	0	3,600,000	3,600,000	0
13345217	12/02/24 S	3,100,000	1.000	0	3,100,000	3,100,000	0
13345217	12/03/24 S	2,900,000	1.000	0	2,900,000	2,900,000	0
13345217	12/04/24 S	2,900,045	1.000	0	2,900,045	2,900,045	0
13345217	12/05/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	12/06/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	12/09/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	12/10/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	12/11/24 S	2,495,671	1.000	0	2,495,671	2,495,671	0
13345217	12/16/24 S	56,398	1.000	0	56,398	56,398	0
13345217	12/31/24 S	500,000	1.000	0	500,000	500,000	0
23639000	01/02/24 S	130,353	1.000	0	130,353	130,353	0
23639000	01/16/24 S	9,474	1.000	0	9,474	9,474	0
23639000	01/22/24 S	4,984	1.000	0	4,984	4,984	0
23639000	01/26/24 S	82,617	1.000	0	82,617	82,617	0
23639000	01/29/24 S	87,735	1.000	0	87,735	87,735	0
23639000	02/01/24 S	140,576	1.000	0	140,576	140,576	0
23639000	02/05/24 S	7,348	1.000	0	7,348	7,348	0
23639000	02/08/24 S	33,895	1.000	0	33,895	33,895	0
23639000	02/12/24 S	13,903	1.000	0	13,903	13,903	0
23639000	02/16/24 S	44,839	1.000	0	44,839	44,839	0
23639000	02/20/24 S	233,959	1.000	0	233,959	233,959	0
23639000	02/23/24 S	34,089	1.000	0	34,089	34,089	0
23639000	03/01/24 S	372,144	1.000	0	372,144	372,144	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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23639000	03/04/24 S	61,249	1.000	0	61,249	61,249	0
23639000	03/06/24 S	25,898	1.000	0	25,898	25,898	0
23639000	03/11/24 S	7,841	1.000	0	7,841	7,841	0
23639000	03/15/24 S	7,553	1.000	0	7,553	7,553	0
23639000	03/18/24 S	90,002	1.000	0	90,002	90,002	0
23639000	03/21/24 S	39,601	1.000	0	39,601	39,601	0
23639000	03/25/24 S	5,367	1.000	0	5,367	5,367	0
23639000	04/01/24 S	380,562	1.000	0	380,562	380,562	0
23639000	04/08/24 S	45,015	1.000	0	45,015	45,015	0
23639000	04/15/24 S	74,671	1.000	0	74,671	74,671	0
23639000	04/17/24 S	33,705	1.000	0	33,705	33,705	0
23639000	04/22/24 S	8,218	1.000	0	8,218	8,218	0
23639000	04/29/24 S	22,774	1.000	0	22,774	22,774	0
23639000	05/01/24 S	327,152	1.000	0	327,152	327,152	0
23639000	05/02/24 S	1,698	1.000	0	1,698	1,698	0
23639000	05/06/24 S	174,285	1.000	0	174,285	174,285	0
23639000	05/06/24 S	29,563	1.000	0	29,563	29,563	0
23639000	05/13/24 S	48,486	1.000	0	48,486	48,486	0
23639000	05/20/24 S	80,320	1.000	0	80,320	80,320	0
23639000	06/03/24 S	111,179	1.000	0	111,179	111,179	0
23639000	06/17/24 S	117,183	1.000	0	117,183	117,183	0
23639000	06/20/24 S	33,382	1.000	0	33,382	33,382	0
23639000	06/24/24 S	80,624	1.000	0	80,624	80,624	0
23639000	06/28/24 S	11,545	1.000	0	11,545	11,545	0
23639000	07/01/24 S	376,547	1.000	0	376,547	376,547	0
23639000	07/02/24 S	9,441	1.000	0	9,441	9,441	0
23639000	07/15/24 S	108,138	1.000	0	108,138	108,138	0
23639000	07/19/24 S	4,473	1.000	0	4,473	4,473	0
23639000	07/22/24 S	54,571	1.000	0	54,571	54,571	0
23639000	07/24/24 S	26,159	1.000	0	26,159	26,159	0
23639000	07/29/24 S	93,585	1.000	0	93,585	93,585	0
23639000	07/30/24 S	78,719	1.000	0	78,719	78,719	0
23639000	08/01/24 S	284,387	1.000	0	284,387	284,387	0
23639000	08/05/24 S	73,150	1.000	0	73,150	73,150	0
23639000	08/12/24 S	27,971	1.000	0	27,971	27,971	0
23639000	08/19/24 S	26,320	1.000	0	26,320	26,320	0
23639000	08/26/24 S	78,639	1.000	0	78,639	78,639	0
23639000	08/28/24 S	117,562	1.000	0	117,562	117,562	0
23639000	08/29/24 S	26,090	1.000	0	26,090	26,090	0
23639000	09/03/24 S	279,810	1.000	0	279,810	279,810	0
23639000	09/05/24 S	78,719	1.000	0	78,719	78,719	0
23639000	09/06/24 S	78,639	1.000	0	78,639	78,639	0
23639000	09/09/24 S	8,508	1.000	0	8,508	8,508	0
23639000	09/17/24 S	48,228	1.000	0	48,228	48,228	0
23639000	09/20/24 S	38,325	1.000	0	38,325	38,325	0
23639000	10/01/24 S	273,000	1.000	0	273,000	273,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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23639000	10/07/24 S	65,082	1.000	0	65,082	65,082	0
23639000	10/09/24 S	262,499	1.000	0	262,499	262,499	0
23639000	10/10/24 S	639	1.000	0	639	639	0
23639000	10/17/24 S	83,713	1.000	0	83,713	83,713	0
23639000	10/21/24 S	5,488	1.000	0	5,488	5,488	0
23639000	10/28/24 S	72,716	1.000	0	72,716	72,716	0
23639000	11/01/24 S	223,366	1.000	0	223,366	223,366	0
23639000	11/04/24 S	10,948	1.000	0	10,948	10,948	0
23639000	11/08/24 S	8,524	1.000	0	8,524	8,524	0
23639000	11/12/24 S	14,871	1.000	0	14,871	14,871	0
23639000	11/18/24 S	46,822	1.000	0	46,822	46,822	0
23639000	11/19/24 S	10,729	1.000	0	10,729	10,729	0
23639000	11/21/24 S	4,703	1.000	0	4,703	4,703	0
23639000	11/22/24 S	35,912	1.000	0	35,912	35,912	0
23639000	11/25/24 S	22,032	1.000	0	22,032	22,032	0
23639000	11/26/24 S	26,376	1.000	0	26,376	26,376	0
23639000	12/02/24 S	446,851	1.000	0	446,851	446,851	0
23639000	12/09/24 S	152,326	1.000	0	152,326	152,326	0
23639000	12/30/24 S	4,815	1.000	0	4,815	4,815	0
SUB-TOTAL OF SALES # 304				0	872,245,689	872,245,689	0
SUB-TOTAL				0	1,745,049,145	1,745,049,145	0
ISSUE: RP5988445 - CITIGRP GLOB MKTS RE 5.41% 6/03/24							
13345217	05/31/24 B	4,900,000	1.000	0	4,900,000-	4,900,000	
SUB-TOTAL OF BUYS # 1				0	4,900,000	4,900,000	
13345217	06/03/24 S	4,900,000	1.000	0	4,900,000	4,900,000	0
SUB-TOTAL OF SALES # 1				0	4,900,000	4,900,000	0
SUB-TOTAL				0	9,800,000	9,800,000	0
ISSUE: RP5989955 - BNP PARIBAS S.A.REPO 5.39% 6/04/24							
13345217	06/03/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
SUB-TOTAL OF BUYS # 1				0	6,200,000	6,200,000	
13345217	06/04/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP5991183 - CITIGROUP GLOBAL MAR 5.33% 6/05/24							
13345217	06/04/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/05/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP5992694 - BNP PARIBAS S.A.REPO 5.38% 6/06/24							
13345217	06/05/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/06/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP5994435 - CITIGROUP GLOBAL MAR 5.33% 6/07/24							
13345217	06/06/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/07/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	12,400,000	12,400,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024**
**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
-----	-----	-----	-----	-----	-----	-----	-----
ISSUE: RP5995861 - BNP PARIBAS S.A.REPO 5.39% 6/10/24							
13345217	06/07/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/10/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP5997172 - BNP PARIBAS S.A.REPO 5.34% 6/11/24							
13345217	06/10/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	06/11/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP5998055 - DEUTSCHE BANK SEC RE 5.34% 6/12/24							
13345217	06/11/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	06/12/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP5999400 - DEUTSCHE BANK SEC RE 5.32% 6/13/24							
13345217	06/12/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	06/13/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6000711 - BNP PARIBAS S.A.REPO 5.32% 6/14/24							
13345217	06/13/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
		SUB-TOTAL OF BUYS # 1		0	6,300,000	6,300,000	
13345217	06/14/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6001735 - CITIGROUP GLOBAL MAR 5.3% 6/17/24							
13345217	06/14/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
		SUB-TOTAL OF BUYS # 1		0	6,300,000	6,300,000	
13345217	06/17/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6002931 - DEUTSCHE BANK SEC RE 5.36% 6/18/24							
13345217	06/17/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/18/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024**
**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6004697 - CITIGROUP GLOBAL MAR 5.34% 6/20/24							
13345217	06/18/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/20/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6006320 - CITIGROUP GLOBAL MAR 5.31% 6/21/24							
13345217	06/20/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/21/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6008193 - CITIGROUP GLOBAL MAR 5.35% 6/24/24							
13345217	06/21/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/24/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6009563 - CITIGROUP GLOBAL MAR 5.32% 6/25/24							
13345217	06/24/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/25/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP6012104 - CITIGROUP GLOBAL MAR 5.42% 6/27/24							
13345217	06/26/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/27/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP6013268 - CITIGROUP GLOBAL MAR 5.34% 6/28/24							
13345217	06/27/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/28/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP6014670 - CITIGROUP GLOBAL MAR 5.4% 7/01/24							
13345217	06/28/24 B	5,700,000	1.000	0	5,700,000-	5,700,000	
		SUB-TOTAL OF BUYS # 1		0	5,700,000	5,700,000	
13345217	07/01/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
		SUB-TOTAL OF SALES # 1		0	5,700,000	5,700,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,400,000	11,400,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6015750 - DEUTSCHE BANK SEC RE 5.42% 7/02/24							
13345217	07/01/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/02/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6016899 - CITIGRP GLOB MKTS RE 5.42% 7/03/24							
13345217	07/02/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/03/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6018671 - BNP PARIBAS REPO 5.4% 7/05/24							
13345217	07/03/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/05/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6019422 - CITIGROUP GLOBAL MAR 5.32% 7/08/24							
13345217	07/05/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/08/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6020578 - BNP PARIBAS REPO 5.38% 7/09/24							
13345217	07/08/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
		SUB-TOTAL OF BUYS # 1		0	5,800,000	5,800,000	
13345217	07/09/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6021691 - DEUTSCHE BANK SEC RE 5.38% 7/10/24							
13345217	07/09/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
		SUB-TOTAL OF BUYS # 1		0	5,800,000	5,800,000	
13345217	07/10/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6023192 - CITIGRP GLOB MKTS RE 5.36% 7/11/24							
13345217	07/10/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
		SUB-TOTAL OF BUYS # 1		0	5,800,000	5,800,000	
13345217	07/11/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6024711 - CITIGRP GLOB MKTS RE 5.34% 7/12/24							
13345217	07/11/24 B	5,700,000	1.000	0	5,700,000-	5,700,000	
	SUB-TOTAL OF BUYS # 1			0	5,700,000	5,700,000	
13345217	07/12/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
	SUB-TOTAL OF SALES # 1			0	5,700,000	5,700,000	0
	SUB-TOTAL			0	11,400,000	11,400,000	0
ISSUE: RP6026294 - BOFA SECURITIES REPO 5.38% 7/15/24							
13345217	07/12/24 B	5,700,000	1.000	0	5,700,000-	5,700,000	
	SUB-TOTAL OF BUYS # 1			0	5,700,000	5,700,000	
13345217	07/15/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
	SUB-TOTAL OF SALES # 1			0	5,700,000	5,700,000	0
	SUB-TOTAL			0	11,400,000	11,400,000	0
ISSUE: RP6027342 - CITIGRP GLOB MKTS RE 5.43% 7/16/24							
13345217	07/15/24 B	6,100,000	1.000	0	6,100,000-	6,100,000	
	SUB-TOTAL OF BUYS # 1			0	6,100,000	6,100,000	
13345217	07/16/24 S	6,100,000	1.000	0	6,100,000	6,100,000	0
	SUB-TOTAL OF SALES # 1			0	6,100,000	6,100,000	0
	SUB-TOTAL			0	12,200,000	12,200,000	0
ISSUE: RP6029322 - CITIGRP GLOB MKTS RE 5.41% 7/17/24							
13345217	07/16/24 B	6,100,000	1.000	0	6,100,000-	6,100,000	
	SUB-TOTAL OF BUYS # 1			0	6,100,000	6,100,000	
13345217	07/17/24 S	6,100,000	1.000	0	6,100,000	6,100,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	6,100,000	6,100,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	12,200,000	12,200,000	0
ISSUE: RP6030874 - CITIGRP GLOB MKTS RE 5.41% 7/18/24							
13345217	07/17/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/18/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6032334 - CITIGRP GLOB MKTS RE 5.41% 7/19/24							
13345217	07/18/24 B	6,700,000	1.000	0	6,700,000-	6,700,000	
	SUB-TOTAL OF BUYS # 1			0	6,700,000	6,700,000	
13345217	07/19/24 S	6,700,000	1.000	0	6,700,000	6,700,000	0
	SUB-TOTAL OF SALES # 1			0	6,700,000	6,700,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,400,000	13,400,000	0
ISSUE: RP6033662 - CITIGRP GLOB MKTS RE 5.39% 7/22/24							
13345217	07/19/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS # 1			0	6,400,000	6,400,000	
13345217	07/22/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES # 1			0	6,400,000	6,400,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	12,800,000	12,800,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024**
**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS

ISSUE: RP6034959 - BNP PARIBAS REPO 5.36% 7/23/24							
13345217	07/22/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS	# 1		0	6,400,000	6,400,000	
13345217	07/23/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES	# 1		0	6,400,000	6,400,000	0
	SUB-TOTAL			0	12,800,000	12,800,000	0
ISSUE: RP6036145 - CITIGRP GLOB MKTS RE 5.4% 7/24/24							
13345217	07/23/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS	# 1		0	6,400,000	6,400,000	
13345217	07/24/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES	# 1		0	6,400,000	6,400,000	0
	SUB-TOTAL			0	12,800,000	12,800,000	0
ISSUE: RP6037432 - DEUTSCHE BANK SEC RE 5.39% 7/25/24							
13345217	07/24/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS	# 1		0	6,400,000	6,400,000	
13345217	07/25/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES	# 1		0	6,400,000	6,400,000	0
	SUB-TOTAL			0	12,800,000	12,800,000	0
ISSUE: RP6038620 - CITIGRP GLOB MKTS RE 5.42% 7/26/24							
13345217	07/25/24 B	6,500,000	1.000	0	6,500,000-	6,500,000	
	SUB-TOTAL OF BUYS	# 1		0	6,500,000	6,500,000	
13345217	07/26/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	6,500,000	6,500,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,000,000	13,000,000	0
ISSUE: RP6039883 - CITIGRP GLOB MKTS RE 5.45% 7/29/24							
13345217	07/26/24 B	6,500,000	1.000	0	6,500,000-	6,500,000	
	SUB-TOTAL OF BUYS # 1			0	6,500,000	6,500,000	
13345217	07/29/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
	SUB-TOTAL OF SALES # 1			0	6,500,000	6,500,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,000,000	13,000,000	0
ISSUE: RP6040907 - BNP PARIBAS REPO 5.41% 7/30/24							
13345217	07/29/24 B	6,500,000	1.000	0	6,500,000-	6,500,000	
	SUB-TOTAL OF BUYS # 1			0	6,500,000	6,500,000	
13345217	07/30/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
	SUB-TOTAL OF SALES # 1			0	6,500,000	6,500,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,000,000	13,000,000	0
ISSUE: RP6041939 - BOFA SECURITIES REPO 5.38% 7/31/24							
13345217	07/30/24 B	6,500,000	1.000	0	6,500,000-	6,500,000	
	SUB-TOTAL OF BUYS # 1			0	6,500,000	6,500,000	
13345217	07/31/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
	SUB-TOTAL OF SALES # 1			0	6,500,000	6,500,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,000,000	13,000,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6043281 - GOLDMAN SACHS REPO 5.45% 8/01/24							
13345217	07/31/24 B	6,600,000	1.000	0	6,600,000-	6,600,000	
	SUB-TOTAL OF BUYS # 1			0	6,600,000	6,600,000	
13345217	08/01/24 S	6,600,000	1.000	0	6,600,000	6,600,000	0
	SUB-TOTAL OF SALES # 1			0	6,600,000	6,600,000	0
	SUB-TOTAL			0	13,200,000	13,200,000	0
ISSUE: RP6044305 - BNP PARIBAS REPO 5.46% 8/02/24							
13345217	08/01/24 B	6,600,000	1.000	0	6,600,000-	6,600,000	
	SUB-TOTAL OF BUYS # 1			0	6,600,000	6,600,000	
13345217	08/02/24 S	6,600,000	1.000	0	6,600,000	6,600,000	0
	SUB-TOTAL OF SALES # 1			0	6,600,000	6,600,000	0
	SUB-TOTAL			0	13,200,000	13,200,000	0
ISSUE: RP6045468 - CITIGRP GLOB MKTS RE 5.37% 8/05/24							
13345217	08/02/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS # 1			0	6,400,000	6,400,000	
13345217	08/05/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES # 1			0	6,400,000	6,400,000	0
	SUB-TOTAL			0	12,800,000	12,800,000	0
ISSUE: RP6047696 - BNP PARIBAS REPO 5.32% 8/06/24							
13345217	08/05/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/06/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
SUB-TOTAL OF SALES # 1				0	6,200,000	6,200,000	0
SUB-TOTAL				0	12,400,000	12,400,000	0
ISSUE: RP6048330 - BNP PARIBAS REPO 5.39% 8/07/24							
13345217	08/06/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
SUB-TOTAL OF BUYS # 1				0	6,200,000	6,200,000	
13345217	08/07/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
SUB-TOTAL OF SALES # 1				0	6,200,000	6,200,000	0
SUB-TOTAL				0	12,400,000	12,400,000	0
ISSUE: RP6049882 - BNP PARIBAS REPO 5.35% 8/08/24							
13345217	08/07/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
SUB-TOTAL OF BUYS # 1				0	6,200,000	6,200,000	
13345217	08/08/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
SUB-TOTAL OF SALES # 1				0	6,200,000	6,200,000	0
SUB-TOTAL				0	12,400,000	12,400,000	0
ISSUE: RP6051698 - CITIGRP GLOB MKTS RE 5.43% 8/09/24							
13345217	08/08/24 B	5,900,000	1.000	0	5,900,000-	5,900,000	
SUB-TOTAL OF BUYS # 1				0	5,900,000	5,900,000	
13345217	08/09/24 S	5,900,000	1.000	0	5,900,000	5,900,000	0
SUB-TOTAL OF SALES # 1				0	5,900,000	5,900,000	0
SUB-TOTAL				0	11,800,000	11,800,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6053330 - BOFA SECURITIES REPO 5.41% 8/12/24							
13345217	08/09/24 B	5,900,000	1.000	0	5,900,000-	5,900,000	
SUB-TOTAL OF BUYS # 1				0	5,900,000	5,900,000	
13345217	08/12/24 S	5,900,000	1.000	0	5,900,000	5,900,000	0
SUB-TOTAL OF SALES # 1				0	5,900,000	5,900,000	0
SUB-TOTAL				0	11,800,000	11,800,000	0
ISSUE: RP6054296 - BOFA SECURITIES REPO 5.38% 8/13/24							
13345217	08/12/24 B	6,000,000	1.000	0	6,000,000-	6,000,000	
SUB-TOTAL OF BUYS # 1				0	6,000,000	6,000,000	
13345217	08/13/24 S	6,000,000	1.000	0	6,000,000	6,000,000	0
SUB-TOTAL OF SALES # 1				0	6,000,000	6,000,000	0
SUB-TOTAL				0	12,000,000	12,000,000	0
ISSUE: RP6056663 - CITIGRP GLOB MKTS RE 5.36% 8/14/24							
13345217	08/13/24 B	6,000,000	1.000	0	6,000,000-	6,000,000	
SUB-TOTAL OF BUYS # 1				0	6,000,000	6,000,000	
13345217	08/14/24 S	6,000,000	1.000	0	6,000,000	6,000,000	0
SUB-TOTAL OF SALES # 1				0	6,000,000	6,000,000	0
SUB-TOTAL				0	12,000,000	12,000,000	0
ISSUE: RP6058248 - DEUTSCHE BANK SEC RE 5.36% 8/15/24							
13345217	08/14/24 B	6,000,000	1.000	0	6,000,000-	6,000,000	
SUB-TOTAL OF BUYS # 1				0	6,000,000	6,000,000	
13345217	08/15/24 S	6,000,000	1.000	0	6,000,000	6,000,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
-----	-----	-----	-----	-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	6,000,000	6,000,000	0
	SUB-TOTAL			0	12,000,000	12,000,000	0
ISSUE: RP6059550 - DEUTSCHE BANK SEC RE 5.37% 8/16/24							
13345217	08/15/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/16/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6061168 - GOLDMAN SACHS REPO 5.38% 8/19/24							
13345217	08/16/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/19/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6061788 - DEUTSCHE BANK SEC RE 5.34% 8/20/24							
13345217	08/19/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/20/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024**
**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS

ISSUE: RP6062786 - DEUTSCHE BANK SEC RE 5.35% 8/21/24							
13345217	08/20/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/21/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6064386 - DEUTSCHE BANK SEC RE 5.31% 8/22/24							
13345217	08/21/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	08/22/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP6065540 - DEUTSCHE BANK SEC RE 5.32% 8/23/24							
13345217	08/22/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	08/23/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP6066795 - DEUTSCHE BANK SEC RE 5.36% 8/26/24							
13345217	08/23/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	08/26/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6067744 - CITIGRP GLOB MKTS RE 5.37% 8/27/24							
13345217	08/26/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
		SUB-TOTAL OF BUYS # 1		0	6,300,000	6,300,000	
13345217	08/27/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6068874 - CITIGRP GLOB MKTS RE 5.43% 8/28/24							
13345217	08/27/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
		SUB-TOTAL OF BUYS # 1		0	6,300,000	6,300,000	
13345217	08/28/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6070177 - DEUTSCHE BANK SEC RE 5.4% 8/29/24							
13345217	08/28/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
		SUB-TOTAL OF BUYS # 1		0	6,300,000	6,300,000	
13345217	08/29/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6071613 - CITIGRP GLOB MKTS RE 5.32% 8/30/24							
13345217	08/29/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	08/30/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP6072579 - JP MORGAN SEC REPO 5.39% 9/03/24							
13345217	08/30/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	09/03/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6073718 - DEUTSCHE BANK SEC RE 5.39% 9/04/24							
13345217	09/03/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	09/04/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6075176 - DEUTSCHE BANK SEC RE 5.36% 9/05/24							
13345217	09/04/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	09/05/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6076588 - DEUTSCHE BANK SEC RE 5.36% 9/06/24							
13345217	09/05/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	09/06/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6078642 - DEUTSCHE BANK SEC RE 5.38% 9/09/24							
13345217	09/06/24 B	5,600,000	1.000	0	5,600,000-	5,600,000	
	SUB-TOTAL OF BUYS # 1			0	5,600,000	5,600,000	
13345217	09/09/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
	SUB-TOTAL OF SALES # 1			0	5,600,000	5,600,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	11,200,000	11,200,000	0
ISSUE: RP6080283 - CITIGRP GLOB MKTS RE 5.37% 9/10/24							
13345217	09/09/24 B	5,600,000	1.000	0	5,600,000-	5,600,000	
	SUB-TOTAL OF BUYS # 1			0	5,600,000	5,600,000	
13345217	09/10/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
	SUB-TOTAL OF SALES # 1			0	5,600,000	5,600,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	11,200,000	11,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6081786 - CITIGRP GLOB MKTS RE 5.34% 9/11/24							
13345217	09/10/24 B	5,400,000	1.000	0	5,400,000-	5,400,000	
	SUB-TOTAL OF BUYS # 1			0	5,400,000	5,400,000	
13345217	09/11/24 S	5,400,000	1.000	0	5,400,000	5,400,000	0
	SUB-TOTAL OF SALES # 1			0	5,400,000	5,400,000	0
	SUB-TOTAL			0	10,800,000	10,800,000	0
ISSUE: RP6083501 - CITIGRP GLOB MKTS RE 5.33% 9/12/24							
13345217	09/11/24 B	4,900,000	1.000	0	4,900,000-	4,900,000	
	SUB-TOTAL OF BUYS # 1			0	4,900,000	4,900,000	
13345217	09/12/24 S	4,900,000	1.000	0	4,900,000	4,900,000	0
	SUB-TOTAL OF SALES # 1			0	4,900,000	4,900,000	0
	SUB-TOTAL			0	9,800,000	9,800,000	0
ISSUE: RP6084863 - CITIGRP GLOB MKTS RE 5.36% 9/13/24							
13345217	09/12/24 B	4,900,000	1.000	0	4,900,000-	4,900,000	
	SUB-TOTAL OF BUYS # 1			0	4,900,000	4,900,000	
13345217	09/13/24 S	4,900,000	1.000	0	4,900,000	4,900,000	0
	SUB-TOTAL OF SALES # 1			0	4,900,000	4,900,000	0
	SUB-TOTAL			0	9,800,000	9,800,000	0
ISSUE: RP6086637 - DEUTSCHE BANK SEC RE 5.35% 9/16/24							
13345217	09/13/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
	SUB-TOTAL OF BUYS # 1			0	4,600,000	4,600,000	
13345217	09/16/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	4,600,000	4,600,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	9,200,000	9,200,000	0
ISSUE: RP6088211 - CITIGRP GLOB MKTS RE 5.37% 9/17/24							
13345217	09/16/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
		SUB-TOTAL OF BUYS # 1		0	4,500,000	4,500,000	
13345217	09/17/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
		SUB-TOTAL OF SALES # 1		0	4,500,000	4,500,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	9,000,000	9,000,000	0
ISSUE: RP6089730 - BNP PARIBAS REPO 5.42% 9/18/24							
13345217	09/17/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
		SUB-TOTAL OF BUYS # 1		0	4,600,000	4,600,000	
13345217	09/18/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
		SUB-TOTAL OF SALES # 1		0	4,600,000	4,600,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	9,200,000	9,200,000	0
ISSUE: RP6091751 - JP MORGAN SEC REPO 5.33% 9/19/24							
13345217	09/18/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
		SUB-TOTAL OF BUYS # 1		0	4,600,000	4,600,000	
13345217	09/19/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
		SUB-TOTAL OF SALES # 1		0	4,600,000	4,600,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	9,200,000	9,200,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024**
**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6093476 - BNP PARIBAS REPO 4.84% 9/20/24							
13345217	09/19/24 B	4,400,000	1.000	0	4,400,000-	4,400,000	
SUB-TOTAL OF BUYS # 1				0	4,400,000	4,400,000	
13345217	09/20/24 S	4,400,000	1.000	0	4,400,000	4,400,000	0
SUB-TOTAL OF SALES # 1				0	4,400,000	4,400,000	0
SUB-TOTAL				0	8,800,000	8,800,000	0
ISSUE: RP6123760 - DEUTSCHE BANK SEC RE 4.83% 10/22/24							
13345217	10/21/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
SUB-TOTAL OF BUYS # 1				0	4,500,000	4,500,000	
13345217	10/22/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
SUB-TOTAL OF SALES # 1				0	4,500,000	4,500,000	0
SUB-TOTAL				0	9,000,000	9,000,000	0
ISSUE: RP6124990 - CITIGROUP GLOBAL MAR 4.84% 10/23/24							
13345217	10/22/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
SUB-TOTAL OF BUYS # 1				0	4,500,000	4,500,000	
13345217	10/23/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
SUB-TOTAL OF SALES # 1				0	4,500,000	4,500,000	0
SUB-TOTAL				0	9,000,000	9,000,000	0
ISSUE: RP6126102 - DEUTSCHE BANK SEC RE 4.84% 10/24/24							
13345217	10/23/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
SUB-TOTAL OF BUYS # 1				0	4,500,000	4,500,000	
13345217	10/24/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
SUB-TOTAL OF SALES # 1				0	4,500,000	4,500,000	0
SUB-TOTAL				0	9,000,000	9,000,000	0
ISSUE: RP6127928 - BNP PARIBAS REPO 4.89% 10/25/24							
13345217	10/24/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
SUB-TOTAL OF BUYS # 1				0	4,500,000	4,500,000	
13345217	10/25/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
SUB-TOTAL OF SALES # 1				0	4,500,000	4,500,000	0
SUB-TOTAL				0	9,000,000	9,000,000	0
ISSUE: RP6129429 - CITIGRP GLOB MKTS RE 4.87% 10/28/24							
13345217	10/25/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
SUB-TOTAL OF BUYS # 1				0	4,600,000	4,600,000	
13345217	10/28/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
SUB-TOTAL OF SALES # 1				0	4,600,000	4,600,000	0
SUB-TOTAL				0	9,200,000	9,200,000	0
ISSUE: RP6130492 - JP MORGAN SEC REPO 4.87% 10/29/24							
13345217	10/28/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
SUB-TOTAL OF BUYS # 1				0	4,600,000	4,600,000	
13345217	10/29/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
SUB-TOTAL OF SALES # 1				0	4,600,000	4,600,000	0
SUB-TOTAL				0	9,200,000	9,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6131557 - DEUTSCHE BANK SEC RE 4.81% 10/30/24							
13345217	10/29/24 B	5,600,000	1.000	0	5,600,000-	5,600,000	
	SUB-TOTAL OF BUYS # 1			0	5,600,000	5,600,000	
13345217	10/30/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
	SUB-TOTAL OF SALES # 1			0	5,600,000	5,600,000	0
	SUB-TOTAL			0	11,200,000	11,200,000	0
ISSUE: RP6132860 - BOFA SECURITIES REPO 4.79% 10/31/24							
13345217	10/30/24 B	5,600,000	1.000	0	5,600,000-	5,600,000	
	SUB-TOTAL OF BUYS # 1			0	5,600,000	5,600,000	
13345217	10/31/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
	SUB-TOTAL OF SALES # 1			0	5,600,000	5,600,000	0
	SUB-TOTAL			0	11,200,000	11,200,000	0
ISSUE: RP6134734 - CITIGRP GLOB MKTS RE 4.96% 11/01/24							
13345217	10/31/24 B	5,100,000	1.000	0	5,100,000-	5,100,000	
	SUB-TOTAL OF BUYS # 1			0	5,100,000	5,100,000	
13345217	11/01/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0
	SUB-TOTAL OF SALES # 1			0	5,100,000	5,100,000	0
	SUB-TOTAL			0	10,200,000	10,200,000	0
ISSUE: RP6136556 - BNP PARIBAS REPO 4.9% 11/04/24							
13345217	11/01/24 B	5,100,000	1.000	0	5,100,000-	5,100,000	
	SUB-TOTAL OF BUYS # 1			0	5,100,000	5,100,000	
13345217	11/04/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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	SUB-TOTAL OF SALES # 1			0	5,100,000	5,100,000	0
	SUB-TOTAL			0	10,200,000	10,200,000	0
ISSUE: RP6137760 - GOLDMAN SACHS REPO 4.86% 11/05/24							
13345217	11/04/24 B	5,100,000	1.000	0	5,100,000-	5,100,000	
	SUB-TOTAL OF BUYS # 1			0	5,100,000	5,100,000	
13345217	11/05/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0
	SUB-TOTAL OF SALES # 1			0	5,100,000	5,100,000	0
	SUB-TOTAL			0	10,200,000	10,200,000	0
ISSUE: RP6138669 - CITIGRP GLOB MKTS RE 4.81% 11/06/24							
13345217	11/05/24 B	4,700,000	1.000	0	4,700,000-	4,700,000	
	SUB-TOTAL OF BUYS # 1			0	4,700,000	4,700,000	
13345217	11/06/24 S	4,700,000	1.000	0	4,700,000	4,700,000	0
	SUB-TOTAL OF SALES # 1			0	4,700,000	4,700,000	0
	SUB-TOTAL			0	9,400,000	9,400,000	0
ISSUE: 01F0326A7 - FNMA 30 YR TBA 3.5% 10/01/40							
13345217	10/01/24 B	2,600,000	0.926	0	2,406,980-	2,406,980	
13345217	10/01/24 B	2,600,000	0.935	0	2,429,781-	2,429,781	
	SUB-TOTAL OF BUYS # 2			0	4,836,761	4,836,761	
13345217	10/01/24 S	2,600,000	0.936	0	2,432,574	2,418,381	14,193
13345217	10/01/24 S	2,600,000	0.935	0	2,429,781	2,418,381	11,400
	SUB-TOTAL OF SALES # 2			0	4,862,355	4,836,762	25,594

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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SUB-TOTAL				0	9,699,116	9,673,523	25,594
ISSUE: 01F032617 - FNMA 30 YR TBA 3.5% 1/01/41							
13345217	01/03/24 B	2,000,000	0.907	0	1,814,375-	1,814,375	
13345217	01/03/24 B	1,000,000	0.907	0	907,188-	907,188	
13345217	01/09/24 B	3,000,000	0.908	0	2,723,438-	2,723,438	
SUB-TOTAL OF BUYS # 3				0	5,445,001	5,445,001	
13345217	01/08/24 S	3,000,000	0.905	0	2,715,762	2,723,438	-7,676
13345217	01/09/24 S	1,000,000	0.908	0	907,813	907,188	625
13345217	01/09/24 S	2,000,000	0.908	0	1,815,625	1,814,375	1,250
SUB-TOTAL OF SALES # 3				0	5,439,200	5,445,001	-5,801
SUB-TOTAL				0	10,884,201	10,890,002	-5,801
ISSUE: 01F032625 - FNMA 30 YR TBA 3.5% 2/01/40							
13345217	02/01/24 B	3,000,000	0.915	0	2,745,234-	2,745,234	
13345217	02/01/24 B	3,000,000	0.906	0	2,717,578-	2,717,578	
SUB-TOTAL OF BUYS # 2				0	5,462,812	5,462,812	
13345217	02/01/24 S	3,000,000	0.908	0	2,722,969	2,745,234	-22,266
13345217	02/01/24 S	3,000,000	0.915	0	2,745,234	2,717,578	27,656
SUB-TOTAL OF SALES # 2				0	5,468,203	5,462,812	5,391
SUB-TOTAL				0	10,931,015	10,925,624	5,391
ISSUE: 01F032641 - UMBS PL TBA 3.5% 4/15/52							
13345217	04/01/24 B	3,000,000	0.891	0	2,671,875-	2,671,875	
13345217	04/01/24 B	3,000,000	0.887	0	2,660,156-	2,660,156	
SUB-TOTAL OF BUYS # 2				0	5,332,031	5,332,031	
13345217	04/01/24 S	3,000,000	0.887	0	2,660,156	2,671,875	-11,719
13345217	04/01/24 S	3,000,000	0.897	0	2,689,805	2,660,156	29,648

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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		SUB-TOTAL OF SALES # 2		0	5,349,961	5,332,031	17,930
				-----	-----	-----	-----
		SUB-TOTAL		0	10,681,992	10,664,062	17,930
ISSUE: 01F032666 - FNMA 30 YR TBA 3.5% 6/01/41							
13345217	06/17/24 B	3,000,000	0.887	0	2,661,328-	2,661,328	
13345217	06/21/24 B	3,000,000	0.864	0	2,593,125-	2,593,125	
				-----	-----	-----	
		SUB-TOTAL OF BUYS # 2		0	5,254,453	5,254,453	
13345217	06/17/24 S	3,000,000	0.876	0	2,627,813	2,661,328	-33,516
13345217	06/21/24 S	3,000,000	0.887	0	2,661,328	2,593,125	68,203
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 2		0	5,289,141	5,254,453	34,687
				-----	-----	-----	-----
		SUB-TOTAL		0	10,543,594	10,508,906	34,687
ISSUE: 01F032674 - UMBS PL TBA 3.5% 7/15/52							
13345217	07/01/24 B	400,000	0.875	0	350,063-	350,063	
13345217	07/01/24 B	2,600,000	0.875	0	2,275,406-	2,275,406	
13345217	07/01/24 B	300,000	0.877	0	263,203-	263,203	
13345217	07/01/24 B	100,000	0.877	0	87,734-	87,734	
13345217	07/01/24 B	2,600,000	0.880	0	2,287,797-	2,287,797	
				-----	-----	-----	
		SUB-TOTAL OF BUYS # 5		0	5,264,203	5,264,203	
13345217	07/01/24 S	100,000	0.885	0	88,488	87,541	947
13345217	07/01/24 S	300,000	0.885	0	265,383	262,624	2,759
13345217	07/01/24 S	2,600,000	0.880	0	2,287,797	2,276,075	11,722
13345217	07/01/24 S	400,000	0.877	0	350,938	350,165	772
13345217	07/01/24 S	2,600,000	0.892	0	2,320,094	2,287,797	32,297
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 5		0	5,312,700	5,264,202	48,496
				-----	-----	-----	-----
		SUB-TOTAL		0	10,576,903	10,528,405	48,496
ISSUE: 01F032690 - UMBS PL TBA 3.5% 9/15/53							
13345217	09/01/24 B	2,600,000	0.899	0	2,336,344-	2,336,344	
13345217	09/03/24 B	2,600,000	0.925	0	2,405,000-	2,405,000	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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SUB-TOTAL OF BUYS # 2				0	4,741,344	4,741,344	
13345217	09/01/24 S	2,600,000	0.925	0	2,405,203	2,370,672	34,531
13345217	09/03/24 S	2,600,000	0.925	0	2,405,000	2,370,672	34,328
SUB-TOTAL OF SALES # 2				0	4,810,203	4,741,344	68,859
SUB-TOTAL				0	9,551,547	9,482,688	68,859
ISSUE: 01F0526A5 - FNMA 30 YR TBA 5.5% 10/01/32							
13345217	10/01/24 B	4,250,000	1.004	0	4,268,926-	4,268,926	
13345217	10/01/24 B	4,250,000	1.012	0	4,303,125-	4,303,125	
SUB-TOTAL OF BUYS # 2				0	8,572,051	8,572,051	
13345217	10/01/24 S	4,250,000	1.014	0	4,311,177	4,286,025	25,151
13345217	10/01/24 S	4,250,000	1.012	0	4,303,125	4,286,025	17,100
SUB-TOTAL OF SALES # 2				0	8,614,302	8,572,050	42,251
SUB-TOTAL				0	17,186,353	17,144,101	42,251
ISSUE: 01F0526B3 - UMBS PL TBA 5.5% 11/15/52							
13345217	11/01/24 B	4,250,000	1.014	0	4,311,758-	4,311,758	
13345217	11/04/24 B	4,250,000	0.991	0	4,211,152-	4,211,152	
SUB-TOTAL OF BUYS # 2				0	8,522,910	8,522,910	
13345217	11/01/24 S	4,250,000	0.997	0	4,238,047	4,261,455	-23,408
13345217	11/04/24 S	4,250,000	0.991	0	4,211,152	4,261,455	-50,303
SUB-TOTAL OF SALES # 2				0	8,449,199	8,522,910	-73,711
SUB-TOTAL				0	16,972,109	17,045,820	-73,711
ISSUE: 01F0526C1 - UMBS PL TBA 5.5% 12/15/52							
13345217	12/01/24 B	4,250,000	0.997	0	4,236,387-	4,236,387	
13345217	12/01/24 B	4,250,000	0.993	0	4,220,781-	4,220,781	

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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SUB-TOTAL OF BUYS # 2				0	8,457,168	8,457,168	
13345217	12/01/24 S	4,250,000	0.988	0	4,197,207	4,228,584	-31,377
13345217	12/01/24 S	4,250,000	0.993	0	4,220,781	4,228,584	-7,803
SUB-TOTAL OF SALES # 2				0	8,417,988	8,457,168	-39,180
SUB-TOTAL				0	16,875,156	16,914,336	-39,180
ISSUE: 01F052656 - UMBS PL TBA 5.5% 5/15/53							
13345217	05/01/24 B	1,200,000	0.994	0	1,192,828-	1,192,828	
13345217	05/03/24 B	3,050,000	0.982	0	2,994,957-	2,994,957	
13345217	05/07/24 B	3,050,000	0.985	0	3,004,250-	3,004,250	
SUB-TOTAL OF BUYS # 3				0	7,192,035	7,192,035	
13345217	05/01/24 S	1,200,000	0.972	0	1,166,086	1,182,252	-16,166
13345217	05/06/24 S	3,050,000	0.985	0	3,003,773	3,004,891	-1,118
13345217	05/07/24 S	3,050,000	0.985	0	3,004,250	3,004,891	-641
SUB-TOTAL OF SALES # 3				0	7,174,109	7,192,034	-17,926
SUB-TOTAL				0	14,366,144	14,384,069	-17,926
ISSUE: 01F052664 - UMBS PL TBA 5.5% 6/15/53							
13345217	06/01/24 B	1,200,000	0.972	0	1,165,969-	1,165,969	
13345217	06/01/24 B	3,050,000	0.985	0	3,003,773-	3,003,773	
13345217	06/04/24 B	4,250,000	0.990	0	4,206,504-	4,206,504	
SUB-TOTAL OF BUYS # 3				0	8,376,246	8,376,246	
13345217	06/01/24 S	4,250,000	0.983	0	4,178,945	4,188,123	-9,178
13345217	06/04/24 S	3,050,000	0.990	0	3,018,785	3,005,594	13,191
13345217	06/04/24 S	1,200,000	0.990	0	1,187,719	1,182,529	5,190
SUB-TOTAL OF SALES # 3				0	8,385,449	8,376,246	9,203
SUB-TOTAL				0	16,761,695	16,752,492	9,203

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
-----	-----	-----	-----	-----	-----	-----	-----
ISSUE: 72201P878 - PAPS LONG DURATION CORP BOND #1830							
13345217	03/14/24 B	39,131	9.340	0	365,487-	365,487	
13345217	04/23/24 B	215,562	9.080	0	1,957,306-	1,957,306	
13345217	06/28/24 B	38,669	9.480	0	366,583-	366,583	
13345217	09/18/24 B	50,047	10.020	0	501,473-	501,473	
13345217	09/19/24 B	51,298	10.040	0	515,028-	515,028	
13345217	10/01/24 B	41,729	9.990	0	416,868-	416,868	
SUB-TOTAL OF BUYS # 6				0	4,122,745	4,122,745	
13345217	04/26/24 S	214,371	9.060	0	1,942,200	2,029,851	-87,651
13345217	10/17/24 S	143,513	9.750	0	1,399,248	1,361,924	37,324
13345217	10/18/24 S	142,200	9.750	0	1,386,450	1,349,467	36,983
SUB-TOTAL OF SALES # 3				0	4,727,898	4,741,242	-13,344
SUB-TOTAL				0	8,850,643	8,863,987	-13,344
GRAND TOTAL				0	2,933,729,613	2,933,627,160	102,450

FOOTNOTES

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Schedule SB, line 26a — Schedule of Active Participant Data
as of January 1, 2024¹

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	20	9								
25-29	48	114	24							
30-34	42	102	125	15						
35-39	25	106	133	57						
40-44	15	59	93	98		3				
45-49	18	43	78	70		14	7			
50-54	7	40	71	44		17	28 \$155,606	2		
55-59	5	31	37	46	3	11	21 \$122,964	22 \$161,411	2	
60-64	5	25	19	13	6	16	16	12	11	3
65-69		4	6	8	1	5	5	2	1	1
70+		1	1	1						

N-1,867

¹ The above chart only reflects pay for participants that do not have a frozen benefit.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Number of Participants and Average Cash Balance Account

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	20 \$1,122	9								
25-29	48 \$1,531	114 \$10,253	24 \$29,749							
30-34	42 \$2,147	102 \$12,131	125 \$35,756	15						
35-39	25 \$3,009	106 \$11,975	133 \$39,398	57 \$63,041						
40-44	15	59 \$17,777	93 \$43,369	98 \$66,816						
45-49	18	43 \$19,197	78 \$46,771	70 \$66,654						
50-54	7	40 \$18,344	71 \$56,840	44 \$72,005		1				
55-59	5	31 \$16,927	37 \$47,890	46 \$79,437	2	2	1			
60-64	5	25 \$18,208	19	13	6	6	1			
65-69		4	6	8	1	3	3			
70+		1	1	1						

N-1,684

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

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

Interest Rates for Minimum Funding Purposes	Based on segment rates with a four-month lookback (as of September 2023), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor.
1st Segment Rate	4.75%
2nd Segment Rate	4.87%
3rd Segment Rate	5.59%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2023), without regard to interest rate stabilization.
1st Segment Rate	3.62%
2nd Segment Rate	4.46%
3rd Segment Rate	4.52%
Salary Increases¹	
Minimum Funding Target Normal Cost	See Table 1
Maximum Tax Expected Benefit Increase	See Table 1
Cash Balance Interest Crediting Rate	3.88%
Cash Balance Annuity Conversion Rate	Not applicable
Social Security Wage Base Increases	Future wage indices are based on a national wage increase of 3.00% per year until the plan is fully frozen on December 31, 2025.
Optional Payment Form Election Percentage	Cash Balance (Active Participants) 70% Immediate Lump Sum 30% Lump Sum at Age 62 Cash Balance (Terminated Vested Participants) 100% Lump Sum at Age 62

¹ Applicable to legacy CF and Terra programs only until December 31, 2025 when benefit accruals are frozen. Not applicable for cash balance benefits which were frozen December 31, 2022.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Optional Payment Form Election Percentage

Legacy CF
27% Life Annuity
15% 50% Joint and Survivor Annuity
6% 75% Joint and Survivor Annuity
38% 100% Joint and Survivor Annuity
3% 10-Year Certain and Life Annuity
2% 15-Year Certain and Life Annuity
2% 20-Year Certain and Life Annuity
7% Level Income-Life Annuity

Legacy Terra
34% Life Annuity
15% 50% Joint and Survivor Annuity
7% 75% Joint and Survivor Annuity
37% 100% Joint and Survivor Annuity
2% 10-Year Certain and Life Annuity
3% 15-Year Certain and Life Annuity
2% Level Income-Life Annuity

Legacy MCC
20% Life Annuity
9% 50% Joint and Survivor Annuity
6% 67% Joint and Survivor Annuity
3% 75% Joint and Survivor Annuity
44% 100% Joint and Survivor Annuity
18% 10-Year Certain and Life Annuity

Optional Payment Form Conversion Interest Rate Not applicable

Optional Payment Form Conversion Mortality Not applicable

Retirement Age

Active Participants See Table 2

Terminated Vested Participants Age 65 for legacy Terra & MCC participants.
Age 62 for legacy CF participants.

Disabled Participants Age 65 for grandfathered participants and the earlier of
age 65 and 2 years on LTD for non-grandfathered
participants.

Mortality Rates

Healthy and Disabled 2024 generational mortality tables for annuitants and
non-annuitants per section 1.430(h)(3)-1(b).

Withdrawal Rates See Table 3

Disability Rates See Table 4

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Decrement Timing	Middle of year decrements (except that retirement is assumed to occur at the beginning of the year for ages where the assumed retirement rate is 100%).
Surviving Spouse Benefit	It is assumed that 75% of males and 50% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation Compensation	2023 Pensionable earnings rolled forward one year with the salary increase assumption.
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$275,000 and the IRC section 401(a)(17) compensation limit of \$345,000.
Valuation of Plan Assets	Fair market value
Trust Expenses Included in Target Normal Cost	\$327,384. The prior year's actual expenses (excluding PBGC premium) plus the estimated PBGC premium for the current year.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2024

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Table 1

Salary Merit Increase Rates¹

Age	Rate	Age	Rate
40	5.00%	55	3.60%
41	5.00%	56	3.50%
42	5.00%	57	3.40%
43	4.90%	58	3.30%
44	4.70%	59	3.20%
45	4.60%	60	3.00%
46	4.50%	61	3.00%
47	4.40%	62	3.00%
48	4.30%	63	3.00%
49	4.20%	64	3.00%
50	4.10%	65	3.00%
51	4.00%	66	3.00%
52	3.90%	67	3.00%
53	3.80%	68	3.00%
54	3.70%	69	3.00%
		70+	0.00%

¹ This assumption is only applicable to legacy CF & Terra participants all of which are over the age of 40.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Table 2

Retirement Rates

Age	Rate
55	6.00%
56	6.00%
57	6.00%
58	6.00%
59	10.00%
60	10.00%
61	10.00%
62	25.00%
63	25.00%
64	25.00%
65	30.00%
66	30.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Table 3

Withdrawal Rates

Age	Years of Service					
	0	1	2	3	4	5+
15	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
16	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
17	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
18	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
19	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
20	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
21	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
22	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
23	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
24	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
25	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
26	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
27	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
28	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
29	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
30	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
31	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
32	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
33	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
34	11.00%	11.00%	10.00%	8.00%	7.00%	6.00%
35	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
36	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
37	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
38	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
39	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
40	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
41	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
42	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
43	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
44	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Table 3 (continued)

Withdrawal Rates

Age	Years of Service					
	0	1	2	3	4	5+
45	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
46	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
47	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
48	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
49	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
50	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
51	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
52	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
53	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
54	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%
55+	11.00%	11.00%	10.00%	8.00%	7.00%	5.00%

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Table 4

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.51%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____ ☐ 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 CF INDUSTRIES HOLDINGS, INC. PENSION PLAN
1b	Three-digit plan number (PN) ▶ 002
1c	Effective date of plan 01/02/1969
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) CF INDUSTRIES HOLDINGS, INC. 2375 WATERVIEW DRIVE NORTHBROOK IL 60062
2b	Employer Identification Number (EIN) 20-2697511
2c	Plan Sponsor's telephone number 847-405-2400
2d	Business code (see instructions) 325300

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	Martin Jarosick	10/9/2025	MARTIN JAROSICK
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Mitchel Schulz	10/15/2025	MITCHEL SCHULZ
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor PLAN COMMITTEE OF CF INDUSTRIES HOLDINGS, INC. PENSION PLAN 2375 WATERVIEW DRIVE NORTHBROOK IL 60062	3b Administrator's EIN 20-2697511 3c Administrator's telephone number 847-405-2400																						
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 2,599																						
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	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%;"></td> <td style="width: 90%;"></td> </tr> <tr> <td>6a(1)</td> <td>1,867</td> </tr> <tr> <td>6a(2)</td> <td>1,705</td> </tr> <tr> <td>6b</td> <td>116</td> </tr> <tr> <td>6c</td> <td>538</td> </tr> <tr> <td>6d</td> <td>2,359</td> </tr> <tr> <td>6e</td> <td>114</td> </tr> <tr> <td>6f</td> <td>2,473</td> </tr> <tr> <td>6g(1)</td> <td></td> </tr> <tr> <td>6g(2)</td> <td></td> </tr> <tr> <td>6h</td> <td>27</td> </tr> </table>			6a(1)	1,867	6a(2)	1,705	6b	116	6c	538	6d	2,359	6e	114	6f	2,473	6g(1)		6g(2)		6h	27
6a(1)	1,867																						
6a(2)	1,705																						
6b	116																						
6c	538																						
6d	2,359																						
6e	114																						
6f	2,473																						
6g(1)																							
6g(2)																							
6h	27																						
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7																						
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C																							

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached _____
- (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 _____

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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		BEGINNING MARKET VALUE		173,950,196.64			
		COMPARATIVE VALUE (5%)		8,697,509.83			
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ISSUE: PF9980004 - SHORT-TERM INVESTMENT FUND A S1							
13345217	01/02/24 B	49,066	1.000	0	49,066-	49,066	
13345217	01/03/24 B	2,610	1.000	0	2,610-	2,610	
13345217	01/05/24 B	809,073	1.000	0	809,073-	809,073	
13345217	01/10/24 B	6,691	1.000	0	6,691-	6,691	
13345217	01/11/24 B	501,299	1.000	0	501,299-	501,299	
13345217	01/16/24 B	2,798,259	1.000	0	2,798,259-	2,798,259	
13345217	01/16/24 B	27,242	1.000	0	27,242-	27,242	
13345217	01/17/24 B	2,864,317	1.000	0	2,864,317-	2,864,317	
13345217	01/17/24 B	48,563	1.000	0	48,563-	48,563	
13345217	01/18/24 B	1,589,892	1.000	0	1,589,892-	1,589,892	
13345217	01/18/24 B	1,875	1.000	0	1,875-	1,875	
13345217	01/19/24 B	1,628,005	1.000	0	1,628,005-	1,628,005	
13345217	01/22/24 B	1,644,686	1.000	0	1,644,686-	1,644,686	
13345217	01/23/24 B	1,000,000	1.000	0	1,000,000-	1,000,000	
13345217	01/23/24 B	233	1.000	0	233-	233	
13345217	01/25/24 B	36,447	1.000	0	36,447-	36,447	
13345217	01/25/24 B	36,426	1.000	0	36,426-	36,426	
13345217	01/29/24 B	12,250	1.000	0	12,250-	12,250	
13345217	01/31/24 B	165,524	1.000	0	165,524-	165,524	
13345217	02/01/24 B	91,102	1.000	0	91,102-	91,102	
13345217	02/02/24 B	1,792,878	1.000	0	1,792,878-	1,792,878	
13345217	02/05/24 B	2,712,256	1.000	0	2,712,256-	2,712,256	
13345217	02/06/24 B	2,507,985	1.000	0	2,507,985-	2,507,985	
13345217	02/07/24 B	2,800,220	1.000	0	2,800,220-	2,800,220	
13345217	02/08/24 B	2,800,414	1.000	0	2,800,414-	2,800,414	
13345217	02/09/24 B	2,800,414	1.000	0	2,800,414-	2,800,414	
13345217	02/12/24 B	2,290,939	1.000	0	2,290,939-	2,290,939	
13345217	02/12/24 B	4,976	1.000	0	4,976-	4,976	
13345217	02/13/24 B	2,724,417	1.000	0	2,724,417-	2,724,417	
13345217	02/14/24 B	2,700,401	1.000	0	2,700,401-	2,700,401	
13345217	02/15/24 B	2,795,565	1.000	0	2,795,565-	2,795,565	
13345217	02/16/24 B	2,519,266	1.000	0	2,519,266-	2,519,266	
13345217	02/20/24 B	737,162	1.000	0	737,162-	737,162	
13345217	02/22/24 B	27,656	1.000	0	27,656-	27,656	
13345217	02/26/24 B	14,990	1.000	0	14,990-	14,990	
13345217	02/26/24 B	4,050	1.000	0	4,050-	4,050	
13345217	02/29/24 B	2,931,239	1.000	0	2,931,239-	2,931,239	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	03/01/24 B	3,750,808	1.000	0	3,750,808-	3,750,808	
13345217	03/04/24 B	4,309,466	1.000	0	4,309,466-	4,309,466	
13345217	03/05/24 B	3,702,890	1.000	0	3,702,890-	3,702,890	
13345217	03/06/24 B	3,714,540	1.000	0	3,714,540-	3,714,540	
13345217	03/07/24 B	3,700,544	1.000	0	3,700,544-	3,700,544	
13345217	03/08/24 B	3,500,834	1.000	0	3,500,834-	3,500,834	
13345217	03/11/24 B	3,207,558	1.000	0	3,207,558-	3,207,558	
13345217	03/12/24 B	2,605,576	1.000	0	2,605,576-	2,605,576	
13345217	03/13/24 B	2,611,487	1.000	0	2,611,487-	2,611,487	
13345217	03/14/24 B	1,302,481	1.000	0	1,302,481-	1,302,481	
13345217	03/15/24 B	168,541	1.000	0	168,541-	168,541	
13345217	03/18/24 B	45,186	1.000	0	45,186-	45,186	
13345217	03/18/24 B	8	1.000	0	8-	8	
13345217	03/18/24 B	31	1.000	0	31-	31	
13345217	03/19/24 B	2,490	1.000	0	2,490-	2,490	
13345217	03/20/24 B	40,305	1.000	0	40,305-	40,305	
13345217	03/21/24 B	857,954	1.000	0	857,954-	857,954	
13345217	03/22/24 B	9,452	1.000	0	9,452-	9,452	
13345217	03/27/24 B	554,117	1.000	0	554,117-	554,117	
13345217	03/28/24 B	2,480,089	1.000	0	2,480,089-	2,480,089	
13345217	04/01/24 B	805,514	1.000	0	805,514-	805,514	
13345217	04/01/24 B	1,975	1.000	0	1,975-	1,975	
13345217	04/02/24 B	2,804,409	1.000	0	2,804,409-	2,804,409	
13345217	04/02/24 B	26,683	1.000	0	26,683-	26,683	
13345217	04/03/24 B	2,800,419	1.000	0	2,800,419-	2,800,419	
13345217	04/03/24 B	9,474	1.000	0	9,474-	9,474	
13345217	04/04/24 B	2,800,415	1.000	0	2,800,415-	2,800,415	
13345217	04/05/24 B	2,024,938	1.000	0	2,024,938-	2,024,938	
13345217	04/08/24 B	2,106,566	1.000	0	2,106,566-	2,106,566	
13345217	04/09/24 B	2,100,310	1.000	0	2,100,310-	2,100,310	
13345217	04/10/24 B	2,100,310	1.000	0	2,100,310-	2,100,310	
13345217	04/11/24 B	2,100,310	1.000	0	2,100,310-	2,100,310	
13345217	04/12/24 B	2,111,175	1.000	0	2,111,175-	2,111,175	
13345217	04/12/24 B	1,783	1.000	0	1,783-	1,783	
13345217	04/15/24 B	2,169,522	1.000	0	2,169,522-	2,169,522	
13345217	04/16/24 B	2,200,326	1.000	0	2,200,326-	2,200,326	
13345217	04/17/24 B	2,200,326	1.000	0	2,200,326-	2,200,326	
13345217	04/18/24 B	2,200,324	1.000	0	2,200,324-	2,200,324	
13345217	04/19/24 B	1,900,325	1.000	0	1,900,325-	1,900,325	
13345217	04/22/24 B	1,322,582	1.000	0	1,322,582-	1,322,582	
13345217	04/23/24 B	26,104	1.000	0	26,104-	26,104	
13345217	04/23/24 B	9,737	1.000	0	9,737-	9,737	
13345217	04/23/24 B	100,000	1.000	0	100,000-	100,000	
13345217	04/24/24 B	13,750	1.000	0	13,750-	13,750	
13345217	04/25/24 B	277,245	1.000	0	277,245-	277,245	
13345217	04/29/24 B	1,529,468	1.000	0	1,529,468-	1,529,468	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	04/29/24 B	348,913	1.000	0	348,913-	348,913	
13345217	04/30/24 B	3,400,505	1.000	0	3,400,505-	3,400,505	
13345217	05/01/24 B	3,887,327	1.000	0	3,887,327-	3,887,327	
13345217	05/02/24 B	3,902,601	1.000	0	3,902,601-	3,902,601	
13345217	05/03/24 B	3,907,971	1.000	0	3,907,971-	3,907,971	
13345217	05/06/24 B	3,915,124	1.000	0	3,915,124-	3,915,124	
13345217	05/07/24 B	3,904,273	1.000	0	3,904,273-	3,904,273	
13345217	05/08/24 B	3,350,554	1.000	0	3,350,554-	3,350,554	
13345217	05/09/24 B	3,400,502	1.000	0	3,400,502-	3,400,502	
13345217	05/10/24 B	3,419,417	1.000	0	3,419,417-	3,419,417	
13345217	05/13/24 B	3,422,763	1.000	0	3,422,763-	3,422,763	
13345217	05/14/24 B	3,200,472	1.000	0	3,200,472-	3,200,472	
13345217	05/15/24 B	3,344,585	1.000	0	3,344,585-	3,344,585	
13345217	05/16/24 B	3,406,879	1.000	0	3,406,879-	3,406,879	
13345217	05/17/24 B	3,100,502	1.000	0	3,100,502-	3,100,502	
13345217	05/20/24 B	3,104,494	1.000	0	3,104,494-	3,104,494	
13345217	05/20/24 B	6,871	1.000	0	6,871-	6,871	
13345217	05/21/24 B	2,810,210	1.000	0	2,810,210-	2,810,210	
13345217	05/22/24 B	2,812,958	1.000	0	2,812,958-	2,812,958	
13345217	05/23/24 B	2,800,413	1.000	0	2,800,413-	2,800,413	
13345217	05/24/24 B	2,800,411	1.000	0	2,800,411-	2,800,411	
13345217	05/28/24 B	2,821,766	1.000	0	2,821,766-	2,821,766	
13345217	05/29/24 B	3,935,801	1.000	0	3,935,801-	3,935,801	
13345217	05/30/24 B	3,900,584	1.000	0	3,900,584-	3,900,584	
13345217	05/31/24 B	5,448,583	1.000	0	5,448,583-	5,448,583	
13345217	06/03/24 B	6,192,586	1.000	0	6,192,586-	6,192,586	
13345217	06/04/24 B	6,202,162	1.000	0	6,202,162-	6,202,162	
13345217	06/05/24 B	6,200,918	1.000	0	6,200,918-	6,200,918	
13345217	06/06/24 B	6,200,927	1.000	0	6,200,927-	6,200,927	
13345217	06/07/24 B	6,200,918	1.000	0	6,200,918-	6,200,918	
13345217	06/10/24 B	6,202,785	1.000	0	6,202,785-	6,202,785	
13345217	06/11/24 B	6,300,935	1.000	0	6,300,935-	6,300,935	
13345217	06/12/24 B	6,304,445	1.000	0	6,304,445-	6,304,445	
13345217	06/13/24 B	6,300,931	1.000	0	6,300,931-	6,300,931	
13345217	06/14/24 B	6,300,931	1.000	0	6,300,931-	6,300,931	
13345217	06/17/24 B	6,183,224	1.000	0	6,183,224-	6,183,224	
13345217	06/18/24 B	6,200,923	1.000	0	6,200,923-	6,200,923	
13345217	06/20/24 B	6,204,964	1.000	0	6,204,964-	6,204,964	
13345217	06/21/24 B	6,200,915	1.000	0	6,200,915-	6,200,915	
13345217	06/24/24 B	6,202,764	1.000	0	6,202,764-	6,202,764	
13345217	06/25/24 B	6,222,574	1.000	0	6,222,574-	6,222,574	
13345217	06/26/24 B	6,200,928	1.000	0	6,200,928-	6,200,928	
13345217	06/27/24 B	6,200,933	1.000	0	6,200,933-	6,200,933	
13345217	06/28/24 B	6,200,920	1.000	0	6,200,920-	6,200,920	
13345217	07/01/24 B	5,744,679	1.000	0	5,744,679-	5,744,679	
13345217	07/02/24 B	5,802,030	1.000	0	5,802,030-	5,802,030	

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CF IND. HOLDINGS PENS - CONSOL.
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	07/03/24 B	5,800,873	1.000	0	5,800,873-	5,800,873	
13345217	07/05/24 B	1,740	1.000	0	1,740-	1,740	
13345217	07/08/24 B	5,802,571	1.000	0	5,802,571-	5,802,571	
13345217	07/09/24 B	5,805,138	1.000	0	5,805,138-	5,805,138	
13345217	07/10/24 B	5,807,558	1.000	0	5,807,558-	5,807,558	
13345217	07/11/24 B	5,668,457	1.000	0	5,668,457-	5,668,457	
13345217	07/11/24 B	227,394	1.000	0	227,394-	227,394	
13345217	07/12/24 B	5,700,846	1.000	0	5,700,846-	5,700,846	
13345217	07/12/24 B	1,783	1.000	0	1,783-	1,783	
13345217	07/15/24 B	5,765,081	1.000	0	5,765,081-	5,765,081	
13345217	07/16/24 B	6,100,920	1.000	0	6,100,920-	6,100,920	
13345217	07/16/24 B	88,000	1.000	0	88,000-	88,000	
13345217	07/17/24 B	5,808,528	1.000	0	5,808,528-	5,808,528	
13345217	07/18/24 B	6,700,872	1.000	0	6,700,872-	6,700,872	
13345217	07/18/24 B	40,887	1.000	0	40,887-	40,887	
13345217	07/19/24 B	6,401,007	1.000	0	6,401,007-	6,401,007	
13345217	07/22/24 B	6,438,772	1.000	0	6,438,772-	6,438,772	
13345217	07/23/24 B	6,400,953	1.000	0	6,400,953-	6,400,953	
13345217	07/24/24 B	6,400,960	1.000	0	6,400,960-	6,400,960	
13345217	07/25/24 B	6,447,965	1.000	0	6,447,965-	6,447,965	
13345217	07/25/24 B	220	1.000	0	220-	220	
13345217	07/26/24 B	6,500,979	1.000	0	6,500,979-	6,500,979	
13345217	07/29/24 B	6,515,202	1.000	0	6,515,202-	6,515,202	
13345217	07/30/24 B	6,500,977	1.000	0	6,500,977-	6,500,977	
13345217	07/31/24 B	7,070,995	1.000	0	7,070,995-	7,070,995	
13345217	08/01/24 B	6,610,884	1.000	0	6,610,884-	6,610,884	
13345217	08/02/24 B	6,367,663	1.000	0	6,367,663-	6,367,663	
13345217	08/05/24 B	6,215,140	1.000	0	6,215,140-	6,215,140	
13345217	08/06/24 B	6,200,916	1.000	0	6,200,916-	6,200,916	
13345217	08/07/24 B	6,200,928	1.000	0	6,200,928-	6,200,928	
13345217	08/08/24 B	5,890,423	1.000	0	5,890,423-	5,890,423	
13345217	08/09/24 B	5,900,890	1.000	0	5,900,890-	5,900,890	
13345217	08/12/24 B	5,969,232	1.000	0	5,969,232-	5,969,232	
13345217	08/12/24 B	1,783	1.000	0	1,783-	1,783	
13345217	08/13/24 B	6,000,897	1.000	0	6,000,897-	6,000,897	
13345217	08/14/24 B	6,000,893	1.000	0	6,000,893-	6,000,893	
13345217	08/15/24 B	6,223,049	1.000	0	6,223,049-	6,223,049	
13345217	08/15/24 B	2,195	1.000	0	2,195-	2,195	
13345217	08/16/24 B	6,200,925	1.000	0	6,200,925-	6,200,925	
13345217	08/16/24 B	30,781	1.000	0	30,781-	30,781	
13345217	08/19/24 B	6,202,780	1.000	0	6,202,780-	6,202,780	
13345217	08/20/24 B	6,204,045	1.000	0	6,204,045-	6,204,045	
13345217	08/21/24 B	6,200,921	1.000	0	6,200,921-	6,200,921	
13345217	08/22/24 B	6,300,929	1.000	0	6,300,929-	6,300,929	
13345217	08/23/24 B	6,300,931	1.000	0	6,300,931-	6,300,931	
13345217	08/26/24 B	6,322,316	1.000	0	6,322,316-	6,322,316	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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CF IND. HOLDINGS PENS - CONSOL.
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	08/27/24 B	6,300,940	1.000	0	6,300,940-	6,300,940	
13345217	08/28/24 B	6,300,950	1.000	0	6,300,950-	6,300,950	
13345217	08/29/24 B	6,300,945	1.000	0	6,300,945-	6,300,945	
13345217	08/30/24 B	6,300,931	1.000	0	6,300,931-	6,300,931	
13345217	09/03/24 B	5,845,839	1.000	0	5,845,839-	5,845,839	
13345217	09/04/24 B	5,801,932	1.000	0	5,801,932-	5,801,932	
13345217	09/05/24 B	5,878,615	1.000	0	5,878,615-	5,878,615	
13345217	09/06/24 B	5,814,859	1.000	0	5,814,859-	5,814,859	
13345217	09/09/24 B	5,602,511	1.000	0	5,602,511-	5,602,511	
13345217	09/09/24 B	138	1.000	0	138-	138	
13345217	09/10/24 B	5,300,835	1.000	0	5,300,835-	5,300,835	
13345217	09/11/24 B	4,896,010	1.000	0	4,896,010-	4,896,010	
13345217	09/12/24 B	4,610,515	1.000	0	4,610,515-	4,610,515	
13345217	09/13/24 B	4,611,830	1.000	0	4,611,830-	4,611,830	
13345217	09/16/24 B	4,369,799	1.000	0	4,369,799-	4,369,799	
13345217	09/16/24 B	53	1.000	0	53-	53	
13345217	09/17/24 B	4,528,974	1.000	0	4,528,974-	4,528,974	
13345217	09/18/24 B	4,627,718	1.000	0	4,627,718-	4,627,718	
13345217	09/19/24 B	4,956,954	1.000	0	4,956,954-	4,956,954	
13345217	09/19/24 B	285,553	1.000	0	285,553-	285,553	
13345217	09/20/24 B	4,528,008	1.000	0	4,528,008-	4,528,008	
13345217	09/23/24 B	4,013,790	1.000	0	4,013,790-	4,013,790	
13345217	09/24/24 B	4,100,551	1.000	0	4,100,551-	4,100,551	
13345217	09/25/24 B	4,126,843	1.000	0	4,126,843-	4,126,843	
13345217	09/26/24 B	4,100,550	1.000	0	4,100,550-	4,100,550	
13345217	09/27/24 B	4,100,554	1.000	0	4,100,554-	4,100,554	
13345217	09/30/24 B	4,120,571	1.000	0	4,120,571-	4,120,571	
13345217	10/01/24 B	3,769,708	1.000	0	3,769,708-	3,769,708	
13345217	10/02/24 B	3,911,962	1.000	0	3,911,962-	3,911,962	
13345217	10/02/24 B	26,127	1.000	0	26,127-	26,127	
13345217	10/03/24 B	4,070,859	1.000	0	4,070,859-	4,070,859	
13345217	10/03/24 B	9,474	1.000	0	9,474-	9,474	
13345217	10/04/24 B	4,100,552	1.000	0	4,100,552-	4,100,552	
13345217	10/07/24 B	4,107,280	1.000	0	4,107,280-	4,107,280	
13345217	10/07/24 B	534,868	1.000	0	534,868-	534,868	
13345217	10/08/24 B	3,565,683	1.000	0	3,565,683-	3,565,683	
13345217	10/09/24 B	3,802,849	1.000	0	3,802,849-	3,802,849	
13345217	10/10/24 B	3,802,242	1.000	0	3,802,242-	3,802,242	
13345217	10/11/24 B	3,800,506	1.000	0	3,800,506-	3,800,506	
13345217	10/15/24 B	3,863,020	1.000	0	3,863,020-	3,863,020	
13345217	10/16/24 B	3,900,530	1.000	0	3,900,530-	3,900,530	
13345217	10/17/24 B	3,900,525	1.000	0	3,900,525-	3,900,525	
13345217	10/18/24 B	2,616,718	1.000	0	2,616,718-	2,616,718	
13345217	10/18/24 B	205,882	1.000	0	205,882-	205,882	
13345217	10/21/24 B	3,132,564	1.000	0	3,132,564-	3,132,564	
13345217	10/21/24 B	224,895	1.000	0	224,895-	224,895	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	10/22/24 B	4,520,021	1.000	0	4,520,021-	4,520,021	
13345217	10/23/24 B	4,526,709	1.000	0	4,526,709-	4,526,709	
13345217	10/24/24 B	4,514,355	1.000	0	4,514,355-	4,514,355	
13345217	10/25/24 B	4,527,767	1.000	0	4,527,767-	4,527,767	
13345217	10/25/24 B	8,591	1.000	0	8,591-	8,591	
13345217	10/28/24 B	4,608,431	1.000	0	4,608,431-	4,608,431	
13345217	10/29/24 B	4,600,622	1.000	0	4,600,622-	4,600,622	
13345217	10/30/24 B	5,815,538	1.000	0	5,815,538-	5,815,538	
13345217	10/31/24 B	5,600,745	1.000	0	5,600,745-	5,600,745	
13345217	11/01/24 B	5,171,565	1.000	0	5,171,565-	5,171,565	
13345217	11/04/24 B	5,111,835	1.000	0	5,111,835-	5,111,835	
13345217	11/05/24 B	4,629,120	1.000	0	4,629,120-	4,629,120	
13345217	11/06/24 B	4,313,109	1.000	0	4,313,109-	4,313,109	
13345217	11/07/24 B	4,004,270	1.000	0	4,004,270-	4,004,270	
13345217	11/08/24 B	3,500,606	1.000	0	3,500,606-	3,500,606	
13345217	11/12/24 B	3,533,042	1.000	0	3,533,042-	3,533,042	
13345217	11/13/24 B	3,502,180	1.000	0	3,502,180-	3,502,180	
13345217	11/13/24 B	1,783	1.000	0	1,783-	1,783	
13345217	11/14/24 B	3,500,451	1.000	0	3,500,451-	3,500,451	
13345217	11/15/24 B	3,438,896	1.000	0	3,438,896-	3,438,896	
13345217	11/18/24 B	3,507,717	1.000	0	3,507,717-	3,507,717	
13345217	11/18/24 B	8,396	1.000	0	8,396-	8,396	
13345217	11/19/24 B	3,500,444	1.000	0	3,500,444-	3,500,444	
13345217	11/20/24 B	3,503,572	1.000	0	3,503,572-	3,503,572	
13345217	11/20/24 B	13,743	1.000	0	13,743-	13,743	
13345217	11/21/24 B	3,510,194	1.000	0	3,510,194-	3,510,194	
13345217	11/21/24 B	4,415	1.000	0	4,415-	4,415	
13345217	11/22/24 B	3,512,989	1.000	0	3,512,989-	3,512,989	
13345217	11/25/24 B	3,522,838	1.000	0	3,522,838-	3,522,838	
13345217	11/26/24 B	3,600,461	1.000	0	3,600,461-	3,600,461	
13345217	11/27/24 B	3,600,459	1.000	0	3,600,459-	3,600,459	
13345217	11/29/24 B	3,600,914	1.000	0	3,600,914-	3,600,914	
13345217	12/02/24 B	3,176,215	1.000	0	3,176,215-	3,176,215	
13345217	12/03/24 B	2,807,757	1.000	0	2,807,757-	2,807,757	
13345217	12/04/24 B	2,900,378	1.000	0	2,900,378-	2,900,378	
13345217	12/04/24 B	45	1.000	0	45-	45	
13345217	12/05/24 B	2,800,381	1.000	0	2,800,381-	2,800,381	
13345217	12/06/24 B	2,501,055	1.000	0	2,501,055-	2,501,055	
13345217	12/09/24 B	2,500,969	1.000	0	2,500,969-	2,500,969	
13345217	12/10/24 B	2,500,325	1.000	0	2,500,325-	2,500,325	
13345217	12/11/24 B	2,500,323	1.000	0	2,500,323-	2,500,323	
13345217	12/12/24 B	1,036,214	1.000	0	1,036,214-	1,036,214	
13345217	12/12/24 B	1,783	1.000	0	1,783-	1,783	
13345217	12/13/24 B	5,212	1.000	0	5,212-	5,212	
13345217	12/16/24 B	24,050	1.000	0	24,050-	24,050	
13345217	12/16/24 B	4,512	1.000	0	4,512-	4,512	

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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	12/20/24 B	7,912	1.000	0	7,912-	7,912	
13345217	12/26/24 B	20,037	1.000	0	20,037-	20,037	
23639000	01/03/24 B	1,365	1.000	0	1,365-	1,365	
23639000	01/12/24 B	159	1.000	0	159-	159	
23639000	01/31/24 B	500,000	1.000	0	500,000-	500,000	
23639000	02/02/24 B	1,931	1.000	0	1,931-	1,931	
23639000	02/05/24 B	42	1.000	0	42-	42	
23639000	02/29/24 B	500,000	1.000	0	500,000-	500,000	
23639000	03/13/24 B	5,589	1.000	0	5,589-	5,589	
23639000	03/28/24 B	500,000	1.000	0	500,000-	500,000	
23639000	04/02/24 B	1,325	1.000	0	1,325-	1,325	
23639000	04/30/24 B	500,000	1.000	0	500,000-	500,000	
23639000	05/08/24 B	275,000	1.000	0	275,000-	275,000	
23639000	05/31/24 B	500,000	1.000	0	500,000-	500,000	
23639000	06/04/24 B	1,073	1.000	0	1,073-	1,073	
23639000	06/26/24 B	11,545	1.000	0	11,545-	11,545	
23639000	06/28/24 B	500,000	1.000	0	500,000-	500,000	
23639000	07/17/24 B	4,473	1.000	0	4,473-	4,473	
23639000	07/31/24 B	500,000	1.000	0	500,000-	500,000	
23639000	08/02/24 B	1,701	1.000	0	1,701-	1,701	
23639000	08/28/24 B	200,000	1.000	0	200,000-	200,000	
23639000	08/30/24 B	500,000	1.000	0	500,000-	500,000	
23639000	09/04/24 B	1,091	1.000	0	1,091-	1,091	
23639000	09/04/24 B	78,639	1.000	0	78,639-	78,639	
23639000	09/13/24 B	78,719	1.000	0	78,719-	78,719	
23639000	09/30/24 B	500,000	1.000	0	500,000-	500,000	
23639000	10/02/24 B	1,170	1.000	0	1,170-	1,170	
23639000	10/31/24 B	493,740	1.000	0	493,740-	493,740	
23639000	11/29/24 B	500,000	1.000	0	500,000-	500,000	
23639000	12/03/24 B	1,017	1.000	0	1,017-	1,017	
23639000	12/05/24 B	423	1.000	0	423-	423	
23639000	12/17/24 B	423	1.000	0	423-	423	
23639000	12/23/24 B	7,268	1.000	0	7,268-	7,268	
23639000	12/31/24 B	500,000	1.000	0	500,000-	500,000	
SUB-TOTAL OF BUYS # 301				0	872,803,456	872,803,456	
13345217	01/11/24 S	1,024,735	1.000	0	1,024,735	1,024,735	0
13345217	01/12/24 S	125,206	1.000	0	125,206	125,206	0
13345217	01/16/24 S	2,700,000	1.000	0	2,700,000	2,700,000	0
13345217	01/17/24 S	2,900,000	1.000	0	2,900,000	2,900,000	0
13345217	01/18/24 S	1,599,767	1.000	0	1,599,767	1,599,767	0
13345217	01/19/24 S	1,599,301	1.000	0	1,599,301	1,599,301	0
13345217	01/22/24 S	1,599,768	1.000	0	1,599,768	1,599,768	0
13345217	01/22/24 S	233	1.000	0	233	233	0
13345217	01/31/24 S	500,000	1.000	0	500,000	500,000	0

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ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
13345217	02/02/24 S	2,689,650	1.000	0	2,689,650	2,689,650	0
13345217	02/05/24 S	2,700,000	1.000	0	2,700,000	2,700,000	0
13345217	02/06/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	02/07/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	02/08/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	02/09/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	02/12/24 S	2,300,000	1.000	0	2,300,000	2,300,000	0
13345217	02/13/24 S	2,700,000	1.000	0	2,700,000	2,700,000	0
13345217	02/14/24 S	2,687,191	1.000	0	2,687,191	2,687,191	0
13345217	02/14/24 S	34,734	1.000	0	34,734	34,734	0
13345217	02/15/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	02/16/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	02/29/24 S	3,700,000	1.000	0	3,700,000	3,700,000	0
13345217	03/01/24 S	3,800,000	1.000	0	3,800,000	3,800,000	0
13345217	03/04/24 S	4,300,000	1.000	0	4,300,000	4,300,000	0
13345217	03/05/24 S	3,700,000	1.000	0	3,700,000	3,700,000	0
13345217	03/06/24 S	3,700,000	1.000	0	3,700,000	3,700,000	0
13345217	03/07/24 S	3,700,000	1.000	0	3,700,000	3,700,000	0
13345217	03/08/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	03/11/24 S	3,200,000	1.000	0	3,200,000	3,200,000	0
13345217	03/12/24 S	2,600,000	1.000	0	2,600,000	2,600,000	0
13345217	03/13/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	03/14/24 S	1,376,960	1.000	0	1,376,960	1,376,960	0
13345217	03/14/24 S	85,121	1.000	0	85,121	85,121	0
13345217	03/19/24 S	300,000	1.000	0	300,000	300,000	0
13345217	03/19/24 S	300,000	1.000	0	300,000	300,000	0
13345217	03/25/24 S	282,360	1.000	0	282,360	282,360	0
13345217	03/26/24 S	760,804	1.000	0	760,804	760,804	0
13345217	03/28/24 S	500,000	1.000	0	500,000	500,000	0
13345217	04/01/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	04/02/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	04/03/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	04/04/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	04/05/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/08/24 S	28	1.000	0	28	28	0
13345217	04/08/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/09/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/10/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/11/24 S	2,100,000	1.000	0	2,100,000	2,100,000	0
13345217	04/12/24 S	2,090,516	1.000	0	2,090,516	2,090,516	0
13345217	04/12/24 S	27,973	1.000	0	27,973	27,973	0
13345217	04/15/24 S	2,195,812	1.000	0	2,195,812	2,195,812	0
13345217	04/16/24 S	2,168,624	1.000	0	2,168,624	2,168,624	0
13345217	04/17/24 S	2,200,000	1.000	0	2,200,000	2,200,000	0
13345217	04/18/24 S	2,200,000	1.000	0	2,200,000	2,200,000	0
13345217	04/19/24 S	1,899,164	1.000	0	1,899,164	1,899,164	0

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CF IND. HOLDINGS PENS - CONSOL.
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TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
13345217	04/22/24 S	1,566,452	1.000	0	1,566,452	1,566,452	0
13345217	04/23/24 S	172,750	1.000	0	172,750	172,750	0
13345217	04/25/24 S	250,161	1.000	0	250,161	250,161	0
13345217	04/29/24 S	1,806,713	1.000	0	1,806,713	1,806,713	0
13345217	04/30/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	05/01/24 S	3,893,666	1.000	0	3,893,666	3,893,666	0
13345217	05/02/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/03/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/06/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/07/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/08/24 S	3,400,000	1.000	0	3,400,000	3,400,000	0
13345217	05/09/24 S	3,400,000	1.000	0	3,400,000	3,400,000	0
13345217	05/10/24 S	3,398,217	1.000	0	3,398,217	3,398,217	0
13345217	05/13/24 S	3,200,000	1.000	0	3,200,000	3,200,000	0
13345217	05/14/24 S	3,189,754	1.000	0	3,189,754	3,189,754	0
13345217	05/14/24 S	179,617	1.000	0	179,617	179,617	0
13345217	05/15/24 S	3,400,000	1.000	0	3,400,000	3,400,000	0
13345217	05/16/24 S	3,400,000	1.000	0	3,400,000	3,400,000	0
13345217	05/17/24 S	3,100,000	1.000	0	3,100,000	3,100,000	0
13345217	05/20/24 S	3,100,000	1.000	0	3,100,000	3,100,000	0
13345217	05/21/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	05/22/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	05/23/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	05/24/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	05/28/24 S	2,900,000	1.000	0	2,900,000	2,900,000	0
13345217	05/29/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/30/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	05/31/24 S	5,400,000	1.000	0	5,400,000	5,400,000	0
13345217	06/03/24 S	6,194,650	1.000	0	6,194,650	6,194,650	0
13345217	06/04/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/05/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/06/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/07/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/10/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	06/11/24 S	6,295,230	1.000	0	6,295,230	6,295,230	0
13345217	06/12/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	06/13/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	06/14/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	06/17/24 S	6,163,176	1.000	0	6,163,176	6,163,176	0
13345217	06/17/24 S	38,418	1.000	0	38,418	38,418	0
13345217	06/18/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/20/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/21/24 S	6,131,797	1.000	0	6,131,797	6,131,797	0
13345217	06/24/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/25/24 S	4,300,000	1.000	0	4,300,000	4,300,000	0
13345217	06/25/24 S	1,900,000	1.000	0	1,900,000	1,900,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
13345217	06/26/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/27/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	06/28/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	07/01/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/02/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/05/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/08/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/09/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/10/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/11/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
13345217	07/12/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
13345217	07/15/24 S	6,100,000	1.000	0	6,100,000	6,100,000	0
13345217	07/16/24 S	6,100,000	1.000	0	6,100,000	6,100,000	0
13345217	07/17/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	07/17/24 S	18,859	1.000	0	18,859	18,859	0
13345217	07/18/24 S	6,700,000	1.000	0	6,700,000	6,700,000	0
13345217	07/19/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	07/22/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	07/23/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	07/24/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	07/25/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
13345217	07/26/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
13345217	07/29/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
13345217	07/30/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
13345217	07/31/24 S	7,100,000	1.000	0	7,100,000	7,100,000	0
13345217	08/01/24 S	6,592,316	1.000	0	6,592,316	6,592,316	0
13345217	08/02/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
13345217	08/05/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/06/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/07/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/08/24 S	5,900,000	1.000	0	5,900,000	5,900,000	0
13345217	08/09/24 S	5,900,000	1.000	0	5,900,000	5,900,000	0
13345217	08/12/24 S	5,988,200	1.000	0	5,988,200	5,988,200	0
13345217	08/13/24 S	5,993,671	1.000	0	5,993,671	5,993,671	0
13345217	08/14/24 S	5,966,588	1.000	0	5,966,588	5,966,588	0
13345217	08/14/24 S	7,406	1.000	0	7,406	7,406	0
13345217	08/15/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/16/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/19/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/20/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
13345217	08/21/24 S	6,295,310	1.000	0	6,295,310	6,295,310	0
13345217	08/22/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/23/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/26/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/27/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/28/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
13345217	08/29/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	08/30/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
13345217	09/03/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	09/04/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	09/05/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
13345217	09/05/24 S	273,233	1.000	0	273,233	273,233	0
13345217	09/06/24 S	5,599,831	1.000	0	5,599,831	5,599,831	0
13345217	09/09/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
13345217	09/10/24 S	5,400,000	1.000	0	5,400,000	5,400,000	0
13345217	09/11/24 S	4,900,000	1.000	0	4,900,000	4,900,000	0
13345217	09/12/24 S	4,598,217	1.000	0	4,598,217	4,598,217	0
13345217	09/13/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
13345217	09/16/24 S	4,490,025	1.000	0	4,490,025	4,490,025	0
13345217	09/16/24 S	53	1.000	0	53	53	0
13345217	09/17/24 S	4,427,505	1.000	0	4,427,505	4,427,505	0
13345217	09/17/24 S	1,652	1.000	0	1,652	1,652	0
13345217	09/18/24 S	4,595,846	1.000	0	4,595,846	4,595,846	0
13345217	09/19/24 S	5,191,180	1.000	0	5,191,180	5,191,180	0
13345217	09/20/24 S	4,000,000	1.000	0	4,000,000	4,000,000	0
13345217	09/20/24 S	515,028	1.000	0	515,028	515,028	0
13345217	09/23/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/24/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/25/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/26/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/27/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	09/30/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/01/24 S	3,800,000	1.000	0	3,800,000	3,800,000	0
13345217	10/02/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	10/03/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/04/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/07/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/08/24 S	4,100,000	1.000	0	4,100,000	4,100,000	0
13345217	10/09/24 S	3,800,000	1.000	0	3,800,000	3,800,000	0
13345217	10/10/24 S	3,800,000	1.000	0	3,800,000	3,800,000	0
13345217	10/11/24 S	3,798,217	1.000	0	3,798,217	3,798,217	0
13345217	10/15/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	10/16/24 S	3,818,444	1.000	0	3,818,444	3,818,444	0
13345217	10/16/24 S	21,000	1.000	0	21,000	21,000	0
13345217	10/17/24 S	3,900,000	1.000	0	3,900,000	3,900,000	0
13345217	10/18/24 S	2,906,634	1.000	0	2,906,634	2,906,634	0
13345217	10/21/24 S	3,338,445	1.000	0	3,338,445	3,338,445	0
13345217	10/22/24 S	4,491,440	1.000	0	4,491,440	4,491,440	0
13345217	10/23/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
13345217	10/24/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
13345217	10/25/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
13345217	10/28/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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13345217	10/29/24 S	4,839,951	1.000	0	4,839,951	4,839,951	0
13345217	10/30/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
13345217	10/31/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
13345217	11/01/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0
13345217	11/04/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0
13345217	11/05/24 S	4,700,046	1.000	0	4,700,046	4,700,046	0
13345217	11/06/24 S	4,300,000	1.000	0	4,300,000	4,300,000	0
13345217	11/07/24 S	4,000,000	1.000	0	4,000,000	4,000,000	0
13345217	11/08/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/12/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/13/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/14/24 S	3,300,000	1.000	0	3,300,000	3,300,000	0
13345217	11/15/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/18/24 S	3,459,699	1.000	0	3,459,699	3,459,699	0
13345217	11/18/24 S	233,049	1.000	0	233,049	233,049	0
13345217	11/19/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/20/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/21/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/22/24 S	3,500,000	1.000	0	3,500,000	3,500,000	0
13345217	11/25/24 S	3,600,000	1.000	0	3,600,000	3,600,000	0
13345217	11/26/24 S	3,600,000	1.000	0	3,600,000	3,600,000	0
13345217	11/27/24 S	3,600,000	1.000	0	3,600,000	3,600,000	0
13345217	11/29/24 S	3,600,000	1.000	0	3,600,000	3,600,000	0
13345217	12/02/24 S	3,100,000	1.000	0	3,100,000	3,100,000	0
13345217	12/03/24 S	2,900,000	1.000	0	2,900,000	2,900,000	0
13345217	12/04/24 S	2,900,045	1.000	0	2,900,045	2,900,045	0
13345217	12/05/24 S	2,800,000	1.000	0	2,800,000	2,800,000	0
13345217	12/06/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	12/09/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	12/10/24 S	2,500,000	1.000	0	2,500,000	2,500,000	0
13345217	12/11/24 S	2,495,671	1.000	0	2,495,671	2,495,671	0
13345217	12/16/24 S	56,398	1.000	0	56,398	56,398	0
13345217	12/31/24 S	500,000	1.000	0	500,000	500,000	0
23639000	01/02/24 S	130,353	1.000	0	130,353	130,353	0
23639000	01/16/24 S	9,474	1.000	0	9,474	9,474	0
23639000	01/22/24 S	4,984	1.000	0	4,984	4,984	0
23639000	01/26/24 S	82,617	1.000	0	82,617	82,617	0
23639000	01/29/24 S	87,735	1.000	0	87,735	87,735	0
23639000	02/01/24 S	140,576	1.000	0	140,576	140,576	0
23639000	02/05/24 S	7,348	1.000	0	7,348	7,348	0
23639000	02/08/24 S	33,895	1.000	0	33,895	33,895	0
23639000	02/12/24 S	13,903	1.000	0	13,903	13,903	0
23639000	02/16/24 S	44,839	1.000	0	44,839	44,839	0
23639000	02/20/24 S	233,959	1.000	0	233,959	233,959	0
23639000	02/23/24 S	34,089	1.000	0	34,089	34,089	0
23639000	03/01/24 S	372,144	1.000	0	372,144	372,144	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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23639000	03/04/24 S	61,249	1.000	0	61,249	61,249	0
23639000	03/06/24 S	25,898	1.000	0	25,898	25,898	0
23639000	03/11/24 S	7,841	1.000	0	7,841	7,841	0
23639000	03/15/24 S	7,553	1.000	0	7,553	7,553	0
23639000	03/18/24 S	90,002	1.000	0	90,002	90,002	0
23639000	03/21/24 S	39,601	1.000	0	39,601	39,601	0
23639000	03/25/24 S	5,367	1.000	0	5,367	5,367	0
23639000	04/01/24 S	380,562	1.000	0	380,562	380,562	0
23639000	04/08/24 S	45,015	1.000	0	45,015	45,015	0
23639000	04/15/24 S	74,671	1.000	0	74,671	74,671	0
23639000	04/17/24 S	33,705	1.000	0	33,705	33,705	0
23639000	04/22/24 S	8,218	1.000	0	8,218	8,218	0
23639000	04/29/24 S	22,774	1.000	0	22,774	22,774	0
23639000	05/01/24 S	327,152	1.000	0	327,152	327,152	0
23639000	05/02/24 S	1,698	1.000	0	1,698	1,698	0
23639000	05/06/24 S	174,285	1.000	0	174,285	174,285	0
23639000	05/06/24 S	29,563	1.000	0	29,563	29,563	0
23639000	05/13/24 S	48,486	1.000	0	48,486	48,486	0
23639000	05/20/24 S	80,320	1.000	0	80,320	80,320	0
23639000	06/03/24 S	111,179	1.000	0	111,179	111,179	0
23639000	06/17/24 S	117,183	1.000	0	117,183	117,183	0
23639000	06/20/24 S	33,382	1.000	0	33,382	33,382	0
23639000	06/24/24 S	80,624	1.000	0	80,624	80,624	0
23639000	06/28/24 S	11,545	1.000	0	11,545	11,545	0
23639000	07/01/24 S	376,547	1.000	0	376,547	376,547	0
23639000	07/02/24 S	9,441	1.000	0	9,441	9,441	0
23639000	07/15/24 S	108,138	1.000	0	108,138	108,138	0
23639000	07/19/24 S	4,473	1.000	0	4,473	4,473	0
23639000	07/22/24 S	54,571	1.000	0	54,571	54,571	0
23639000	07/24/24 S	26,159	1.000	0	26,159	26,159	0
23639000	07/29/24 S	93,585	1.000	0	93,585	93,585	0
23639000	07/30/24 S	78,719	1.000	0	78,719	78,719	0
23639000	08/01/24 S	284,387	1.000	0	284,387	284,387	0
23639000	08/05/24 S	73,150	1.000	0	73,150	73,150	0
23639000	08/12/24 S	27,971	1.000	0	27,971	27,971	0
23639000	08/19/24 S	26,320	1.000	0	26,320	26,320	0
23639000	08/26/24 S	78,639	1.000	0	78,639	78,639	0
23639000	08/28/24 S	117,562	1.000	0	117,562	117,562	0
23639000	08/29/24 S	26,090	1.000	0	26,090	26,090	0
23639000	09/03/24 S	279,810	1.000	0	279,810	279,810	0
23639000	09/05/24 S	78,719	1.000	0	78,719	78,719	0
23639000	09/06/24 S	78,639	1.000	0	78,639	78,639	0
23639000	09/09/24 S	8,508	1.000	0	8,508	8,508	0
23639000	09/17/24 S	48,228	1.000	0	48,228	48,228	0
23639000	09/20/24 S	38,325	1.000	0	38,325	38,325	0
23639000	10/01/24 S	273,000	1.000	0	273,000	273,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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23639000	10/07/24 S	65,082	1.000	0	65,082	65,082	0
23639000	10/09/24 S	262,499	1.000	0	262,499	262,499	0
23639000	10/10/24 S	639	1.000	0	639	639	0
23639000	10/17/24 S	83,713	1.000	0	83,713	83,713	0
23639000	10/21/24 S	5,488	1.000	0	5,488	5,488	0
23639000	10/28/24 S	72,716	1.000	0	72,716	72,716	0
23639000	11/01/24 S	223,366	1.000	0	223,366	223,366	0
23639000	11/04/24 S	10,948	1.000	0	10,948	10,948	0
23639000	11/08/24 S	8,524	1.000	0	8,524	8,524	0
23639000	11/12/24 S	14,871	1.000	0	14,871	14,871	0
23639000	11/18/24 S	46,822	1.000	0	46,822	46,822	0
23639000	11/19/24 S	10,729	1.000	0	10,729	10,729	0
23639000	11/21/24 S	4,703	1.000	0	4,703	4,703	0
23639000	11/22/24 S	35,912	1.000	0	35,912	35,912	0
23639000	11/25/24 S	22,032	1.000	0	22,032	22,032	0
23639000	11/26/24 S	26,376	1.000	0	26,376	26,376	0
23639000	12/02/24 S	446,851	1.000	0	446,851	446,851	0
23639000	12/09/24 S	152,326	1.000	0	152,326	152,326	0
23639000	12/30/24 S	4,815	1.000	0	4,815	4,815	0
SUB-TOTAL OF SALES # 304				0	872,245,689	872,245,689	0
SUB-TOTAL				0	1,745,049,145	1,745,049,145	0
ISSUE: RP5988445 - CITIGRP GLOB MKTS RE 5.41% 6/03/24							
13345217	05/31/24 B	4,900,000	1.000	0	4,900,000-	4,900,000	
SUB-TOTAL OF BUYS # 1				0	4,900,000	4,900,000	
13345217	06/03/24 S	4,900,000	1.000	0	4,900,000	4,900,000	0
SUB-TOTAL OF SALES # 1				0	4,900,000	4,900,000	0
SUB-TOTAL				0	9,800,000	9,800,000	0
ISSUE: RP5989955 - BNP PARIBAS S.A.REPO 5.39% 6/04/24							
13345217	06/03/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
SUB-TOTAL OF BUYS # 1				0	6,200,000	6,200,000	
13345217	06/04/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP5991183 - CITIGROUP GLOBAL MAR 5.33% 6/05/24							
13345217	06/04/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/05/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP5992694 - BNP PARIBAS S.A.REPO 5.38% 6/06/24							
13345217	06/05/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/06/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP5994435 - CITIGROUP GLOBAL MAR 5.33% 6/07/24							
13345217	06/06/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/07/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP5995861 - BNP PARIBAS S.A.REPO 5.39% 6/10/24							
13345217	06/07/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/10/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP5997172 - BNP PARIBAS S.A.REPO 5.34% 6/11/24							
13345217	06/10/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	06/11/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP5998055 - DEUTSCHE BANK SEC RE 5.34% 6/12/24							
13345217	06/11/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	06/12/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP5999400 - DEUTSCHE BANK SEC RE 5.32% 6/13/24							
13345217	06/12/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	06/13/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6000711 - BNP PARIBAS S.A.REPO 5.32% 6/14/24							
13345217	06/13/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
		SUB-TOTAL OF BUYS # 1		0	6,300,000	6,300,000	
13345217	06/14/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6001735 - CITIGROUP GLOBAL MAR 5.3% 6/17/24							
13345217	06/14/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
		SUB-TOTAL OF BUYS # 1		0	6,300,000	6,300,000	
13345217	06/17/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
		SUB-TOTAL OF SALES # 1		0	6,300,000	6,300,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,600,000	12,600,000	0
ISSUE: RP6002931 - DEUTSCHE BANK SEC RE 5.36% 6/18/24							
13345217	06/17/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/18/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024**
**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS

ISSUE: RP6004697 - CITIGROUP GLOBAL MAR 5.34% 6/20/24							
13345217	06/18/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/20/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6006320 - CITIGROUP GLOBAL MAR 5.31% 6/21/24							
13345217	06/20/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/21/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6008193 - CITIGROUP GLOBAL MAR 5.35% 6/24/24							
13345217	06/21/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/24/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6009563 - CITIGROUP GLOBAL MAR 5.32% 6/25/24							
13345217	06/24/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	06/25/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP6012104 - CITIGROUP GLOBAL MAR 5.42% 6/27/24							
13345217	06/26/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/27/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP6013268 - CITIGROUP GLOBAL MAR 5.34% 6/28/24							
13345217	06/27/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
		SUB-TOTAL OF BUYS # 1		0	6,200,000	6,200,000	
13345217	06/28/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
		SUB-TOTAL OF SALES # 1		0	6,200,000	6,200,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,400,000	12,400,000	0
ISSUE: RP6014670 - CITIGROUP GLOBAL MAR 5.4% 7/01/24							
13345217	06/28/24 B	5,700,000	1.000	0	5,700,000-	5,700,000	
		SUB-TOTAL OF BUYS # 1		0	5,700,000	5,700,000	
13345217	07/01/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
		SUB-TOTAL OF SALES # 1		0	5,700,000	5,700,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,400,000	11,400,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6015750 - DEUTSCHE BANK SEC RE 5.42% 7/02/24							
13345217	07/01/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/02/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6016899 - CITIGRP GLOB MKTS RE 5.42% 7/03/24							
13345217	07/02/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/03/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6018671 - BNP PARIBAS REPO 5.4% 7/05/24							
13345217	07/03/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/05/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6019422 - CITIGROUP GLOBAL MAR 5.32% 7/08/24							
13345217	07/05/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	07/08/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6020578 - BNP PARIBAS REPO 5.38% 7/09/24							
13345217	07/08/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
		SUB-TOTAL OF BUYS # 1		0	5,800,000	5,800,000	
13345217	07/09/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6021691 - DEUTSCHE BANK SEC RE 5.38% 7/10/24							
13345217	07/09/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
		SUB-TOTAL OF BUYS # 1		0	5,800,000	5,800,000	
13345217	07/10/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6023192 - CITIGRP GLOB MKTS RE 5.36% 7/11/24							
13345217	07/10/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
		SUB-TOTAL OF BUYS # 1		0	5,800,000	5,800,000	
13345217	07/11/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024**
**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS

ISSUE: RP6024711 - CITIGRP GLOB MKTS RE 5.34% 7/12/24							
13345217	07/11/24 B	5,700,000	1.000	0	5,700,000-	5,700,000	
	SUB-TOTAL OF BUYS # 1			0	5,700,000	5,700,000	
13345217	07/12/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
	SUB-TOTAL OF SALES # 1			0	5,700,000	5,700,000	0
	SUB-TOTAL			0	11,400,000	11,400,000	0
ISSUE: RP6026294 - BOFA SECURITIES REPO 5.38% 7/15/24							
13345217	07/12/24 B	5,700,000	1.000	0	5,700,000-	5,700,000	
	SUB-TOTAL OF BUYS # 1			0	5,700,000	5,700,000	
13345217	07/15/24 S	5,700,000	1.000	0	5,700,000	5,700,000	0
	SUB-TOTAL OF SALES # 1			0	5,700,000	5,700,000	0
	SUB-TOTAL			0	11,400,000	11,400,000	0
ISSUE: RP6027342 - CITIGRP GLOB MKTS RE 5.43% 7/16/24							
13345217	07/15/24 B	6,100,000	1.000	0	6,100,000-	6,100,000	
	SUB-TOTAL OF BUYS # 1			0	6,100,000	6,100,000	
13345217	07/16/24 S	6,100,000	1.000	0	6,100,000	6,100,000	0
	SUB-TOTAL OF SALES # 1			0	6,100,000	6,100,000	0
	SUB-TOTAL			0	12,200,000	12,200,000	0
ISSUE: RP6029322 - CITIGRP GLOB MKTS RE 5.41% 7/17/24							
13345217	07/16/24 B	6,100,000	1.000	0	6,100,000-	6,100,000	
	SUB-TOTAL OF BUYS # 1			0	6,100,000	6,100,000	
13345217	07/17/24 S	6,100,000	1.000	0	6,100,000	6,100,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	6,100,000	6,100,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,200,000	12,200,000	0
ISSUE: RP6030874 - CITIGRP GLOB MKTS RE 5.41% 7/18/24							
13345217	07/17/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
		SUB-TOTAL OF BUYS # 1		0	5,800,000	5,800,000	
13345217	07/18/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6032334 - CITIGRP GLOB MKTS RE 5.41% 7/19/24							
13345217	07/18/24 B	6,700,000	1.000	0	6,700,000-	6,700,000	
		SUB-TOTAL OF BUYS # 1		0	6,700,000	6,700,000	
13345217	07/19/24 S	6,700,000	1.000	0	6,700,000	6,700,000	0
		SUB-TOTAL OF SALES # 1		0	6,700,000	6,700,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	13,400,000	13,400,000	0
ISSUE: RP6033662 - CITIGRP GLOB MKTS RE 5.39% 7/22/24							
13345217	07/19/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
		SUB-TOTAL OF BUYS # 1		0	6,400,000	6,400,000	
13345217	07/22/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
		SUB-TOTAL OF SALES # 1		0	6,400,000	6,400,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	12,800,000	12,800,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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ISSUE: RP6034959 - BNP PARIBAS REPO 5.36% 7/23/24							
13345217	07/22/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS # 1			0	6,400,000	6,400,000	
13345217	07/23/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES # 1			0	6,400,000	6,400,000	0
	SUB-TOTAL			0	12,800,000	12,800,000	0
ISSUE: RP6036145 - CITIGRP GLOB MKTS RE 5.4% 7/24/24							
13345217	07/23/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS # 1			0	6,400,000	6,400,000	
13345217	07/24/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES # 1			0	6,400,000	6,400,000	0
	SUB-TOTAL			0	12,800,000	12,800,000	0
ISSUE: RP6037432 - DEUTSCHE BANK SEC RE 5.39% 7/25/24							
13345217	07/24/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS # 1			0	6,400,000	6,400,000	
13345217	07/25/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES # 1			0	6,400,000	6,400,000	0
	SUB-TOTAL			0	12,800,000	12,800,000	0
ISSUE: RP6038620 - CITIGRP GLOB MKTS RE 5.42% 7/26/24							
13345217	07/25/24 B	6,500,000	1.000	0	6,500,000-	6,500,000	
	SUB-TOTAL OF BUYS # 1			0	6,500,000	6,500,000	
13345217	07/26/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
	SUB-TOTAL OF SALES # 1			0	6,500,000	6,500,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,000,000	13,000,000	0
ISSUE: RP6039883 - CITIGRP GLOB MKTS RE 5.45% 7/29/24							
13345217	07/26/24 B	6,500,000	1.000	0	6,500,000-	6,500,000	
	SUB-TOTAL OF BUYS # 1			0	6,500,000	6,500,000	
13345217	07/29/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
	SUB-TOTAL OF SALES # 1			0	6,500,000	6,500,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,000,000	13,000,000	0
ISSUE: RP6040907 - BNP PARIBAS REPO 5.41% 7/30/24							
13345217	07/29/24 B	6,500,000	1.000	0	6,500,000-	6,500,000	
	SUB-TOTAL OF BUYS # 1			0	6,500,000	6,500,000	
13345217	07/30/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
	SUB-TOTAL OF SALES # 1			0	6,500,000	6,500,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,000,000	13,000,000	0
ISSUE: RP6041939 - BOFA SECURITIES REPO 5.38% 7/31/24							
13345217	07/30/24 B	6,500,000	1.000	0	6,500,000-	6,500,000	
	SUB-TOTAL OF BUYS # 1			0	6,500,000	6,500,000	
13345217	07/31/24 S	6,500,000	1.000	0	6,500,000	6,500,000	0
	SUB-TOTAL OF SALES # 1			0	6,500,000	6,500,000	0
				-----	-----	-----	-----
	SUB-TOTAL			0	13,000,000	13,000,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6043281 - GOLDMAN SACHS REPO 5.45% 8/01/24							
13345217	07/31/24 B	6,600,000	1.000	0	6,600,000-	6,600,000	
	SUB-TOTAL OF BUYS # 1			0	6,600,000	6,600,000	
13345217	08/01/24 S	6,600,000	1.000	0	6,600,000	6,600,000	0
	SUB-TOTAL OF SALES # 1			0	6,600,000	6,600,000	0
	SUB-TOTAL			0	13,200,000	13,200,000	0
ISSUE: RP6044305 - BNP PARIBAS REPO 5.46% 8/02/24							
13345217	08/01/24 B	6,600,000	1.000	0	6,600,000-	6,600,000	
	SUB-TOTAL OF BUYS # 1			0	6,600,000	6,600,000	
13345217	08/02/24 S	6,600,000	1.000	0	6,600,000	6,600,000	0
	SUB-TOTAL OF SALES # 1			0	6,600,000	6,600,000	0
	SUB-TOTAL			0	13,200,000	13,200,000	0
ISSUE: RP6045468 - CITIGRP GLOB MKTS RE 5.37% 8/05/24							
13345217	08/02/24 B	6,400,000	1.000	0	6,400,000-	6,400,000	
	SUB-TOTAL OF BUYS # 1			0	6,400,000	6,400,000	
13345217	08/05/24 S	6,400,000	1.000	0	6,400,000	6,400,000	0
	SUB-TOTAL OF SALES # 1			0	6,400,000	6,400,000	0
	SUB-TOTAL			0	12,800,000	12,800,000	0
ISSUE: RP6047696 - BNP PARIBAS REPO 5.32% 8/06/24							
13345217	08/05/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/06/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
SUB-TOTAL OF SALES # 1				0	6,200,000	6,200,000	0
SUB-TOTAL				0	12,400,000	12,400,000	0
ISSUE: RP6048330 - BNP PARIBAS REPO 5.39% 8/07/24							
13345217	08/06/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
SUB-TOTAL OF BUYS # 1				0	6,200,000	6,200,000	
13345217	08/07/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
SUB-TOTAL OF SALES # 1				0	6,200,000	6,200,000	0
SUB-TOTAL				0	12,400,000	12,400,000	0
ISSUE: RP6049882 - BNP PARIBAS REPO 5.35% 8/08/24							
13345217	08/07/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
SUB-TOTAL OF BUYS # 1				0	6,200,000	6,200,000	
13345217	08/08/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
SUB-TOTAL OF SALES # 1				0	6,200,000	6,200,000	0
SUB-TOTAL				0	12,400,000	12,400,000	0
ISSUE: RP6051698 - CITIGRP GLOB MKTS RE 5.43% 8/09/24							
13345217	08/08/24 B	5,900,000	1.000	0	5,900,000-	5,900,000	
SUB-TOTAL OF BUYS # 1				0	5,900,000	5,900,000	
13345217	08/09/24 S	5,900,000	1.000	0	5,900,000	5,900,000	0
SUB-TOTAL OF SALES # 1				0	5,900,000	5,900,000	0
SUB-TOTAL				0	11,800,000	11,800,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6053330 - BOFA SECURITIES REPO 5.41% 8/12/24							
13345217	08/09/24 B	5,900,000	1.000	0	5,900,000-	5,900,000	
SUB-TOTAL OF BUYS # 1				0	5,900,000	5,900,000	
13345217	08/12/24 S	5,900,000	1.000	0	5,900,000	5,900,000	0
SUB-TOTAL OF SALES # 1				0	5,900,000	5,900,000	0
SUB-TOTAL				0	11,800,000	11,800,000	0
ISSUE: RP6054296 - BOFA SECURITIES REPO 5.38% 8/13/24							
13345217	08/12/24 B	6,000,000	1.000	0	6,000,000-	6,000,000	
SUB-TOTAL OF BUYS # 1				0	6,000,000	6,000,000	
13345217	08/13/24 S	6,000,000	1.000	0	6,000,000	6,000,000	0
SUB-TOTAL OF SALES # 1				0	6,000,000	6,000,000	0
SUB-TOTAL				0	12,000,000	12,000,000	0
ISSUE: RP6056663 - CITIGRP GLOB MKTS RE 5.36% 8/14/24							
13345217	08/13/24 B	6,000,000	1.000	0	6,000,000-	6,000,000	
SUB-TOTAL OF BUYS # 1				0	6,000,000	6,000,000	
13345217	08/14/24 S	6,000,000	1.000	0	6,000,000	6,000,000	0
SUB-TOTAL OF SALES # 1				0	6,000,000	6,000,000	0
SUB-TOTAL				0	12,000,000	12,000,000	0
ISSUE: RP6058248 - DEUTSCHE BANK SEC RE 5.36% 8/15/24							
13345217	08/14/24 B	6,000,000	1.000	0	6,000,000-	6,000,000	
SUB-TOTAL OF BUYS # 1				0	6,000,000	6,000,000	
13345217	08/15/24 S	6,000,000	1.000	0	6,000,000	6,000,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	6,000,000	6,000,000	0
	SUB-TOTAL			0	12,000,000	12,000,000	0
ISSUE: RP6059550 - DEUTSCHE BANK SEC RE 5.37% 8/16/24							
13345217	08/15/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/16/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6061168 - GOLDMAN SACHS REPO 5.38% 8/19/24							
13345217	08/16/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/19/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0
ISSUE: RP6061788 - DEUTSCHE BANK SEC RE 5.34% 8/20/24							
13345217	08/19/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
	SUB-TOTAL OF BUYS # 1			0	6,200,000	6,200,000	
13345217	08/20/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
	SUB-TOTAL OF SALES # 1			0	6,200,000	6,200,000	0
	SUB-TOTAL			0	12,400,000	12,400,000	0

**REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024**
**CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098**

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6062786 - DEUTSCHE BANK SEC RE 5.35% 8/21/24							
13345217	08/20/24 B	6,200,000	1.000	0	6,200,000-	6,200,000	
SUB-TOTAL OF BUYS # 1				0	6,200,000	6,200,000	
13345217	08/21/24 S	6,200,000	1.000	0	6,200,000	6,200,000	0
SUB-TOTAL OF SALES # 1				0	6,200,000	6,200,000	0
SUB-TOTAL				0	12,400,000	12,400,000	0
ISSUE: RP6064386 - DEUTSCHE BANK SEC RE 5.31% 8/22/24							
13345217	08/21/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
SUB-TOTAL OF BUYS # 1				0	6,300,000	6,300,000	
13345217	08/22/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
SUB-TOTAL OF SALES # 1				0	6,300,000	6,300,000	0
SUB-TOTAL				0	12,600,000	12,600,000	0
ISSUE: RP6065540 - DEUTSCHE BANK SEC RE 5.32% 8/23/24							
13345217	08/22/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
SUB-TOTAL OF BUYS # 1				0	6,300,000	6,300,000	
13345217	08/23/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
SUB-TOTAL OF SALES # 1				0	6,300,000	6,300,000	0
SUB-TOTAL				0	12,600,000	12,600,000	0
ISSUE: RP6066795 - DEUTSCHE BANK SEC RE 5.36% 8/26/24							
13345217	08/23/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
SUB-TOTAL OF BUYS # 1				0	6,300,000	6,300,000	
13345217	08/26/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP6067744 - CITIGRP GLOB MKTS RE 5.37% 8/27/24							
13345217	08/26/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	08/27/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP6068874 - CITIGRP GLOB MKTS RE 5.43% 8/28/24							
13345217	08/27/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	08/28/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP6070177 - DEUTSCHE BANK SEC RE 5.4% 8/29/24							
13345217	08/28/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	08/29/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6071613 - CITIGRP GLOB MKTS RE 5.32% 8/30/24							
13345217	08/29/24 B	6,300,000	1.000	0	6,300,000-	6,300,000	
	SUB-TOTAL OF BUYS # 1			0	6,300,000	6,300,000	
13345217	08/30/24 S	6,300,000	1.000	0	6,300,000	6,300,000	0
	SUB-TOTAL OF SALES # 1			0	6,300,000	6,300,000	0
	SUB-TOTAL			0	12,600,000	12,600,000	0
ISSUE: RP6072579 - JP MORGAN SEC REPO 5.39% 9/03/24							
13345217	08/30/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	09/03/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6073718 - DEUTSCHE BANK SEC RE 5.39% 9/04/24							
13345217	09/03/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	09/04/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
	SUB-TOTAL OF SALES # 1			0	5,800,000	5,800,000	0
	SUB-TOTAL			0	11,600,000	11,600,000	0
ISSUE: RP6075176 - DEUTSCHE BANK SEC RE 5.36% 9/05/24							
13345217	09/04/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
	SUB-TOTAL OF BUYS # 1			0	5,800,000	5,800,000	
13345217	09/05/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
				-----	-----	-----	-----
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6076588 - DEUTSCHE BANK SEC RE 5.36% 9/06/24							
13345217	09/05/24 B	5,800,000	1.000	0	5,800,000-	5,800,000	
		SUB-TOTAL OF BUYS # 1		0	5,800,000	5,800,000	
13345217	09/06/24 S	5,800,000	1.000	0	5,800,000	5,800,000	0
		SUB-TOTAL OF SALES # 1		0	5,800,000	5,800,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,600,000	11,600,000	0
ISSUE: RP6078642 - DEUTSCHE BANK SEC RE 5.38% 9/09/24							
13345217	09/06/24 B	5,600,000	1.000	0	5,600,000-	5,600,000	
		SUB-TOTAL OF BUYS # 1		0	5,600,000	5,600,000	
13345217	09/09/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
		SUB-TOTAL OF SALES # 1		0	5,600,000	5,600,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,200,000	11,200,000	0
ISSUE: RP6080283 - CITIGRP GLOB MKTS RE 5.37% 9/10/24							
13345217	09/09/24 B	5,600,000	1.000	0	5,600,000-	5,600,000	
		SUB-TOTAL OF BUYS # 1		0	5,600,000	5,600,000	
13345217	09/10/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
		SUB-TOTAL OF SALES # 1		0	5,600,000	5,600,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	11,200,000	11,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6081786 - CITIGRP GLOB MKTS RE 5.34% 9/11/24							
13345217	09/10/24 B	5,400,000	1.000	0	5,400,000-	5,400,000	
	SUB-TOTAL OF BUYS # 1			0	5,400,000	5,400,000	
13345217	09/11/24 S	5,400,000	1.000	0	5,400,000	5,400,000	0
	SUB-TOTAL OF SALES # 1			0	5,400,000	5,400,000	0
	SUB-TOTAL			0	10,800,000	10,800,000	0
ISSUE: RP6083501 - CITIGRP GLOB MKTS RE 5.33% 9/12/24							
13345217	09/11/24 B	4,900,000	1.000	0	4,900,000-	4,900,000	
	SUB-TOTAL OF BUYS # 1			0	4,900,000	4,900,000	
13345217	09/12/24 S	4,900,000	1.000	0	4,900,000	4,900,000	0
	SUB-TOTAL OF SALES # 1			0	4,900,000	4,900,000	0
	SUB-TOTAL			0	9,800,000	9,800,000	0
ISSUE: RP6084863 - CITIGRP GLOB MKTS RE 5.36% 9/13/24							
13345217	09/12/24 B	4,900,000	1.000	0	4,900,000-	4,900,000	
	SUB-TOTAL OF BUYS # 1			0	4,900,000	4,900,000	
13345217	09/13/24 S	4,900,000	1.000	0	4,900,000	4,900,000	0
	SUB-TOTAL OF SALES # 1			0	4,900,000	4,900,000	0
	SUB-TOTAL			0	9,800,000	9,800,000	0
ISSUE: RP6086637 - DEUTSCHE BANK SEC RE 5.35% 9/16/24							
13345217	09/13/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
	SUB-TOTAL OF BUYS # 1			0	4,600,000	4,600,000	
13345217	09/16/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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		SUB-TOTAL OF SALES # 1		0	4,600,000	4,600,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	9,200,000	9,200,000	0
ISSUE: RP6088211 - CITIGRP GLOB MKTS RE 5.37% 9/17/24							
13345217	09/16/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
		SUB-TOTAL OF BUYS # 1		0	4,500,000	4,500,000	
13345217	09/17/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
		SUB-TOTAL OF SALES # 1		0	4,500,000	4,500,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	9,000,000	9,000,000	0
ISSUE: RP6089730 - BNP PARIBAS REPO 5.42% 9/18/24							
13345217	09/17/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
		SUB-TOTAL OF BUYS # 1		0	4,600,000	4,600,000	
13345217	09/18/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
		SUB-TOTAL OF SALES # 1		0	4,600,000	4,600,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	9,200,000	9,200,000	0
ISSUE: RP6091751 - JP MORGAN SEC REPO 5.33% 9/19/24							
13345217	09/18/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
		SUB-TOTAL OF BUYS # 1		0	4,600,000	4,600,000	
13345217	09/19/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
		SUB-TOTAL OF SALES # 1		0	4,600,000	4,600,000	0
				-----	-----	-----	-----
		SUB-TOTAL		0	9,200,000	9,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6093476 - BNP PARIBAS REPO 4.84% 9/20/24							
13345217	09/19/24 B	4,400,000	1.000	0	4,400,000-	4,400,000	
SUB-TOTAL OF BUYS # 1				0	4,400,000	4,400,000	
13345217	09/20/24 S	4,400,000	1.000	0	4,400,000	4,400,000	0
SUB-TOTAL OF SALES # 1				0	4,400,000	4,400,000	0
SUB-TOTAL				0	8,800,000	8,800,000	0
ISSUE: RP6123760 - DEUTSCHE BANK SEC RE 4.83% 10/22/24							
13345217	10/21/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
SUB-TOTAL OF BUYS # 1				0	4,500,000	4,500,000	
13345217	10/22/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
SUB-TOTAL OF SALES # 1				0	4,500,000	4,500,000	0
SUB-TOTAL				0	9,000,000	9,000,000	0
ISSUE: RP6124990 - CITIGROUP GLOBAL MAR 4.84% 10/23/24							
13345217	10/22/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
SUB-TOTAL OF BUYS # 1				0	4,500,000	4,500,000	
13345217	10/23/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
SUB-TOTAL OF SALES # 1				0	4,500,000	4,500,000	0
SUB-TOTAL				0	9,000,000	9,000,000	0
ISSUE: RP6126102 - DEUTSCHE BANK SEC RE 4.84% 10/24/24							
13345217	10/23/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
SUB-TOTAL OF BUYS # 1				0	4,500,000	4,500,000	
13345217	10/24/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
SUB-TOTAL OF SALES # 1				0	4,500,000	4,500,000	0
SUB-TOTAL				0	9,000,000	9,000,000	0
ISSUE: RP6127928 - BNP PARIBAS REPO 4.89% 10/25/24							
13345217	10/24/24 B	4,500,000	1.000	0	4,500,000-	4,500,000	
SUB-TOTAL OF BUYS # 1				0	4,500,000	4,500,000	
13345217	10/25/24 S	4,500,000	1.000	0	4,500,000	4,500,000	0
SUB-TOTAL OF SALES # 1				0	4,500,000	4,500,000	0
SUB-TOTAL				0	9,000,000	9,000,000	0
ISSUE: RP6129429 - CITIGRP GLOB MKTS RE 4.87% 10/28/24							
13345217	10/25/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
SUB-TOTAL OF BUYS # 1				0	4,600,000	4,600,000	
13345217	10/28/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
SUB-TOTAL OF SALES # 1				0	4,600,000	4,600,000	0
SUB-TOTAL				0	9,200,000	9,200,000	0
ISSUE: RP6130492 - JP MORGAN SEC REPO 4.87% 10/29/24							
13345217	10/28/24 B	4,600,000	1.000	0	4,600,000-	4,600,000	
SUB-TOTAL OF BUYS # 1				0	4,600,000	4,600,000	
13345217	10/29/24 S	4,600,000	1.000	0	4,600,000	4,600,000	0
SUB-TOTAL OF SALES # 1				0	4,600,000	4,600,000	0
SUB-TOTAL				0	9,200,000	9,200,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024
CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
ISSUE: RP6131557 - DEUTSCHE BANK SEC RE 4.81% 10/30/24							
13345217	10/29/24 B	5,600,000	1.000	0	5,600,000-	5,600,000	
	SUB-TOTAL OF BUYS # 1			0	5,600,000	5,600,000	
13345217	10/30/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
	SUB-TOTAL OF SALES # 1			0	5,600,000	5,600,000	0
	SUB-TOTAL			0	11,200,000	11,200,000	0
ISSUE: RP6132860 - BOFA SECURITIES REPO 4.79% 10/31/24							
13345217	10/30/24 B	5,600,000	1.000	0	5,600,000-	5,600,000	
	SUB-TOTAL OF BUYS # 1			0	5,600,000	5,600,000	
13345217	10/31/24 S	5,600,000	1.000	0	5,600,000	5,600,000	0
	SUB-TOTAL OF SALES # 1			0	5,600,000	5,600,000	0
	SUB-TOTAL			0	11,200,000	11,200,000	0
ISSUE: RP6134734 - CITIGRP GLOB MKTS RE 4.96% 11/01/24							
13345217	10/31/24 B	5,100,000	1.000	0	5,100,000-	5,100,000	
	SUB-TOTAL OF BUYS # 1			0	5,100,000	5,100,000	
13345217	11/01/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0
	SUB-TOTAL OF SALES # 1			0	5,100,000	5,100,000	0
	SUB-TOTAL			0	10,200,000	10,200,000	0
ISSUE: RP6136556 - BNP PARIBAS REPO 4.9% 11/04/24							
13345217	11/01/24 B	5,100,000	1.000	0	5,100,000-	5,100,000	
	SUB-TOTAL OF BUYS # 1			0	5,100,000	5,100,000	
13345217	11/04/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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	SUB-TOTAL OF SALES # 1			0	5,100,000	5,100,000	0
	SUB-TOTAL			0	10,200,000	10,200,000	0
ISSUE: RP6137760 - GOLDMAN SACHS REPO 4.86% 11/05/24							
13345217	11/04/24 B	5,100,000	1.000	0	5,100,000-	5,100,000	
	SUB-TOTAL OF BUYS # 1			0	5,100,000	5,100,000	
13345217	11/05/24 S	5,100,000	1.000	0	5,100,000	5,100,000	0
	SUB-TOTAL OF SALES # 1			0	5,100,000	5,100,000	0
	SUB-TOTAL			0	10,200,000	10,200,000	0
ISSUE: RP6138669 - CITIGRP GLOB MKTS RE 4.81% 11/06/24							
13345217	11/05/24 B	4,700,000	1.000	0	4,700,000-	4,700,000	
	SUB-TOTAL OF BUYS # 1			0	4,700,000	4,700,000	
13345217	11/06/24 S	4,700,000	1.000	0	4,700,000	4,700,000	0
	SUB-TOTAL OF SALES # 1			0	4,700,000	4,700,000	0
	SUB-TOTAL			0	9,400,000	9,400,000	0
ISSUE: 01F0326A7 - FNMA 30 YR TBA 3.5% 10/01/40							
13345217	10/01/24 B	2,600,000	0.926	0	2,406,980-	2,406,980	
13345217	10/01/24 B	2,600,000	0.935	0	2,429,781-	2,429,781	
	SUB-TOTAL OF BUYS # 2			0	4,836,761	4,836,761	
13345217	10/01/24 S	2,600,000	0.936	0	2,432,574	2,418,381	14,193
13345217	10/01/24 S	2,600,000	0.935	0	2,429,781	2,418,381	11,400
	SUB-TOTAL OF SALES # 2			0	4,862,355	4,836,762	25,594

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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SUB-TOTAL				0	9,699,116	9,673,523	25,594
ISSUE: 01F032617 - FNMA 30 YR TBA 3.5% 1/01/41							
13345217	01/03/24 B	2,000,000	0.907	0	1,814,375-	1,814,375	
13345217	01/03/24 B	1,000,000	0.907	0	907,188-	907,188	
13345217	01/09/24 B	3,000,000	0.908	0	2,723,438-	2,723,438	
SUB-TOTAL OF BUYS # 3				0	5,445,001	5,445,001	
13345217	01/08/24 S	3,000,000	0.905	0	2,715,762	2,723,438	-7,676
13345217	01/09/24 S	1,000,000	0.908	0	907,813	907,188	625
13345217	01/09/24 S	2,000,000	0.908	0	1,815,625	1,814,375	1,250
SUB-TOTAL OF SALES # 3				0	5,439,200	5,445,001	-5,801
SUB-TOTAL				0	10,884,201	10,890,002	-5,801
ISSUE: 01F032625 - FNMA 30 YR TBA 3.5% 2/01/40							
13345217	02/01/24 B	3,000,000	0.915	0	2,745,234-	2,745,234	
13345217	02/01/24 B	3,000,000	0.906	0	2,717,578-	2,717,578	
SUB-TOTAL OF BUYS # 2				0	5,462,812	5,462,812	
13345217	02/01/24 S	3,000,000	0.908	0	2,722,969	2,745,234	-22,266
13345217	02/01/24 S	3,000,000	0.915	0	2,745,234	2,717,578	27,656
SUB-TOTAL OF SALES # 2				0	5,468,203	5,462,812	5,391
SUB-TOTAL				0	10,931,015	10,925,624	5,391
ISSUE: 01F032641 - UMBS PL TBA 3.5% 4/15/52							
13345217	04/01/24 B	3,000,000	0.891	0	2,671,875-	2,671,875	
13345217	04/01/24 B	3,000,000	0.887	0	2,660,156-	2,660,156	
SUB-TOTAL OF BUYS # 2				0	5,332,031	5,332,031	
13345217	04/01/24 S	3,000,000	0.887	0	2,660,156	2,671,875	-11,719
13345217	04/01/24 S	3,000,000	0.897	0	2,689,805	2,660,156	29,648

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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		SUB-TOTAL OF SALES # 2		0	5,349,961	5,332,031	17,930
		SUB-TOTAL		0	10,681,992	10,664,062	17,930
ISSUE: 01F032666 - FNMA 30 YR TBA 3.5% 6/01/41							
13345217	06/17/24 B	3,000,000	0.887	0	2,661,328-	2,661,328	
13345217	06/21/24 B	3,000,000	0.864	0	2,593,125-	2,593,125	
		SUB-TOTAL OF BUYS # 2		0	5,254,453	5,254,453	
13345217	06/17/24 S	3,000,000	0.876	0	2,627,813	2,661,328	-33,516
13345217	06/21/24 S	3,000,000	0.887	0	2,661,328	2,593,125	68,203
		SUB-TOTAL OF SALES # 2		0	5,289,141	5,254,453	34,687
		SUB-TOTAL		0	10,543,594	10,508,906	34,687
ISSUE: 01F032674 - UMBS PL TBA 3.5% 7/15/52							
13345217	07/01/24 B	400,000	0.875	0	350,063-	350,063	
13345217	07/01/24 B	2,600,000	0.875	0	2,275,406-	2,275,406	
13345217	07/01/24 B	300,000	0.877	0	263,203-	263,203	
13345217	07/01/24 B	100,000	0.877	0	87,734-	87,734	
13345217	07/01/24 B	2,600,000	0.880	0	2,287,797-	2,287,797	
		SUB-TOTAL OF BUYS # 5		0	5,264,203	5,264,203	
13345217	07/01/24 S	100,000	0.885	0	88,488	87,541	947
13345217	07/01/24 S	300,000	0.885	0	265,383	262,624	2,759
13345217	07/01/24 S	2,600,000	0.880	0	2,287,797	2,276,075	11,722
13345217	07/01/24 S	400,000	0.877	0	350,938	350,165	772
13345217	07/01/24 S	2,600,000	0.892	0	2,320,094	2,287,797	32,297
		SUB-TOTAL OF SALES # 5		0	5,312,700	5,264,202	48,496
		SUB-TOTAL		0	10,576,903	10,528,405	48,496
ISSUE: 01F032690 - UMBS PL TBA 3.5% 9/15/53							
13345217	09/01/24 B	2,600,000	0.899	0	2,336,344-	2,336,344	
13345217	09/03/24 B	2,600,000	0.925	0	2,405,000-	2,405,000	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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		SUB-TOTAL OF BUYS # 2		0	4,741,344	4,741,344	
13345217	09/01/24 S	2,600,000	0.925	0	2,405,203	2,370,672	34,531
13345217	09/03/24 S	2,600,000	0.925	0	2,405,000	2,370,672	34,328
		SUB-TOTAL OF SALES # 2		0	4,810,203	4,741,344	68,859
		SUB-TOTAL		0	9,551,547	9,482,688	68,859
ISSUE: 01F0526A5 - FNMA 30 YR TBA 5.5% 10/01/32							
13345217	10/01/24 B	4,250,000	1.004	0	4,268,926-	4,268,926	
13345217	10/01/24 B	4,250,000	1.012	0	4,303,125-	4,303,125	
		SUB-TOTAL OF BUYS # 2		0	8,572,051	8,572,051	
13345217	10/01/24 S	4,250,000	1.014	0	4,311,177	4,286,025	25,151
13345217	10/01/24 S	4,250,000	1.012	0	4,303,125	4,286,025	17,100
		SUB-TOTAL OF SALES # 2		0	8,614,302	8,572,050	42,251
		SUB-TOTAL		0	17,186,353	17,144,101	42,251
ISSUE: 01F0526B3 - UMBS PL TBA 5.5% 11/15/52							
13345217	11/01/24 B	4,250,000	1.014	0	4,311,758-	4,311,758	
13345217	11/04/24 B	4,250,000	0.991	0	4,211,152-	4,211,152	
		SUB-TOTAL OF BUYS # 2		0	8,522,910	8,522,910	
13345217	11/01/24 S	4,250,000	0.997	0	4,238,047	4,261,455	-23,408
13345217	11/04/24 S	4,250,000	0.991	0	4,211,152	4,261,455	-50,303
		SUB-TOTAL OF SALES # 2		0	8,449,199	8,522,910	-73,711
		SUB-TOTAL		0	16,972,109	17,045,820	-73,711
ISSUE: 01F0526C1 - UMBS PL TBA 5.5% 12/15/52							
13345217	12/01/24 B	4,250,000	0.997	0	4,236,387-	4,236,387	
13345217	12/01/24 B	4,250,000	0.993	0	4,220,781-	4,220,781	

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
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	SUB-TOTAL OF BUYS	# 2		0	8,457,168	8,457,168	
13345217	12/01/24 S	4,250,000	0.988	0	4,197,207	4,228,584	-31,377
13345217	12/01/24 S	4,250,000	0.993	0	4,220,781	4,228,584	-7,803
	SUB-TOTAL OF SALES	# 2		0	8,417,988	8,457,168	-39,180
	SUB-TOTAL			0	16,875,156	16,914,336	-39,180
ISSUE: 01F052656 - UMBS PL TBA 5.5% 5/15/53							
13345217	05/01/24 B	1,200,000	0.994	0	1,192,828-	1,192,828	
13345217	05/03/24 B	3,050,000	0.982	0	2,994,957-	2,994,957	
13345217	05/07/24 B	3,050,000	0.985	0	3,004,250-	3,004,250	
	SUB-TOTAL OF BUYS	# 3		0	7,192,035	7,192,035	
13345217	05/01/24 S	1,200,000	0.972	0	1,166,086	1,182,252	-16,166
13345217	05/06/24 S	3,050,000	0.985	0	3,003,773	3,004,891	-1,118
13345217	05/07/24 S	3,050,000	0.985	0	3,004,250	3,004,891	-641
	SUB-TOTAL OF SALES	# 3		0	7,174,109	7,192,034	-17,926
	SUB-TOTAL			0	14,366,144	14,384,069	-17,926
ISSUE: 01F052664 - UMBS PL TBA 5.5% 6/15/53							
13345217	06/01/24 B	1,200,000	0.972	0	1,165,969-	1,165,969	
13345217	06/01/24 B	3,050,000	0.985	0	3,003,773-	3,003,773	
13345217	06/04/24 B	4,250,000	0.990	0	4,206,504-	4,206,504	
	SUB-TOTAL OF BUYS	# 3		0	8,376,246	8,376,246	
13345217	06/01/24 S	4,250,000	0.983	0	4,178,945	4,188,123	-9,178
13345217	06/04/24 S	3,050,000	0.990	0	3,018,785	3,005,594	13,191
13345217	06/04/24 S	1,200,000	0.990	0	1,187,719	1,182,529	5,190
	SUB-TOTAL OF SALES	# 3		0	8,385,449	8,376,246	9,203
	SUB-TOTAL			0	16,761,695	16,752,492	9,203

REPORTABLE TRANSACTIONS - SERIES / BY ISSUE
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

TRANSACTION ACCOUNT	DATE BOUGHT/SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
-----	-----	-----	-----	-----	-----	-----	-----
ISSUE: 72201P878 - PAPS LONG DURATION CORP BOND #1830							
13345217	03/14/24 B	39,131	9.340	0	365,487-	365,487	
13345217	04/23/24 B	215,562	9.080	0	1,957,306-	1,957,306	
13345217	06/28/24 B	38,669	9.480	0	366,583-	366,583	
13345217	09/18/24 B	50,047	10.020	0	501,473-	501,473	
13345217	09/19/24 B	51,298	10.040	0	515,028-	515,028	
13345217	10/01/24 B	41,729	9.990	0	416,868-	416,868	
SUB-TOTAL OF BUYS # 6				0	4,122,745	4,122,745	
13345217	04/26/24 S	214,371	9.060	0	1,942,200	2,029,851	-87,651
13345217	10/17/24 S	143,513	9.750	0	1,399,248	1,361,924	37,324
13345217	10/18/24 S	142,200	9.750	0	1,386,450	1,349,467	36,983
SUB-TOTAL OF SALES # 3				0	4,727,898	4,741,242	-13,344
SUB-TOTAL				0	8,850,643	8,863,987	-13,344
GRAND TOTAL				0	2,933,729,613	2,933,627,160	102,450

FOOTNOTES

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan CF INDUSTRIES HOLDINGS, INC. PENSION PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF CF INDUSTRIES HOLDINGS, INC.	D Employer Identification Number (EIN) 20-2697511
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information			
1 Enter the valuation date: Month 01 Day 01 Year 2024			
2 Assets:			
a Market value	2a	173,721,463	
b Actuarial value	2b	173,721,463	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	133	22,946,688	22,946,688
b For terminated vested participants	599	28,510,116	28,510,116
c For active participants	1,867	115,542,505	116,629,605
d Total	2,599	166,999,309	168,086,409
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.17%	
6 Target normal cost			
a Present value of current plan year accruals	6a	4,419,540	
b Expected plan-related expenses	6b	327,384	
c Target normal cost	6c	4,746,924	

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

SIGN HERE	STEVEN P. HOXMEIER SPH Signature of actuary	10/01/2025 Date
STEVEN P. HOXMEIER Type or print name of actuary	2307239 Most recent enrollment number	847-295-5000 Telephone number (including area code)
AON CONSULTING, INC. Firm name	MSC# 17755 PO BOX 551343 ATLANTA GA 30355 Address of the firm	

Part II		Beginning of Year Carryover and Prefunding Balances	
		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	35,099,279
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	7,939,458
9	Amount remaining (line 7 minus line 8)	0	27,159,821
10	Interest on line 9 using prior year's actual return of <u>11.93</u> %	0	3,240,167
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.31</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	30,399,988

Part III		Funding Percentages	
14	Funding target attainment percentage	14	85.26 %
15	Adjusted funding target attainment percentage	15	101.04 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	80.14 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV		Contributions and Liquidity Shortfalls			
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
09/10/2025	800,000	0			
Totals ►			18(b)	800,000	18(c)
					0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:	
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0
b Contributions made to avoid restrictions adjusted to valuation date	19b 0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c 734,655
20 Quarterly contributions and liquidity shortfalls:	
a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:	

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 4.87 %	3rd segment: 5.59 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Demographic and benefit information	
a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	4,746,924	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:			
a Net shortfall amortization installment	Outstanding Balance	Installment	
	24,764,934	2,386,118	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	7,133,042	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	6,583,597	6,583,597
36 Additional cash requirement (line 34 minus line 35)	36	549,445	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	734,655	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	185,210	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	185,210	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Schedule SB, line 19 — Discounted Employer Contributions

Year applied for contributions: 2024

Date	Amount	Days to Discount to 1/1/2024 at 5.17%	Interest Adjusted Contribution
September 10, 2025	\$ 800,000	618	\$ 734,655
Total Contribution	\$ 800,000		\$ 734,655

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

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

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

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	6.00%	1.0000	3.33
56.5	6.00%	0.9400	3.19
57.5	6.00%	0.8836	3.05
58.5	6.00%	0.8306	2.92
59.5	10.00%	0.7807	4.65
60.5	10.00%	0.7027	4.25
61.5	10.00%	0.6324	3.89
62.5	25.00%	0.5692	8.89
63.5	25.00%	0.4269	6.78
64.5	25.00%	0.3202	5.16
65.5	30.00%	0.2401	4.72
66.5	30.00%	0.1681	3.35
67.5	25.00%	0.1177	1.99
68.5	25.00%	0.0882	1.51
69.5	25.00%	0.0662	1.15
70	100.00%	0.0496	3.47
Weighted Average			62.30

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	4,037,752	3,580,108	1,840,111	9,457,971
2025	4,579,404	1,030,807	1,816,851	7,427,062
2026	5,103,810	1,167,664	1,795,975	8,067,449
2027	5,758,268	1,422,444	1,743,416	8,924,128
2028	6,281,414	1,429,701	1,717,499	9,428,614
2029	6,616,734	1,827,109	1,695,802	10,139,645
2030	6,981,517	1,488,297	1,650,565	10,120,379
2031	7,376,116	1,801,321	1,629,566	10,807,003
2032	7,657,297	1,722,151	1,607,134	10,986,582
2033	7,954,955	1,581,164	1,577,394	11,113,513
2034	8,284,246	1,900,963	1,545,783	11,730,992
2035	8,617,863	1,803,645	1,515,789	11,937,297
2036	8,613,626	1,835,199	1,483,499	11,932,324
2037	8,796,581	1,819,005	1,439,253	12,054,839
2038	8,812,385	1,922,900	1,399,091	12,134,376
2039	8,940,867	1,843,461	1,356,157	12,140,485
2040	9,043,673	1,875,987	1,311,058	12,230,718
2041	8,889,879	1,873,358	1,262,264	12,025,501
2042	8,808,395	1,785,556	1,209,671	11,803,622
2043	9,024,891	2,032,041	1,134,749	12,191,681
2044	8,508,389	1,673,173	1,066,140	11,247,702
2045	8,615,880	1,826,956	999,975	11,442,811
2046	8,260,016	1,717,627	930,414	10,908,057
2047	8,040,484	1,570,579	858,041	10,469,104
2048	7,649,244	1,492,161	783,747	9,925,152
2049	7,125,384	1,769,030	708,677	9,603,091
2050	7,014,294	1,743,942	634,115	9,392,351
2051	6,525,255	1,757,114	561,383	8,843,752
2052	5,944,105	1,181,584	491,713	7,617,402
2053	5,717,708	1,395,127	426,169	7,539,004
2054	5,100,393	981,944	365,580	6,447,917
2055	4,666,618	1,079,332	310,493	6,056,443
2056	4,092,974	824,888	261,193	5,179,055
2057	3,420,720	1,125,209	217,719	4,763,648
2058	3,060,452	438,469	179,915	3,678,836

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2059	2,493,138	378,055	147,469	3,018,662
2060	2,156,013	296,688	119,956	2,572,657
2061	1,785,062	254,928	96,890	2,136,880
2062	1,481,760	217,521	77,751	1,777,032
2063	1,252,791	184,253	62,015	1,499,059
2064	1,022,978	154,852	49,188	1,227,018
2065	841,327	129,027	38,812	1,009,166
2066	695,112	106,498	30,481	832,091
2067	561,634	86,993	23,844	672,471
2068	455,617	70,255	18,589	544,461
2069	362,373	56,033	14,456	432,862
2070	286,156	44,088	11,223	341,467
2071	223,723	34,184	8,710	266,617
2072	171,808	26,092	6,766	204,666
2073	130,496	19,586	5,270	155,352

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Schedule SB, Part V — Summary of Plan Provisions

Current CF Program

Effective Date

Effective January 1, 2013, the CF Industries, Inc. Retirement Income Plan was renamed the CF Industries Holdings, Inc. Pension Plan and a cash balance formula was added for the benefit of certain newly eligible employees. Also, the Terra Industries, Inc. Employees Retirement Plan was merged into this plan effective January 1, 2013. The plan was amended and restated January 1, 2020.

Participation

An eligible employee is one hired on or after January 1, 2013, or one hired prior to January 1, 2013 and not accruing a benefit under the prior CF plan or prior Terra plan on December 31, 2012. Any employee hired after December 31, 2022 is not eligible to participate.

Cash Balance Formula**Account Balance**

The account is increased annually with pay and interest credits.

Pay Credits

Based on completed years of cash balance service:

Service	Pay Credit
<5	4.00%
5 – 9	5.00%
10 – 14	6.00%
15+	7.00%

All accruals are frozen effective December 31, 2022 and no future pay credits will be provided.

Interest Credits

Greater of the annual yield on 10-year Treasuries for the month of November of the preceding year or 3.00%.

Compensation

Base pay, scheduled overtime, shift differential, and variable incentive pay (if level does not exceed 10% of eligible compensation).

Normal Retirement**Eligibility**

Age 65.

Benefit

The cash balance account.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Termination

Eligibility	Three years of service.
Benefit	The cash balance account.

Disability

Eligibility	Three years of service.
Benefit	The cash balance account with pay credits continuing for two years after disability.

Death Benefit

Eligibility	Surviving spouse of vested employees.
Benefit	The cash balance account.

Forms of Payment

	Single life annuity, 50%, 75% or 100% joint and survivor annuity, 10, 15 or 20-year certain and continuous annuity, Social Security level income annuity, or lump sum.
Cash Balance Service	Total years of vesting service.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Closed CF Program

Effective Date

The effective date of the program was October 1, 1957.
The program was last amended and restated effective January 1, 2013.

Participation

An employee who is actively employed by CF Industries, Inc. and not in a collectively bargained unit, will become a participant after completing one year of employment with at least 1,000 hours. Any employee hired after January 1, 2004 is not eligible to participate in the plan.

Normal Retirement

Eligibility

Age 65.

Benefit

The accrued benefit, commencing immediately.

Early Retirement

Eligibility

Age 55.

Benefit

The accrued benefit at early retirement date, reduced for commencement prior to age 65 as follows: 1/180th for the first 60 months prior to age 65, and 1/360th for each of the next 60 months.

Deferred Vested Pension

Eligibility

Termination of employment after completing five years of vesting service or attainment of age 55. This date shall be the participant's date of termination.

Benefit

The accrued benefit calculated at date of termination and payable as a straight life annuity at normal retirement age (age 65). If the benefit is commenced before age 65, but no earlier than age 55, the benefit is reduced the same as the early retirement benefit.

Surviving Spouse of Active Employee's Benefit

Eligibility

Spouse of an active participant who has completed at least five years of vesting service in the event of the participant's death prior to normal retirement age and before benefit payments commence.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Benefit

An annual life-only benefit equal to 40% of the accrued benefit which would have resulted had the deceased participant continued to participate until age 65 at his current rate of earnings and the Social Security law in effect on the date of his death, but not less than 50% of the income which the participant would have received had he terminated employment on the date of his death and had his benefit commencement date been on the later of the date of his death or the date he would have attained age 55 under the normal form of payment for married participants.

**Surviving Spouse of Deferred Vested
Employee's Benefit**

Eligibility

Spouse of a deferred vested participant who terminated after August 23, 1984 with at least five years of vesting service, or who terminated between January 1, 1976 and August 23, 1984 with at least 10 years of vesting service, in the event of the participant's death prior to normal retirement age and before benefit payments commence.

Benefit

An annual life-only benefit equal to 50% of the income which the participant would have received had his benefit commencement date been on the later of the date of death or the date the participant would have attained age 55 under the normal form of payment for married participants.

Preretirement Death Benefit

Eligibility

Terminated after attaining age 55 and commenced annuity before June 1, 2014.

Benefit

A single sum payment equal to one year's retirement income payments on a single life basis but not less than \$1,000 or more than \$5,000.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Forms of Payment

The normal form of payment for a participant who is married at the benefit commencement date is a reduced qualified joint and survivor annuity, with 50% of the benefit continuing to the surviving spouse upon the earlier death of the participant. The normal form with respect to all other participants is a straight life annuity.

In lieu of the automatic form of payment, a married participant may elect, with the proper spousal consent, to waive the qualified joint and survivor annuity and to receive a straight life annuity.

The participant may elect other forms of payment including a Social Security adjustment or a life annuity with certain income for 120, 180, or 240 months.

Contributions

The company will pay to the Trustee such sums of money as the enrolled actuary shall certify as the amounts necessary to provide the retirement income benefits specified by the program and satisfy the minimum funding standards set forth in IRC section 430. The company may also provide, from time to time, additional sums of money to the Trustee as deemed appropriate.

Employee contributions are neither required nor permitted under the program.

Expenses

All expenses incurred in connection with the administration of the program and the Trust are paid by the fund to the extent they are not paid by the company.

Definitions

Actuarial Equivalence Basis

For commencements before April 1, 2019, 1951 Group Annuity Mortality Table for males projected by Scale C to 1965 (setback five years for beneficiaries) and 7% interest. For commencements on or after April 1, 2019, the greater of the benefit adjusted by mortality according to the aggregate 2006 base rates from the RP-2014 mortality study (weighted 80% male) projected generationally from 2006 to 2025 with MP-2018 projection scale and 5% interest or pre-April 1, 2019 mortality and interest factors applied to the accrued benefit as of April 1, 2019.

Vesting Service

A participant who performs 1,000 hours or more of service during a plan year will be credited with a year of vesting service.

Benefit Service

The number of years from date of participation to date of termination.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Pension Earnings	Base earnings plus AIP and VIP bonuses, as limited by the Section 401(a)(17) compensation limit.
Highest Average Earnings	The participant's highest average annual pension earnings in any consecutive 60 month period of employment.
Final Average Earnings	The participant's average pension earnings in the three completed calendar year periods of employment, ending on or before the date of retirement (or other termination of employment), where each year's earnings are limited to the Social Security wage base in that year.
Covered Compensation	The average of the 35 Social Security wage bases ending with the year a participant attains his Social Security normal retirement age.
Accrued Benefit	Single life benefit equal to the following: • 1.75% of highest average earnings for each year of benefit service projected to age 65, less 0.58% of final average earnings (limited to 125% of covered compensation) for each year of benefit service projected to age 65 (limited to 35 years). This amount is then prorated by the ratio of accrued benefit service to projected benefit service at age 65. • The participant's accrued benefit provided by the plan in effect as of December 31, 1988, plus the accrued benefit stated above only considering benefit service after December 31, 1988 and prorated by the ratio of benefit service accrued from December 31, 1988 until termination to projected benefit service from December 31, 1988 until age 65. • If the employee was a participant as of December 31, 1978, the original prior plan retirement income credit, if any, plus 1% of highest average earnings (no increases in salary after January 1, 1979) and ½% of highest average earnings (no increases in salary after January 1, 1979) in excess of \$7,800, for each year of benefit service completed between the later of January 1, 1969 or participation date, and retirement date. All benefit accruals are frozen effective December 31, 2025.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Closed Terra Program — Terra Participants

Effective Date Most recently amended and restated effective January 1, 2013.

Participation The plan was closed to employees hired on or after July 1, 2003 (or rehired on or after August 1, 2003). Previously, all employees of Terra Industries Inc. (other than leased employees or those employees covered by a collective bargaining agreement which is not included in this plan) will participate upon completion of a 12-consecutive month period of at least 1,000 hours of employment.

Normal Retirement

Eligibility Age 65.

Benefit The excess of (1) over (2), multiplied by the credited service ratio.

(1) 1.55% of average monthly compensation times projected credited service.

(2) 0.6% of average monthly compensation up to Social Security covered compensation times projected credited service (maximum 35 years).

Former Inspiration Resources Corporation participants are eligible for the same benefit with “1.55%” replaced by “1.75%”.

Former Agricultural Minerals and Chemicals, Inc. (AMCI) participants shall receive no less than their accrued benefit under the AMCI Plan as of December 31, 1994.

All accruals are frozen effective December 31, 2025.

Early Retirement

Eligibility Age 55 and five years of service.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Benefit

Early Retirement Eligible
at Termination

Accrued normal retirement benefit reduced for commencement prior to age 65 as follows, with a prorata reduction for any fraction of a year:

Age at Commencement	Percentage of Normal Retirement Benefit
55	50%
56	55%
57	61%
58	67%
59	75%
60	85%
61	88%
62	91%
63	94%
64	97%
65	100%

All Others

Accrued normal retirement benefit reduced by 6.67% per year for commencement prior to age 65 and 3.33% per year for commencement prior to age 60, with a prorata reduction for any fraction of a year.

Late Retirement

Accrued normal retirement benefit including accruals beyond age 65.

Disability Retirement

Eligibility

Immediate.

Benefit

Normal retirement benefit considering compensation prior to disability and based on credited service projected to normal retirement age, with payments commencing at normal retirement.

Deferred Vested Retirement

Eligibility

Five years of service.

Benefit

Accrued benefit as of termination date reduced by 6.67% per year for commencement prior to age 65 and 3.33% per year for commencement prior to age 60, with a prorata reduction for any fraction of a year.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Preretirement Death Benefit

Eligibility	Active or terminated participants with five years of service.
Benefit	The normal retirement benefit the spouse would have received had the participant terminated immediately prior to death with benefit payable when the participant would have been eligible for normal retirement. If participant was early retirement eligible at time of death, benefit is reduced to date of death and payable on an actuarially equivalent 50% joint and survivor basis beginning immediately following the participant's death.

Form of Benefit Payment

Normal	Single life annuity payable monthly, but for married participants, unless elected otherwise, there is in effect an automatic 50% joint and survivor option on an actuarially equivalent basis.
Optional	50%, 75%, or 100% joint and survivor annuity, 10-year or 15-year certain and life annuity, or Social Security level income annuity (payable in single life or any joint and survivor form).

Definitions

Actuarial Equivalence Basis	For commencements before April 1, 2019, 1984 Unisex Pension Mortality Table (setback three years for beneficiaries) and 8% interest. For commencements on or after April 1, 2019, the greater of the benefit adjusted by mortality according to the aggregate 2006 base rates from the RP-2014 mortality study (weighted 80% male) projected generationally from 2006 to 2025 with MP-2018 projection scale and 5% interest or pre-April 1, 2019 mortality and interest factors applied to the accrued benefit as of April 1, 2019.
Average Monthly Compensation	Total compensation earned in the highest 60 consecutive calendar months during which compensation was highest divided by the number of months, including fractional portions, in the considered period.
Compensation	Total salary and wages paid to the participant for personal services rendered in the period considered as service, including bonuses, overtime, commissions, and salary deferrals under a Section 401(k) or Section 125 plan. Effective January 1, 2004, bonuses are no longer considered pensionable earnings.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Service

For calendar years prior to 1998, a participant will receive one year of service for each calendar year in which he has at least 1,000 hours of employment. For 1998, a participant will receive one year of service if he has at least 1,000 hours of employment. If he has less than 1,000 hours, the participant will receive one-year of service if employed the full year. For employment after October 1, 1998, a participant will receive one-twelfth of a year for each month of employment. Service shall include periods of employment with Sohio, Sohigro, Asgrow, or Agricultural Minerals and Chemicals, Inc.

Credited Service

For calendar years prior to 1998, a participant will receive one year of credited service for each calendar year in which he has at least 1,000 hours of employment. For 1998, a participant will receive one year of credited service if he has at least 1,000 hours of employment. If he has less than 1,000 hours, the participant will receive one-year of credited service if employed the full year. For calendar years after 1998, a participant will receive one-twelfth of a year for each month of employment. Credited service shall not include periods of employment with Sohio, Sohigro, or Asgrow. Participants who elected to the Savings and Incentive Plan will not receive credited service after December 31, 2003.

Credited Service Ratio

Credited service divided by projected credited service.

Projected Credited Service

Credited service the participant would have if employment continued until normal retirement date.

Social Security Covered Compensation

35-year average of the taxable wage bases under the Social Security Act ending in the year that the participant attains Social Security normal retirement age.

Social Security Normal Retirement Age

Participant's Year of Birth	Social Security Normal Retirement Age
Before 1938	65
1938 – 1954	66
After 1954	67

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Closed Terra Program — MCC Participants

Eligibility Effective April 30, 2003, the plan was frozen and no new eligible employees may enter the plan.

Normal Retirement

Eligibility The normal retirement date of a participant is the first day of the calendar month coincident with or next following his attainment of age 65.

Benefit The participant's frozen accrued benefit (determined as of April 30, 2003), payable for life with 120 payments guaranteed.

Early Retirement

Eligibility Age 55.

Benefit The participant's frozen accrued benefit (determined as of April 30, 2003) reduced by 180th for each of the first 60 months and 1/360th for each of the next 60 months that payment precedes the participant's normal retirement date.

Disability Retirement

Eligibility Age 55.

Benefit The participant's frozen accrued benefit.

Deferred Vested Benefit

Eligibility Termination of employment. All active participants as of April 30, 2003 are considered 100% vested. Benefits may commence at 55, reduced as for early retirement.

Benefit The participant's frozen accrued benefit.

Preretirement Death Benefit

Eligibility In the event of the death of a participant while still actively employed by the employer, or after terminating employment but before benefit payments begin, a monthly survivorship benefit shall be payable to the participant's surviving spouse.

Benefit The monthly benefit is payable on the first day of the calendar month following the participant's death or on the participant's earliest retirement date, if later, and continues for the lifetime of the surviving spouse.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

If the participant has satisfied the requirements for early retirement on his date of death, the benefit is computed in the same manner as the early retirement benefit described above, as though the deceased participant had retired on the day prior to his date of death and had elected an immediate 50% joint and survivor annuity.

If the participant has not satisfied the requirements for early retirement on his date of death, the benefit is computed assuming the participant had (i) terminated employment on the date of death, (ii) survived to the earliest retirement age, (iii) retired on the earliest retirement age by electing an immediate 50% joint and survivor annuity, and (iv) died on the day after the earliest retirement age.

Form of Payment

Normal

Life annuity payable monthly with 120 payments guaranteed.

Optional

Single life annuity, 50%, 67%, 75%, or 100% joint and survivor annuity, or 5-year certain and life annuity.

Actuarial Equivalence Basis

For commencements before April 1, 2019, 1983 Group Annuity Mortality Table and 8% interest. For commencements on or after April 1, 2019, the greater of the benefit adjusted by mortality according to the aggregate 2006 base rates from the RP-2014 mortality study (weighted 80% male) projected generationally from 2006 to 2025 with MP-2018 projection scale and 5% interest or pre-April 1, 2019 mortality and interest factors applied to the accrued benefit as of April 1, 2019.

Plan Changes Since the Prior Year

The funding valuation reflects the following plan changes:

- The legislated increase in the Section 401(a)(17) recognizable pay limit from \$330,000 for 2023 to \$345,000 for 2024.
- The legislated increase in the Section 415 dollar limits for defined benefit plans from \$265,000 for 2023 to \$275,000 for 2024.

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

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

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

CF Industries Holdings, Inc.
Pension Plan

SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

December 31, 2024

EIN: 20-2697511 Plan Number: 002

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
REGISTERED INVESTMENT COMPANIES LEVEL 1				
	VANGUARD TOTAL INTERNATIONAL STOCK	INDEX FUND INSTITUTIONAL CLASS #1869	\$ 7,718,043	\$ 10,036,777
	VANGUARD TOTAL STOCK MARKET INDEX	FUND CLASS INST PL	8,888,423	30,484,375
	PIMCO SECTOR FD SER I	72203G868	10,004,205	10,134,726
	PAPS LONG DURATION CORPORATE BOND	#1830 72201P878	32,933,460	31,962,023
	PIMCO PAPS SHORT TERM FLOATING NAV	PORT II FUND CLASS #1944	10,958	10,970
				82,628,871
CORPORATE BONDS AND NOTES				
	AHS HOSPITAL CORP	DTD 05/07/15 5.024 07/01/2045	953,688	748,184
	ALABAMA POWER CO	DTD 09/17/19 3.450 10/01/2049	1,951,205	1,341,001
	AMEREN ILLINOIS CO	DTD 11/28/17 3.700 12/01/2047	1,092,102	828,630
	AMERICAN EXPRESS CO	DTD 08/03/2022 VAR CPN 08/03/2033	500,000	474,575
	APPROVIN CORP	DTD 12/05/2024 5.125% 12/01/2029	99,990	99,756
	ARIZONA PUBLIC SERVICE	DTD 11/20/19 3.500 12/01/2049	499,720	341,300
	AT&T INC	DTD 03/15/21 3.650 09/15/2059	136,673	104,654
	ATHENE GLOBAL FDG	DTD 03/26/2024 5.516% 03/25/2027	300,000	303,474
	ATMOS ENERGY CORP	DTD 10/02/19 3.375 09/15/2049	599,556	412,026
	BANK AMERICA CORP	DTD 09/15/2023 VAR CPN 09/15/2029	200,000	204,938
	BANK OF AMERICA	DTD 04/25/2023 VAR CPN 04/25/2029	300,543	301,401
	BANK OF AMERICA CORP	DTD 12/20/17 3.419 12/20/2028	271,239	268,456
	BANK OF AMERICA CORP	MEDIUM TERM NOTE DTD 04/27/2022 VAR CPN 04/	292,515	296,814
	BANNER HEALTH	DTD 05/14/20 2.338 01/01/2030	1,358,123	1,151,098
	BAT CAPITAL CORP	DTD 08/15/18 4.390 08/15/2037	83,176	86,266
	BAYER US FINANCE LLC	DTD 11/21/2023 6.500% 11/21/203	299,217	305,223
	BERKSHIRE HATHAWAY FIN	DTD 03/15/2022 3.850% 03/15/2052	697,529	529,921
	BERKSHIRE HATHAWAY INC	DTD 02/11/13 4.500 02/11/2043	815,672	739,136
	BOEING CO	DTD 05/04/20 5.930 05/01/2060	387,987	370,124
	BROOKFIELD FINANCE INC	DTD 09/14/17 4.700 09/20/2047	611,778	517,110
	CAMDEN PROPERTY TRUST	DTD 10/07/19 3.350 11/01/2049	299,823	206,319
	CANADIAN PACIFIC RR CO	DTD 09/11/15 6.125 09/15/2115	223,098	200,016
	CENOVUS ENERGY INC	DTD 05/15/10 6.750 11/15/2039	193,796	190,823
	CITIGROUP INC	DTD 03/20/19 03/20/2030	761,235	642,540
	CITIGROUP INC	DTD 11/03/21 11/03/2032	86,868	83,384
	CITIGROUP INC	DTD 02/13/2024 VAR CPN 02/13/2030	200,000	199,848
	CITIGROUP INC	DTD 11/05/19 11/05/2030	900,000	811,701
	COMCAST CORP	DTD 05/01/2022 2.887% 11/01/2051	478,250	425,225
	COMCAST CORP	DTD 05/01/2022 2.937% 11/01/2056	887,264	785,712
	COMCAST CORP	DTD 05/09/2023 5.350% 05/15/2053	103,398	92,563
	COMMONSPIRIT HEALTH	DTD 10/25/2022 6.461% 11/01/2052	234,206	213,546
	COMMONWEALTH EDISON CO	DTD 02/25/20 3.000 03/01/2050	487,676	451,332
	COMMONWEALTH EDISON CO	DTD 03/15/2022 3.850% 03/15/2052	161,644	148,142
	CON EDISON CO OF NY INC	DTD 11/08/19 3.700 11/15/2059	372,885	348,550
	CON EDISON CO OF NY INC	DTD 03/31/20 3.950 04/01/2050	83,450	77,844
	CONOCOPHILLIPS	DTD 05/23/2023 5.300% 05/15/2053	205,556	185,022
	CONSOLIDATED EDISON CO O	DTD 11/17/15 4.500 12/01/2045	445,190	423,750
	COTTAGE HEALTH SYSTEM	DTD 01/29/20 3.304 11/01/2049	225,855	209,346
	CSX CORP	DTD 02/20/18 4.650 03/01/2068	183,464	163,518
	DEUTSCHE BANK NY	DTD 09/18/20 09/18/2031	835,342	854,706
	DIAGEO INVESTMENT CORP	DTD 05/11/12 4.250 05/11/2042	911,600	855,150
	DTE ELECTRIC CO	DTD 02/24/22 3.650 03/01/2052	315,292	292,660
	DUKE ENERGY CAROLINAS	DTD 08/14/19 3.200 08/15/2049	507,920	466,438
	DUKE ENERGY CAROLINAS	DTD 01/10/08 6.000 01/15/2038	430,092	415,636
	DUKE ENERGY INDIANA INC	DTD 03/15/12 4.200 03/15/2042	434,500	409,740
	DUKE ENERGY PROGRESS LLC	DTD 03/17/2022 4.000% 04/01/2052	164,344	152,846
	ENTERGY LOUISIANA LLC	DTD 03/08/2024 5.700% 03/15/2054	199,712	197,632
	FEDERAL REALTY INVESTMEN	DTD 11/14/14 4.500 12/01/2044	457,496	460,273
	FLORIDA POWER & LIGHT	DTD 02/09/10 5.690 03/01/2040	753,543	714,294
	FORD MOTOR CREDIT CO LLC	DTD 01/09/20 4.271 01/09/2027	191,774	195,898
	GOLDMAN SACHS BANK USA	DTD 05/21/2024 VAR CPN 05/21/2027	300,000	300,681
	GOLDMAN SACHS GROUP INC	DTD 04/25/2024 5.727% 04/25/2030	300,000	306,183
	GOLDMAN SACHS GROUP INC	DTD 04/23/18 05/01/2029	288,570	291,903
	GOLDMAN SACHS GROUP INC	DTD 04/23/18 04/23/2039	813,825	793,179
	HOME DEPOT INC	DTD 09/19/2022 4.950% 09/15/2052	606,270	546,252
	HYATT HOTELS CORP	DTD 07/06/2023 5.750% 01/30/2027	308,031	304,614
	IBM CORP	DTD 07/27/2022 4.900% 07/27/2052	481,960	444,805
	INTEGRIS BAPTIST MEDICAL	DTD 10/13/20 3.875 08/15/2050	382,215	362,110
	INTEL CORP	DTD 08/12/21 3.200 08/12/2061	688,000	542,650

CF Industries Holdings, Inc.
Pension Plan

SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR) - CONTINUED

December 31, 2024

EIN: 20-2697511 Plan Number: 002

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	INTEL CORP	DTD 02/10/2023 5.900% 02/10/2063	\$ 445,840	\$ 360,892
	JPMORGAN CHASE & CO	DTD 10/23/2023 VAR CPN 10/23/2034	216,798	211,378
	JPMORGAN CHASE & CO	DTD 05/27/20 06/01/2028	208,241	206,635
	JPMORGAN CHASE & CO	DTD 02/24/22 02/24/2028	291,342	288,582
	KENTUCKY UTILITIES CO	DTD 03/20/2023 5.450% 04/15/2033	207,744	202,118
	LOCKHEED MARTIN CORP	DTD 10/24/2022 5.900% 11/15/2063	233,538	208,724
	LOUISVILLE GAS & ELEC	DTD 04/01/19 4.250 04/01/2049	422,880	397,230
	LOUISVILLE GAS & ELEC	DTD 03/20/2023 5.450% 04/15/2033	104,159	101,072
	LOWE'S COS INC	DTD 09/10/14 4.250 09/15/2044	137,109	129,360
	MARSH & MCLENNAN COS INC	DTD 11/08/2024 5.350% 11/15/2044	499,930	485,095
	MIDAMERICAN ENERGY CO	DTD 10/15/19 3.150 04/15/2050	356,345	335,480
	MIDAMERICAN ENERGY HLDGS	DTD 10/01/06 6.125 04/01/2036	216,728	210,316
	MORGAN STANLEY	DTD 07/20/2022 VAR CPN 07/20/2033	487,535	484,400
	MORGAN STANLEY	DTD 10/18/2024 VAR CPN 10/18/2030	300,000	293,571
	MORGAN STANLEY	DTD 07/19/2024 VAR CPN 07/19/2030	300,000	298,965
	MORGAN STANLEY	DTD 01/19/2023 VAR CPN 02/01/2029	300,003	300,825
	MORGAN STANLEY	DTD 04/20/2022 VAR CPN 04/20/2037	486,550	485,790
	MORGAN STANLEY	DTD 01/25/21 01/25/2052	466,914	427,504
	NEXTERA ENERGY CAPITAL	DTD 11/02/17 12/01/2077	86,239	95,850
	NISSAN MOTOR ACCEPTANCE	DTD 09/13/2024 VAR CPN 09/13/2027	300,000	303,567
	NORTHWELL HEALTHCARE INC	DTD 09/26/17 4.260 11/01/2047	169,352	159,894
	NSTAR ELECTRIC CO	DTD 09/15/2022 4.950% 09/15/2052	389,672	358,200
	NVIDIA CORP	DTD 03/31/20 3.700 04/01/2060	334,976	295,108
	NY & PRESBYTERIAN HOSPIT	DTD 10/29/19 3.954 08/01/2119	369,535	339,090
	OHIO POWER COMPANY	DTD 03/22/18 4.150 04/01/2048	833,420	766,950
	OKLAHOMA G&E CO	DTD 03/25/14 4.550 03/15/2044	732,505	722,169
	ONEOK INC	DTD 07/02/18 5.200 07/15/2048	93,710	88,066
	PACIFIC GAS & ELECTRICCO	DTD 06/08/2022 5.900% 06/15/2032	305,043	307,956
	PACIFICORP	DTD 12/01/2022 5.350% 12/01/2053	192,214	183,850
	PACIFICORP	DTD 01/08/09 6.000 01/15/2039	626,466	612,036
	PHILIP MORRIS INTL INC	DTD 05/16/08 6.375 05/16/2038	223,790	214,768
	PPL ELECTRIC UTILITIES	DTD 03/02/2023 5.250% 05/15/2053	206,126	190,778
	PROGRESS ENERGY CAR	DTD 03/13/08 6.300 04/01/2038	441,140	425,256
	PROLOGIS LP	DTD 06/20/18 4.375 09/15/2048	529,836	495,396
	PRUDENTIAL FINANCIAL INC	DTD 09/13/19 3.700 03/13/2051	473,904	434,178
	PUBLIC SERVICE COLORADO	DTD 04/03/2023 5.250% 04/01/2053	199,078	185,776
	PUBLIC SERVICE COLORADO	DTD 05/17/2022 4.500% 06/01/2052	174,674	165,386
	PUGET SOUND ENERGY INC	DTD 11/16/11 4.434 11/15/2041	1,209,040	1,138,662
	RGA GLOBAL FUNDING	DTD 01/11/2024 5.500% 01/11/2031	298,797	303,150
	SAN DIEGO G & E	DTD 11/17/11 3.950 11/15/2041	415,705	396,785
	SAN DIEGO G & E	DTD 05/31/19 4.100 06/15/2049	329,116	313,284
	SAN DIEGO G & E	DTD 03/22/12 4.300 04/01/2042	258,147	247,566
	SAN DIEGO G & E	DTD 08/26/10 4.500 08/15/2040	274,563	268,887
	SIMON PROPERTY GROUP LP	DTD 09/10/14 4.250 10/01/2044	418,050	411,355
	SOUTHERN CAL EDISON	DTD 03/26/04 5.750 04/01/2035	520,085	510,985
	SOUTHERN CAL EDISON	DTD 01/14/04 6.000 01/15/2034	548,245	523,520
	SOUTHERN CAL EDISON	DTD 03/20/09 6.050 03/15/2039	211,634	206,756
	SOUTHERN CALIF GAS CO	DTD 06/04/19 3.950 02/15/2050	79,306	75,958
	SOUTHWEST GAS CORP	DTD 03/23/2023 5.450% 03/23/2028	102,213	101,236
	SOUTHWESTERN PUBLIC SERV	DTD 06/18/19 3.750 06/15/2049	152,594	145,030
	STATE OF ISRAEL	DTD 01/15/20 3.375 01/15/2050	141,750	129,688
	SYSTEM ENERGY RESOURCES	DTD 12/06/2024 5.300% 12/15/2034	299,304	293,889
	TELEFONICA EMISIONES SAU	DTD 03/06/18 4.665 03/06/2038	548,670	532,722
	TRINITY HEALTH CORP	DTD 12/18/19 3.434 12/01/2048	156,864	148,372
	UNION ELECTRIC CO	DTD 04/01/2022 3.900% 04/01/2052	575,820	536,067
	UNITEDHEALTH GROUP INC	DTD 03/08/12 4.375 03/15/2042	829,755	766,566
	UNITEDHEALTH GROUP INC	DTD 12/15/07 6.500 06/15/2037	117,272	108,473
	VALE OVERSEAS LIMITED	DTD 11/10/09 6.875 11/10/2039	319,544	308,783
	VIRGINIA ELEC & POWER CO	DTD 12/05/19 3.300 12/01/2049	73,269	67,694
	VIRGINIA ELEC & POWER CO	DTD 03/30/2023 5.450% 04/01/2053	205,924	190,296
	VIRGINIA ELEC & POWER CO	DTD 05/17/07 6.000 05/15/2037	644,946	621,702
	WASHINGTON GAS LIGHT CO	DTD 09/13/19 3.650 09/15/2049	149,956	143,568
	WELLS FARGO & COMPANY	DTD 05/22/17 05/22/2028	666,256	678,328
	WELLS FARGO & COMPANY	DTD 04/22/2024 VAR CPN 04/22/2028	300,084	304,935
	WELLS FARGO & COMPANY	DTD 04/30/15 3.900 05/01/2045	82,656	77,777
	WELLS FARGO & COMPANY	DTD 01/23/2024 VAR CPN 01/15/2026	300,000	300,987
	WELLS FARGO & COMPANY	DTD 07/25/2023 VAR CPN 07/25/2029	300,000	291,891
	WELLS FARGO & COMPANY	DTD 07/25/2023 VAR CPN 07/25/2029	607,017	609,180
				<u>46,717,221</u>

CF Industries Holdings, Inc.
Pension Plan

SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR) - CONTINUED

December 31, 2024

EIN: 20-2697511 Plan Number: 002

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	MUNICIPAL BONDS			
	AMERICAN MUN PWR-OHIO INC	DTD 10/15/09 6.053 02/15/2043	\$ 646,974	\$ 609,576
	AMERICAN MUN PWR-OHIO INC	DTD 12/09/09 6.449 02/15/2044	554,665	525,950
	BAY AREA TOLL AUTH CALIF TOLL	DTD 07/01/10 7.043 04/01/2050	126,578	114,623
	MICHIGAN STATE UNIV REVENUES	DTD 03/09/2022 4.165% 08/15/2122	161,874	147,324
	MUNICIPAL ELEC AUTH GA	DTD 03/12/10 6.655 04/01/2057	319,376	301,451
	UNIV OF CALIFORNIA CA REVENUES	DTD 03/01/12 4.858 05/15/2112	753,112	664,880
				2,363,804
	U.S. GOVERNMENT AND AGENCY SECURITIES LEVEL 1			
	UNITED STATES TREASURY BONDS	DTD 02/15/2023 3.625% 02/15/2053	922,538	832,802
	UNITED STATES TREASURY BONDS	DTD 02/15/2023 3.875% 02/15/2043	391,805	352,932
	UNITED STATES TREASURY BONDS	DTD 08/15/2023 4.125% 08/15/2053	220,268	200,394
	UNITED STATES TREASURY BONDS	DTD 08/15/2023 4.375% 08/15/2043	2,148,410	2,070,024
	UNITED STATES TREASURY BONDS	DTD 02/15/2024 4.250% 02/15/2054	770,805	729,800
	UNITED STATES TREASURY BONDS	DTD 08/15/2024 4.250% 08/15/2054	2,818,107	2,648,280
	UNITED STATES TREASURY BONDS	DTD 02/15/2023 1.500% 02/15/2053	93,155	85,016
	UNITED STATES TREASURY NOTES	DTD 02/15/2024 2.125% 02/15/2054	1,015,061	951,865
	US TREASURY BOND	DTD 05/15/19 0.000 05/15/2049	2,860,930	1,645,488
	US TREASURY BOND	DTD 08/15/19 0.000 08/15/2049	2,210,292	1,322,156
	US TREASURY BOND	DTD 05/15/14 3.375 05/15/2044	576,609	567,329
	US TREASURY BOND	DTD 05/15/18 3.125 05/15/2048	247,769	224,721
	US TREASURY BOND	DTD 02/15/19 3.000 02/15/2049	650,290	582,032
	US TREASURY BOND	DTD 05/15/19 2.875 05/15/2049	156,955	141,774
	US TREASURY INFLATION INDEX BOND	DTD 02/28/17 0.875 02/15/2047	322,897	283,613
	US TREASURY INFLATION INDEX BOND	DTD 02/26/21 0.125 02/15/2051	1,549,549	1,466,723
	US TREASURY INFLATION INDEX BOND	DTD 10/30/20 0.125 10/15/2025	117,342	120,247
	US TREASURY INFLATION INDEX BOND	DTD 07/31/15 0.375 07/15/2025	129,253	132,302
				14,357,498
	U.S. GOVERNMENT AND AGENCY SECURITIES LEVEL 2			
	FED HOME LOAN MTGE CORP POOL	DTD 04/01/2022 3.500% 04/01/2052	23,304	22,564
	FED HOME LOAN MTGE CORP POOL	DTD 10/01/2024 3.500% 09/01/2052	726,100	702,210
	FED NATL MTG ASSN POOL #939554	DTD 07/01/07 5.500 07/01/2037	1,119	1,065
	FEDL NATL MTGE ASSN POOL #FS9324	DTD 10/01/2024 3.500% 09/01/2052	714,720	691,266
	GOVT STRIPPED AND ZERO-COUPON	UNITED STATES TREASURY STRIPS	6,291,985	5,291,715
	SMALL BUSINESS ADMINISTRATION	DTD 04/16/08 5.370 04/01/2028	25,225	25,214
	SMALL BUSINESS ADMINISTRATION	DTD 07/16/08 5.870 07/01/2028	43,573	43,951
				6,777,985
	FOREIGN BONDS			
	ABU DHABI NATL ENERGY	DTD 10/09/2024 4.750% 03/09/2037	297,708	280,800
	BARCLAYS PLC	DTD 09/10/2024 VAR CPN 09/10/2035	300,000	288,144
	BNP PARIBAS	DTD 02/20/2024 VAR CPN 05/20/2030	498,654	500,630
	COOPERATIEVE RABOBANK UA	DTD 04/06/2022 VAR CPN 04/06/2033	244,821	269,457
	CREDIT AGRICOLE	DTD 03/11/2024 VAR CPN 03/11/2027	300,000	301,233
	CREDIT AGRICOLE	DTD 10/03/2023 VAR CPN 10/03/2029	300,000	309,963
	CREDIT SUISSE GROUP AG	DTD 08/12/2022 VAR CPN 08/11/2028	271,656	310,005
	HSBC HOLDINGS PLC	DTD 08/11/2022 VAR CPN 08/11/2033	600,000	593,802
	HSBC HOLDINGS PLC	DTD 11/03/2022 VAR CPN 11/03/2028	200,000	211,972
	HSBC HOLDINGS PLC	DTD 05/17/2024 VAR CPN 05/17/2028	300,000	303,216
	ING GROEP NV	DTD 03/19/2024 VAR CPN 03/19/2030	300,000	301,194
	JT INTL FINL SVCS BV	DTD 10/24/2022 6.875% 10/24/2032	394,504	435,152
	LLOYDS BANKING GROUP	DTD 08/11/2022 VAR CPN 08/11/2033	200,000	192,160
	MITSUBISHI HC CAPITAL	DTD 09/15/2022 5.080% 09/15/2027	600,000	600,414
	MITSUBISHI UFJ FINANCIAL GROUP	DTD 04/19/2022 VAR CPN 04/19/2033	900,000	846,657
	NORINCHUKIN BANK	DTD 09/14/2022 5.071% 09/14/2032	400,000	387,452
	SANTANDER UK GROUP HOLDINGS	DTD 09/11/2024 VAR CPN 09/11/2030	300,000	291,684
	SAUDI ARABIAN OIL CO	DTD 07/17/2024 5.750% 07/17/2054	292,389	280,557
	SOCIETE GENERALE MEDIUM TERM NOTE	DTD 01/10/2023 VAR CPN 01/10/2034	211,194	205,124
	STATE OF ISRAEL	DTD 03/12/2024 5.375% 03/12/2029	298,407	299,070
	UBS GROUP AG SNR NTS	DTD 09/22/2023 VAR CPN 09/22/2034	317,586	313,803
				7,522,489
	OTHER INVESTMENTS			
	AIR CANADA 2020-2A PTT	144A PRIV PLCMT 5.250 04/01/2029	208,927	208,236
	CAMERON LNG LLC	144A PRIV PLCMT 3.701 01/15/2039	200,000	161,206
	BLACKSTONE HOLDINGS FINA	144A PRIV PLCMT 2.800 09/30/2050	795,648	477,136
	BROADCOM INC	144A PRIV PLCMT 3.187 11/15/2036	416,017	322,216
	BWAY MORTGAGE TRUST	144A PRIV PLCMT 3.454 03/10/2033	592,523	566,430
	CADILLAC FAIRVIEW PRP TR	144A PRIV PLCMT 3.875 03/20/2027	498,520	487,390
	ELECTRICITE DE FRANCE	144A PRIV PLCMT 6.000 01/22/2114	484,765	469,635
	ELECTRICITE DE FRANCE SA	144A PRIV PLCMT 4.750 10/13/2035	520,195	459,970
	FED HOME LN MTG CORP	DTD 01/01/20 2.500 10/25/2048	32,347	28,383
	FEDERAL HOME LOAN MORTGAGE CORP	DTD 11/07/2024 VAR CPN 08/25/2027	300,000	300,000
	GREAT- WEST LIFE CO FINANCE	144A PRIV PLCMT 4.150 06/03/2047	297,654	237,195
	GUARDIAN LIFE INSURANCE	144A PRIV PLCMT 3.700 01/22/2070	296,556	199,014

CF Industries Holdings, Inc.
Pension Plan

SCHEDULE H, LINE 4(i) - SCHEDULE OF ASSETS (HELD AT END OF YEAR) - CONTINUED

December 31, 2024

EIN: 20-2697511 Plan Number: 002

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	KKR GROUP FINANCE CO III	144A PRIV PLCMT 5.125 06/01/2044	\$ 103,657	\$ 91,351
	MDGH - GMTN BV	144A PRIV PLCMT 3.700 11/07/2049	200,000	145,626
	MILL CITY MORTGAGE TRUST	144A PRIV PLCMT 08/25/2059	54,442	52,022
	NEUBERGER BERMAN GRP/FIN	144A PRIV PLCMT 4.875 04/15/2045	571,418	475,330
	NEW RESIDENTIAL MORTGAGE LOAN	144A PRIV PLCMT 11/25/2059	338,324	316,643
	NEW RESIDENTIAL MORTGAGE LOAN	144A PRIV PLCMT 07/25/2059	242,654	229,945
	NORTHWESTERN MUTUAL LIFE	144A PRIV PLCMT 3.850 09/30/2047	399,148	299,708
	OLYMPIC TOWER MORTGAGE TRUST	144A PRIV PLCMT 3.566 05/10/2039	617,998	546,972
	PACIFIC LIFECORP	144A PRIV PLCMT 3.350 09/15/2050	595,392	398,382
	PRES & FELLOWS OF HARVAR	144A PRIV PLCMT 6.500 01/15/2039	99,635	112,086
	SAUDI INTERNATIONAL BOND	144A PRIV PLCMT 3.450 02/02/2061	600,000	364,350
	SECURIAN FINANCIAL GROUP	144A PRIV PLCMT 4.800 04/15/2048	598,098	505,716
	STATE OF QATAR	144A PRIV PLCMT 4.817 03/14/2049	700,000	632,562
	TOWD POINT MORTGAGE TRUST	144A PRIV PLCMT 12/25/2048	73,207	74,719
	TOWD POINT MORTGAGE TRUST	144A PRIV PLCMT 12/25/2048	19,646	20,051
	TOWD POINT MORTGAGE TRUST	144A PRIV PLCMT 10/25/2059	129,891	122,388
	VERIZON MASTER TRUST	DTD 01/18/2024 5.000% 12/20/2028	749,978	753,825
	WEA FINANCE LLC/ WESTFIEL	144A PRIV PLCMT 4.750 09/17/2044	548,257	440,259
				<u>9,498,746</u>
	COLLECTIVE TRUST FUND - SHORT-TERM INVESTMENT			
	SHORT-TERM INVESTMENT FUND A S1 PF9980004	13345217	751,540	751,540
	SHORT-TERM INVESTMENT FUND A S1 PF9980004	23639000	514,016	514,016
				<u>1,265,556</u>
				<u>\$ 171,132,170</u>

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		AMERICAN EXPRESS V-D 5.098% 2/16/28 025816DP1 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/12/24	PURCHASE ASSETS ON 02/12/24	300000.0000	300000.00		-300000.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-300000.0000	-300000.00		299697.00	-303.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-303.00	-303.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BANK AMERICA V-D 5.933% 9/15/27 06051GLV9 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/21/24	PURCHASE ASSETS ON 03/21/24	300000.0000	304647.00		-304647.00	
13345217	03/27/24	SELL ASSETS ON 03/27/24	-300000.0000	-304647.00		304371.00	-276.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-276.00	-276.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BANK OF NY MTN V-D 4.975% 3/14/30 06406RBV8					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/07/24	PURCHASE ASSETS ON 03/07/24	300000.0000	300000.00		-300000.00	
13345217	04/29/24	SELL ASSETS ON 04/29/24	-300000.0000	-300000.00		294561.00	-5439.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-5439.00	-5439.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BARCLAYS PLC V-Q 5.885% 3/12/28 06738ECQ6 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/05/24	PURCHASE ASSETS ON 03/05/24	300000.0000	300000.00		-300000.00	
13345217	05/30/24	SELL ASSETS ON 05/30/24	-300000.0000	-300000.00		303269.10	3269.10
		TRANSACTION TOTAL	0.0000	0.00	0.00	3269.10	3269.10
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.370% 1/17/24 RP5852054 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	01/16/24	PURCHASE ASSETS ON 01/16/24	2700000.0000	2700000.00		-2700000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	01/17/24	SELL ASSETS ON 01/17/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.330% 1/18/24 RP5854126					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	01/17/24	PURCHASE ASSETS ON 01/17/24	2900000.0000	2900000.00		-2900000.00	
13345217	01/18/24	SELL ASSETS ON 01/18/24	-2900000.0000	-2900000.00		2900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.320% 2/15/24 RP5884321 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/14/24	PURCHASE ASSETS ON 02/14/24	2700000.0000	2700000.00		-2700000.00	
13345217	02/15/24	SELL ASSETS ON 02/15/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.300% 3/06/24 RP5902875 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/05/24	PURCHASE ASSETS ON 03/05/24	3700000.0000	3700000.00		-3700000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/06/24	SELL ASSETS ON 03/06/24	-3700000.0000	-3700000.00		3700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.340% 3/11/24 RP5907098					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/08/24	PURCHASE ASSETS ON 03/08/24	3500000.0000	3500000.00		-3500000.00	
13345217	03/11/24	SELL ASSETS ON 03/11/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.360% 3/13/24 RP5910027 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/12/24	PURCHASE ASSETS ON 03/12/24	2600000.0000	2600000.00		-2600000.00	
13345217	03/13/24	SELL ASSETS ON 03/13/24	-2600000.0000	-2600000.00		2600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.340% 5/16/24 RP5973553 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/15/24	PURCHASE ASSETS ON 05/15/24	3400000.0000	3400000.00		-3400000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/16/24	SELL ASSETS ON 05/16/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.300% 5/20/24 RP5975939					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/17/24	PURCHASE ASSETS ON 05/17/24	3100000.0000	3100000.00		-3100000.00	
13345217	05/20/24	SELL ASSETS ON 05/20/24	-3100000.0000	-3100000.00		3100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.340% 5/21/24 RP5977265 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/20/24	PURCHASE ASSETS ON 05/20/24	3100000.0000	3100000.00		-3100000.00	
13345217	05/21/24	SELL ASSETS ON 05/21/24	-3100000.0000	-3100000.00		3100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.340% 5/29/24 RP5984808 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/28/24	PURCHASE ASSETS ON 05/28/24	2900000.0000	2900000.00		-2900000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/29/24	SELL ASSETS ON 05/29/24	-2900000.0000	-2900000.00		2900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.390% 5/30/24 RP5985946					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/29/24	PURCHASE ASSETS ON 05/29/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/30/24	SELL ASSETS ON 05/30/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.400% 7/05/24 RP6018671 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/03/24	PURCHASE ASSETS ON 07/03/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/05/24	SELL ASSETS ON 07/05/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.380% 7/09/24 RP6020578 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/08/24	PURCHASE ASSETS ON 07/08/24	5800000.0000	5800000.00		-5800000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/09/24	SELL ASSETS ON 07/09/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.360% 7/23/24 RP6034959					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/22/24	PURCHASE ASSETS ON 07/22/24	6400000.0000	6400000.00		-6400000.00	
13345217	07/23/24	SELL ASSETS ON 07/23/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.410% 7/30/24 RP6040907 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/29/24	PURCHASE ASSETS ON 07/29/24	6500000.0000	6500000.00		-6500000.00	
13345217	07/30/24	SELL ASSETS ON 07/30/24	-6500000.0000	-6500000.00		6500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.460% 8/02/24 RP6044305 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/01/24	PURCHASE ASSETS ON 08/01/24	6600000.0000	6600000.00		-6600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/02/24	SELL ASSETS ON 08/02/24	-6600000.0000	-6600000.00		6600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.320% 8/06/24 RP6047696					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/05/24	PURCHASE ASSETS ON 08/05/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/06/24	SELL ASSETS ON 08/06/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 5.390% 8/07/24 RP6048330 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/06/24	PURCHASE ASSETS ON 08/06/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/07/24	SELL ASSETS ON 08/07/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.350% 8/08/24 RP6049882 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/07/24	PURCHASE ASSETS ON 08/07/24	6200000.0000	6200000.00		-6200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/08/24	SELL ASSETS ON 08/08/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 5.420% 9/18/24 RP6089730					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/17/24	PURCHASE ASSETS ON 09/17/24	4600000.0000	4600000.00		-4600000.00	
13345217	09/18/24	SELL ASSETS ON 09/18/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 4.840% 9/20/24 RP6093476 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/19/24	PURCHASE ASSETS ON 09/19/24	4400000.0000	4400000.00		-4400000.00	
13345217	09/20/24	SELL ASSETS ON 09/20/24	-4400000.0000	-4400000.00		4400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.840% 9/24/24 RP6096099 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/23/24	PURCHASE ASSETS ON 09/23/24	4100000.0000	4100000.00		-4100000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/24/24	SELL ASSETS ON 09/24/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.890% 10/25/24 RP6127928					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/24/24	PURCHASE ASSETS ON 10/24/24	4500000.0000	4500000.00		-4500000.00	
13345217	10/25/24	SELL ASSETS ON 10/25/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 4.900% 11/04/24 RP6136556 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/01/24	PURCHASE ASSETS ON 11/01/24	5100000.0000	5100000.00		-5100000.00	
13345217	11/04/24	SELL ASSETS ON 11/04/24	-5100000.0000	-5100000.00		5100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.770% 11/07/24 RP6140319 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/06/24	PURCHASE ASSETS ON 11/06/24	4300000.0000	4300000.00		-4300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/07/24	SELL ASSETS ON 11/07/24	-4300000.0000	-4300000.00		4300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.660% 11/13/24 RP6144147					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/12/24	PURCHASE ASSETS ON 11/12/24	3500000.0000	3500000.00		-3500000.00	
13345217	11/13/24	SELL ASSETS ON 11/13/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 4.600% 11/18/24 RP6148205 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/15/24	PURCHASE ASSETS ON 11/15/24	3500000.0000	3500000.00		-3500000.00	
13345217	11/18/24	SELL ASSETS ON 11/18/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.600% 11/20/24 RP6151175 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/19/24	PURCHASE ASSETS ON 11/19/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/20/24	SELL ASSETS ON 11/20/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.700% 12/03/24 RP6163543					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/02/24	PURCHASE ASSETS ON 12/02/24	3100000.0000	3100000.00		-3100000.00	
13345217	12/03/24	SELL ASSETS ON 12/03/24	-3100000.0000	-3100000.00		3100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS REPO 4.600% 12/05/24 RP6165894 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/04/24	PURCHASE ASSETS ON 12/04/24	2900000.0000	2900000.00		-2900000.00	
13345217	12/05/24	SELL ASSETS ON 12/05/24	-2900000.0000	-2900000.00		2900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS REPO 4.650% 12/09/24 RP6168401 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/06/24	PURCHASE ASSETS ON 12/06/24	2500000.0000	2500000.00		-2500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	12/09/24	SELL ASSETS ON 12/09/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.430% 4/01/24 RP5928623					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/28/24	PURCHASE ASSETS ON 03/28/24	2000000.0000	2000000.00		-2000000.00	
13345217	04/01/24	SELL ASSETS ON 04/01/24	-2000000.0000	-2000000.00		2000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS S.A.REPO 5.320% 4/05/24 RP5933763 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/04/24	PURCHASE ASSETS ON 04/04/24	2800000.0000	2800000.00		-2800000.00	
13345217	04/05/24	SELL ASSETS ON 04/05/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.370% 5/01/24 RP5958737 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/30/24	PURCHASE ASSETS ON 04/30/24	3000000.0000	3000000.00		-3000000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/01/24	SELL ASSETS ON 05/01/24	-3000000.0000	-3000000.00		3000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.390% 6/04/24 RP5989955					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/03/24	PURCHASE ASSETS ON 06/03/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/04/24	SELL ASSETS ON 06/04/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS S.A.REPO 5.380% 6/06/24 RP5992694 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/05/24	PURCHASE ASSETS ON 06/05/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/06/24	SELL ASSETS ON 06/06/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.390% 6/10/24 RP5995861 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/07/24	PURCHASE ASSETS ON 06/07/24	6200000.0000	6200000.00		-6200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/10/24	SELL ASSETS ON 06/10/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BNP PARIBAS S.A.REPO 5.340% 6/11/24 RP5997172					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/10/24	PURCHASE ASSETS ON 06/10/24	6300000.0000	6300000.00		-6300000.00	
13345217	06/11/24	SELL ASSETS ON 06/11/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BNP PARIBAS S.A.REPO 5.320% 6/14/24 RP6000711 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/13/24	PURCHASE ASSETS ON 06/13/24	6300000.0000	6300000.00		-6300000.00	
13345217	06/14/24	SELL ASSETS ON 06/14/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 5.290% 3/07/24 RP5903584 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/06/24	PURCHASE ASSETS ON 03/06/24	3700000.0000	3700000.00		-3700000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/07/24	SELL ASSETS ON 03/07/24	-3700000.0000	-3700000.00		3700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 5.300% 5/15/24 RP5971672					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/14/24	PURCHASE ASSETS ON 05/14/24	3200000.0000	3200000.00		-3200000.00	
13345217	05/15/24	SELL ASSETS ON 05/15/24	-3200000.0000	-3200000.00		3200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BOFA SECURITIES REPO 5.380% 7/15/24 RP6026294 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/12/24	PURCHASE ASSETS ON 07/12/24	5700000.0000	5700000.00		-5700000.00	
13345217	07/15/24	SELL ASSETS ON 07/15/24	-5700000.0000	-5700000.00		5700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 5.380% 7/31/24 RP6041939 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/30/24	PURCHASE ASSETS ON 07/30/24	6500000.0000	6500000.00		-6500000.00	

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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/31/24	SELL ASSETS ON 07/31/24	-6500000.0000	-6500000.00		6500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 5.410% 8/12/24 RP6053330					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/09/24	PURCHASE ASSETS ON 08/09/24	5900000.0000	5900000.00		-5900000.00	
13345217	08/12/24	SELL ASSETS ON 08/12/24	-5900000.0000	-5900000.00		5900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BOFA SECURITIES REPO 5.380% 8/13/24 RP6054296 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/12/24	PURCHASE ASSETS ON 08/12/24	6000000.0000	6000000.00		-6000000.00	
13345217	08/13/24	SELL ASSETS ON 08/13/24	-6000000.0000	-6000000.00		6000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 4.950% 10/01/24 RP6103549 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/30/24	PURCHASE ASSETS ON 09/30/24	3600000.0000	3600000.00		-3600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/01/24	SELL ASSETS ON 10/01/24	-3600000.0000	-3600000.00		3600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 4.790% 10/31/24 RP6132860					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/30/24	PURCHASE ASSETS ON 10/30/24	5600000.0000	5600000.00		-5600000.00	
13345217	10/31/24	SELL ASSETS ON 10/31/24	-5600000.0000	-5600000.00		5600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		BOFA SECURITIES REPO 4.820% 11/08/24 RP6141317 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/07/24	PURCHASE ASSETS ON 11/07/24	4000000.0000	4000000.00		-4000000.00	
13345217	11/08/24	SELL ASSETS ON 11/08/24	-4000000.0000	-4000000.00		4000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		BOFA SECURITIES REPO 4.570% 11/21/24 RP6152801 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/20/24	PURCHASE ASSETS ON 11/20/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/21/24	SELL ASSETS ON 11/21/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROP GLOBAL MARK 5.320% 4/15/24 RP5942335					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/12/24	PURCHASE ASSETS ON 04/12/24	2100000.0000	2100000.00		-2100000.00	
13345217	04/15/24	SELL ASSETS ON 04/15/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.360% 2/05/24 RP5873167 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/02/24	PURCHASE ASSETS ON 02/02/24	2700000.0000	2700000.00		-2700000.00	
13345217	02/05/24	SELL ASSETS ON 02/05/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 2/06/24 RP5874611 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/05/24	PURCHASE ASSETS ON 02/05/24	2700000.0000	2700000.00		-2700000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/06/24	SELL ASSETS ON 02/06/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.290% 2/12/24 RP5880659					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/09/24	PURCHASE ASSETS ON 02/09/24	2800000.0000	2800000.00		-2800000.00	
13345217	02/12/24	SELL ASSETS ON 02/12/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.330% 3/01/24 RP5898768 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/29/24	PURCHASE ASSETS ON 02/29/24	3200000.0000	3200000.00		-3200000.00	
13345217	03/01/24	SELL ASSETS ON 03/01/24	-3200000.0000	-3200000.00		3200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.300% 3/04/24 RP5899972 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/01/24	PURCHASE ASSETS ON 03/01/24	3800000.0000	3800000.00		-3800000.00	

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FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/04/24	SELL ASSETS ON 03/04/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 4/04/24 RP5932252					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/03/24	PURCHASE ASSETS ON 04/03/24	2800000.0000	2800000.00		-2800000.00	
13345217	04/04/24	SELL ASSETS ON 04/04/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.310% 4/08/24 RP5934555 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/05/24	PURCHASE ASSETS ON 04/05/24	2100000.0000	2100000.00		-2100000.00	
13345217	04/08/24	SELL ASSETS ON 04/08/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.310% 4/09/24 RP5936790 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/08/24	PURCHASE ASSETS ON 04/08/24	2100000.0000	2100000.00		-2100000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	04/09/24	SELL ASSETS ON 04/09/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.320% 4/10/24 RP5937467					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/09/24	PURCHASE ASSETS ON 04/09/24	2100000.0000	2100000.00		-2100000.00	
13345217	04/10/24	SELL ASSETS ON 04/10/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.310% 4/11/24 RP5939224 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/10/24	PURCHASE ASSETS ON 04/10/24	2100000.0000	2100000.00		-2100000.00	
13345217	04/11/24	SELL ASSETS ON 04/11/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.280% 4/12/24 RP5941204 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/11/24	PURCHASE ASSETS ON 04/11/24	2100000.0000	2100000.00		-2100000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	04/12/24	SELL ASSETS ON 04/12/24	-2100000.0000	-2100000.00		2100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 4/16/24 RP5944422					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/15/24	PURCHASE ASSETS ON 04/15/24	2200000.0000	2200000.00		-2200000.00	
13345217	04/16/24	SELL ASSETS ON 04/16/24	-2200000.0000	-2200000.00		2200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.320% 4/19/24 RP5948787 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/18/24	PURCHASE ASSETS ON 04/18/24	2200000.0000	2200000.00		-2200000.00	
13345217	04/19/24	SELL ASSETS ON 04/19/24	-2200000.0000	-2200000.00		2200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 6/05/24 RP5991183 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/04/24	PURCHASE ASSETS ON 06/04/24	6200000.0000	6200000.00		-6200000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/05/24	SELL ASSETS ON 06/05/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.330% 6/07/24 RP5994435					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/06/24	PURCHASE ASSETS ON 06/06/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/07/24	SELL ASSETS ON 06/07/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.300% 6/17/24 RP6001735 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/14/24	PURCHASE ASSETS ON 06/14/24	6300000.0000	6300000.00		-6300000.00	
13345217	06/17/24	SELL ASSETS ON 06/17/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.340% 6/20/24 RP6004697 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/18/24	PURCHASE ASSETS ON 06/18/24	6200000.0000	6200000.00		-6200000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/20/24	SELL ASSETS ON 06/20/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.310% 6/21/24 RP6006320					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/20/24	PURCHASE ASSETS ON 06/20/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/21/24	SELL ASSETS ON 06/21/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.350% 6/24/24 RP6008193 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/21/24	PURCHASE ASSETS ON 06/21/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/24/24	SELL ASSETS ON 06/24/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.320% 6/25/24 RP6009563 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/24/24	PURCHASE ASSETS ON 06/24/24	6200000.0000	6200000.00		-6200000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/25/24	SELL ASSETS ON 06/25/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.410% 6/26/24 RP6011270					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/25/24	PURCHASE ASSETS ON 06/25/24	1900000.0000	1900000.00		-1900000.00	
13345217	06/26/24	SELL ASSETS ON 06/26/24	-1900000.0000	-1900000.00		1900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.420% 6/27/24 RP6012104 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/26/24	PURCHASE ASSETS ON 06/26/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/27/24	SELL ASSETS ON 06/27/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.340% 6/28/24 RP6013268 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/27/24	PURCHASE ASSETS ON 06/27/24	6200000.0000	6200000.00		-6200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/28/24	SELL ASSETS ON 06/28/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 5.400% 7/01/24 RP6014670					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/28/24	PURCHASE ASSETS ON 06/28/24	5700000.0000	5700000.00		-5700000.00	
13345217	07/01/24	SELL ASSETS ON 07/01/24	-5700000.0000	-5700000.00		5700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL MAR 5.320% 7/08/24 RP6019422 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/05/24	PURCHASE ASSETS ON 07/05/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/08/24	SELL ASSETS ON 07/08/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MAR 4.840% 10/23/24 RP6124990 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/22/24	PURCHASE ASSETS ON 10/22/24	4500000.0000	4500000.00		-4500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/23/24	SELL ASSETS ON 10/23/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL MKT 4.640% 12/12/24 RP6172627					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/11/24	PURCHASE ASSETS ON 12/11/24	2500000.0000	2500000.00		-2500000.00	
13345217	12/12/24	SELL ASSETS ON 12/12/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGROUP GLOBAL REP 5.390% 4/03/24 RP5930637 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/02/24	PURCHASE ASSETS ON 04/02/24	2800000.0000	2800000.00		-2800000.00	
13345217	04/03/24	SELL ASSETS ON 04/03/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGROUP GLOBAL REP 4.600% 11/12/24 RP6142851 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/08/24	PURCHASE ASSETS ON 11/08/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/12/24	SELL ASSETS ON 11/12/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.320% 2/09/24 RP5879131					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/08/24	PURCHASE ASSETS ON 02/08/24	2800000.0000	2800000.00		-2800000.00	
13345217	02/09/24	SELL ASSETS ON 02/09/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.320% 2/13/24 RP5881822 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/12/24	PURCHASE ASSETS ON 02/12/24	2300000.0000	2300000.00		-2300000.00	
13345217	02/13/24	SELL ASSETS ON 02/13/24	-2300000.0000	-2300000.00		2300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.320% 2/20/24 RP5887076 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/16/24	PURCHASE ASSETS ON 02/16/24	2500000.0000	2500000.00		-2500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/20/24	SELL ASSETS ON 02/20/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.310% 3/05/24 RP5900952					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/04/24	PURCHASE ASSETS ON 03/04/24	4300000.0000	4300000.00		-4300000.00	
13345217	03/05/24	SELL ASSETS ON 03/05/24	-4300000.0000	-4300000.00		4300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.320% 3/14/24 RP5911397 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/13/24	PURCHASE ASSETS ON 03/13/24	2500000.0000	2500000.00		-2500000.00	
13345217	03/14/24	SELL ASSETS ON 03/14/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.380% 5/02/24 RP5959818 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/01/24	PURCHASE ASSETS ON 05/01/24	3900000.0000	3900000.00		-3900000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/02/24	SELL ASSETS ON 05/02/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.290% 5/07/24 RP5963299					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/06/24	PURCHASE ASSETS ON 05/06/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/07/24	SELL ASSETS ON 05/07/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.340% 5/13/24 RP5968918 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/10/24	PURCHASE ASSETS ON 05/10/24	3400000.0000	3400000.00		-3400000.00	
13345217	05/13/24	SELL ASSETS ON 05/13/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.310% 5/14/24 RP5969874 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/13/24	PURCHASE ASSETS ON 05/13/24	3200000.0000	3200000.00		-3200000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/14/24	SELL ASSETS ON 05/14/24	-3200000.0000	-3200000.00		3200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.320% 5/22/24 RP5979022					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/21/24	PURCHASE ASSETS ON 05/21/24	2800000.0000	2800000.00		-2800000.00	
13345217	05/22/24	SELL ASSETS ON 05/22/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.310% 5/23/24 RP5980590 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/22/24	PURCHASE ASSETS ON 05/22/24	2800000.0000	2800000.00		-2800000.00	
13345217	05/23/24	SELL ASSETS ON 05/23/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.290% 5/24/24 RP5982307 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/23/24	PURCHASE ASSETS ON 05/23/24	2800000.0000	2800000.00		-2800000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/24/24	SELL ASSETS ON 05/24/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.410% 6/03/24 RP5988445					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/31/24	PURCHASE ASSETS ON 05/31/24	4900000.0000	4900000.00		-4900000.00	
13345217	06/03/24	SELL ASSETS ON 06/03/24	-4900000.0000	-4900000.00		4900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.420% 7/03/24 RP6016899 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/02/24	PURCHASE ASSETS ON 07/02/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/03/24	SELL ASSETS ON 07/03/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.360% 7/11/24 RP6023192 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/10/24	PURCHASE ASSETS ON 07/10/24	5800000.0000	5800000.00		-5800000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/11/24	SELL ASSETS ON 07/11/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.340% 7/12/24 RP6024711					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/11/24	PURCHASE ASSETS ON 07/11/24	5700000.0000	5700000.00		-5700000.00	
13345217	07/12/24	SELL ASSETS ON 07/12/24	-5700000.0000	-5700000.00		5700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.430% 7/16/24 RP6027342 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/15/24	PURCHASE ASSETS ON 07/15/24	6100000.0000	6100000.00		-6100000.00	
13345217	07/16/24	SELL ASSETS ON 07/16/24	-6100000.0000	-6100000.00		6100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.410% 7/17/24 RP6029322 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/16/24	PURCHASE ASSETS ON 07/16/24	6100000.0000	6100000.00		-6100000.00	

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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/17/24	SELL ASSETS ON 07/17/24	-6100000.0000	-6100000.00		6100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.410% 7/18/24 RP6030874					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/17/24	PURCHASE ASSETS ON 07/17/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/18/24	SELL ASSETS ON 07/18/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.410% 7/19/24 RP6032334 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/18/24	PURCHASE ASSETS ON 07/18/24	6700000.0000	6700000.00		-6700000.00	
13345217	07/19/24	SELL ASSETS ON 07/19/24	-6700000.0000	-6700000.00		6700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.390% 7/22/24 RP6033662 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/19/24	PURCHASE ASSETS ON 07/19/24	6400000.0000	6400000.00		-6400000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/22/24	SELL ASSETS ON 07/22/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.400% 7/24/24 RP6036145					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/23/24	PURCHASE ASSETS ON 07/23/24	6400000.0000	6400000.00		-6400000.00	
13345217	07/24/24	SELL ASSETS ON 07/24/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.420% 7/26/24 RP6038620 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/25/24	PURCHASE ASSETS ON 07/25/24	6500000.0000	6500000.00		-6500000.00	
13345217	07/26/24	SELL ASSETS ON 07/26/24	-6500000.0000	-6500000.00		6500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.450% 7/29/24 RP6039883 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/26/24	PURCHASE ASSETS ON 07/26/24	6500000.0000	6500000.00		-6500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/29/24	SELL ASSETS ON 07/29/24	-6500000.0000	-6500000.00		6500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.370% 8/05/24 RP6045468					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/02/24	PURCHASE ASSETS ON 08/02/24	6400000.0000	6400000.00		-6400000.00	
13345217	08/05/24	SELL ASSETS ON 08/05/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.430% 8/09/24 RP6051698 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/08/24	PURCHASE ASSETS ON 08/08/24	5900000.0000	5900000.00		-5900000.00	
13345217	08/09/24	SELL ASSETS ON 08/09/24	-5900000.0000	-5900000.00		5900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.360% 8/14/24 RP6056663 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/13/24	PURCHASE ASSETS ON 08/13/24	6000000.0000	6000000.00		-6000000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/14/24	SELL ASSETS ON 08/14/24	-6000000.0000	-6000000.00		6000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.370% 8/27/24 RP6067744					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/26/24	PURCHASE ASSETS ON 08/26/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/27/24	SELL ASSETS ON 08/27/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.430% 8/28/24 RP6068874 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/27/24	PURCHASE ASSETS ON 08/27/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/28/24	SELL ASSETS ON 08/28/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.320% 8/30/24 RP6071613 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/29/24	PURCHASE ASSETS ON 08/29/24	6300000.0000	6300000.00		-6300000.00	

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/30/24	SELL ASSETS ON 08/30/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.370% 9/10/24 RP6080283					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/09/24	PURCHASE ASSETS ON 09/09/24	5600000.0000	5600000.00		-5600000.00	
13345217	09/10/24	SELL ASSETS ON 09/10/24	-5600000.0000	-5600000.00		5600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.340% 9/11/24 RP6081786 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/10/24	PURCHASE ASSETS ON 09/10/24	5400000.0000	5400000.00		-5400000.00	
13345217	09/11/24	SELL ASSETS ON 09/11/24	-5400000.0000	-5400000.00		5400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.330% 9/12/24 RP6083501 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/11/24	PURCHASE ASSETS ON 09/11/24	4900000.0000	4900000.00		-4900000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/12/24	SELL ASSETS ON 09/12/24	-4900000.0000	-4900000.00		4900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 5.360% 9/13/24 RP6084863					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/12/24	PURCHASE ASSETS ON 09/12/24	4900000.0000	4900000.00		-4900000.00	
13345217	09/13/24	SELL ASSETS ON 09/13/24	-4900000.0000	-4900000.00		4900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.370% 9/17/24 RP6088211 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/16/24	PURCHASE ASSETS ON 09/16/24	4500000.0000	4500000.00		-4500000.00	
13345217	09/17/24	SELL ASSETS ON 09/17/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.830% 9/26/24 RP6099655 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/25/24	PURCHASE ASSETS ON 09/25/24	4100000.0000	4100000.00		-4100000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/26/24	SELL ASSETS ON 09/26/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.890% 9/30/24 RP6102624					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/27/24	PURCHASE ASSETS ON 09/27/24	4100000.0000	4100000.00		-4100000.00	
13345217	09/30/24	SELL ASSETS ON 09/30/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 5.130% 10/02/24 RP6104828 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/01/24	PURCHASE ASSETS ON 10/01/24	3800000.0000	3800000.00		-3800000.00	
13345217	10/02/24	SELL ASSETS ON 10/02/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.990% 10/03/24 RP6106427 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/02/24	PURCHASE ASSETS ON 10/02/24	3900000.0000	3900000.00		-3900000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/03/24	SELL ASSETS ON 10/03/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.850% 10/04/24 RP6107748					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/03/24	PURCHASE ASSETS ON 10/03/24	4100000.0000	4100000.00		-4100000.00	
13345217	10/04/24	SELL ASSETS ON 10/04/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.810% 10/07/24 RP6109215 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/04/24	PURCHASE ASSETS ON 10/04/24	4100000.0000	4100000.00		-4100000.00	
13345217	10/07/24	SELL ASSETS ON 10/07/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.840% 10/08/24 RP6109975 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/07/24	PURCHASE ASSETS ON 10/07/24	4100000.0000	4100000.00		-4100000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/08/24	SELL ASSETS ON 10/08/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.880% 10/10/24 RP6112854					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/09/24	PURCHASE ASSETS ON 10/09/24	3800000.0000	3800000.00		-3800000.00	
13345217	10/10/24	SELL ASSETS ON 10/10/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.790% 10/11/24 RP6114934 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/10/24	PURCHASE ASSETS ON 10/10/24	3800000.0000	3800000.00		-3800000.00	
13345217	10/11/24	SELL ASSETS ON 10/11/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.800% 10/15/24 RP6116574 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/11/24	PURCHASE ASSETS ON 10/11/24	3800000.0000	3800000.00		-3800000.00	

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/15/24	SELL ASSETS ON 10/15/24	-3800000.0000	-3800000.00		3800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.850% 10/17/24 RP6119503					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/16/24	PURCHASE ASSETS ON 10/16/24	3900000.0000	3900000.00		-3900000.00	
13345217	10/17/24	SELL ASSETS ON 10/17/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.860% 10/21/24 RP6122846 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/18/24	PURCHASE ASSETS ON 10/18/24	4100000.0000	4100000.00		-4100000.00	
13345217	10/21/24	SELL ASSETS ON 10/21/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.870% 10/28/24 RP6129429 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/25/24	PURCHASE ASSETS ON 10/25/24	4600000.0000	4600000.00		-4600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/28/24	SELL ASSETS ON 10/28/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.960% 11/01/24 RP6134734					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/31/24	PURCHASE ASSETS ON 10/31/24	5100000.0000	5100000.00		-5100000.00	
13345217	11/01/24	SELL ASSETS ON 11/01/24	-5100000.0000	-5100000.00		5100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.810% 11/06/24 RP6138669 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/05/24	PURCHASE ASSETS ON 11/05/24	4700000.0000	4700000.00		-4700000.00	
13345217	11/06/24	SELL ASSETS ON 11/06/24	-4700000.0000	-4700000.00		4700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.640% 11/14/24 RP6145151 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/13/24	PURCHASE ASSETS ON 11/13/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/14/24	SELL ASSETS ON 11/14/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.610% 11/26/24 RP6156893					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/25/24	PURCHASE ASSETS ON 11/25/24	3600000.0000	3600000.00		-3600000.00	
13345217	11/26/24	SELL ASSETS ON 11/26/24	-3600000.0000	-3600000.00		3600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.620% 12/02/24 RP6162826 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/29/24	PURCHASE ASSETS ON 11/29/24	3100000.0000	3100000.00		-3100000.00	
13345217	12/02/24	SELL ASSETS ON 12/02/24	-3100000.0000	-3100000.00		3100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.690% 12/04/24 RP6164525 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/03/24	PURCHASE ASSETS ON 12/03/24	2900000.0000	2900000.00		-2900000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	12/04/24	SELL ASSETS ON 12/04/24	-2900000.0000	-2900000.00		2900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.620% 12/06/24 RP6167130					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/05/24	PURCHASE ASSETS ON 12/05/24	2800000.0000	2800000.00		-2800000.00	
13345217	12/06/24	SELL ASSETS ON 12/06/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		CITIGRP GLOB MKTS RE 4.680% 12/10/24 RP6170019 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/09/24	PURCHASE ASSETS ON 12/09/24	2500000.0000	2500000.00		-2500000.00	
13345217	12/10/24	SELL ASSETS ON 12/10/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CITIGRP GLOB MKTS RE 4.650% 12/11/24 RP6171231 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	12/10/24	PURCHASE ASSETS ON 12/10/24	2500000.0000	2500000.00		-2500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	12/11/24	SELL ASSETS ON 12/11/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		CONSTELLATION BRANDS 4.800% 1/15/29 21036PBQ0					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	01/09/24	PURCHASE ASSETS ON 01/09/24	250000.0000	249722.50		-249722.50	
13345217	05/28/24	SELL ASSETS ON 05/28/24	-250000.0000	-249722.50		244772.50	-4950.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-4950.00	-4950.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.330% 2/07/24 RP5876467 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/06/24	PURCHASE ASSETS ON 02/06/24	2500000.0000	2500000.00		-2500000.00	
13345217	02/07/24	SELL ASSETS ON 02/07/24	-2500000.0000	-2500000.00		2500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 2/08/24 RP5877945 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/07/24	PURCHASE ASSETS ON 02/07/24	2800000.0000	2800000.00		-2800000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/08/24	SELL ASSETS ON 02/08/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.300% 2/16/24 RP5885732					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/15/24	PURCHASE ASSETS ON 02/15/24	2800000.0000	2800000.00		-2800000.00	
13345217	02/16/24	SELL ASSETS ON 02/16/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.310% 3/08/24 RP5905605 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/07/24	PURCHASE ASSETS ON 03/07/24	3700000.0000	3700000.00		-3700000.00	
13345217	03/08/24	SELL ASSETS ON 03/08/24	-3700000.0000	-3700000.00		3700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 3/12/24 RP5908120 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/11/24	PURCHASE ASSETS ON 03/11/24	3200000.0000	3200000.00		-3200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	03/12/24	SELL ASSETS ON 03/12/24	-3200000.0000	-3200000.00		3200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.450% 4/02/24 RP5929597					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/01/24	PURCHASE ASSETS ON 04/01/24	2800000.0000	2800000.00		-2800000.00	
13345217	04/02/24	SELL ASSETS ON 04/02/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.330% 4/17/24 RP5945858 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/16/24	PURCHASE ASSETS ON 04/16/24	2200000.0000	2200000.00		-2200000.00	
13345217	04/17/24	SELL ASSETS ON 04/17/24	-2200000.0000	-2200000.00		2200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.300% 4/18/24 RP5947391 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/17/24	PURCHASE ASSETS ON 04/17/24	2200000.0000	2200000.00		-2200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	04/18/24	SELL ASSETS ON 04/18/24	-2200000.0000	-2200000.00		2200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.350% 4/30/24 RP5957481					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	04/29/24	PURCHASE ASSETS ON 04/29/24	3400000.0000	3400000.00		-3400000.00	
13345217	04/30/24	SELL ASSETS ON 04/30/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.330% 5/06/24 RP5962465 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/03/24	PURCHASE ASSETS ON 05/03/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/06/24	SELL ASSETS ON 05/06/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 5/08/24 RP5965047 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/07/24	PURCHASE ASSETS ON 05/07/24	3900000.0000	3900000.00		-3900000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/08/24	SELL ASSETS ON 05/08/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.310% 5/09/24 RP5966474					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/08/24	PURCHASE ASSETS ON 05/08/24	3400000.0000	3400000.00		-3400000.00	
13345217	05/09/24	SELL ASSETS ON 05/09/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.320% 5/10/24 RP5967662 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/09/24	PURCHASE ASSETS ON 05/09/24	3400000.0000	3400000.00		-3400000.00	
13345217	05/10/24	SELL ASSETS ON 05/10/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.310% 5/17/24 RP5974767 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/16/24	PURCHASE ASSETS ON 05/16/24	3400000.0000	3400000.00		-3400000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	05/17/24	SELL ASSETS ON 05/17/24	-3400000.0000	-3400000.00		3400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.340% 5/28/24 RP5983669					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/24/24	PURCHASE ASSETS ON 05/24/24	2800000.0000	2800000.00		-2800000.00	
13345217	05/28/24	SELL ASSETS ON 05/28/24	-2800000.0000	-2800000.00		2800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.380% 5/31/24 RP5987207 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/30/24	PURCHASE ASSETS ON 05/30/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/31/24	SELL ASSETS ON 05/31/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.340% 6/12/24 RP5998055 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/11/24	PURCHASE ASSETS ON 06/11/24	6300000.0000	6300000.00		-6300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/12/24	SELL ASSETS ON 06/12/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 6/13/24 RP5999400					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/12/24	PURCHASE ASSETS ON 06/12/24	6300000.0000	6300000.00		-6300000.00	
13345217	06/13/24	SELL ASSETS ON 06/13/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.360% 6/18/24 RP6002931 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/17/24	PURCHASE ASSETS ON 06/17/24	6200000.0000	6200000.00		-6200000.00	
13345217	06/18/24	SELL ASSETS ON 06/18/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.380% 6/26/24 RP6010892 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	06/25/24	PURCHASE ASSETS ON 06/25/24	4300000.0000	4300000.00		-4300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	06/26/24	SELL ASSETS ON 06/26/24	-4300000.0000	-4300000.00		4300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.420% 7/02/24 RP6015750					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/01/24	PURCHASE ASSETS ON 07/01/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/02/24	SELL ASSETS ON 07/02/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.380% 7/10/24 RP6021691 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/09/24	PURCHASE ASSETS ON 07/09/24	5800000.0000	5800000.00		-5800000.00	
13345217	07/10/24	SELL ASSETS ON 07/10/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.390% 7/25/24 RP6037432 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/24/24	PURCHASE ASSETS ON 07/24/24	6400000.0000	6400000.00		-6400000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	07/25/24	SELL ASSETS ON 07/25/24	-6400000.0000	-6400000.00		6400000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.360% 8/15/24 RP6058248					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/14/24	PURCHASE ASSETS ON 08/14/24	6000000.0000	6000000.00		-6000000.00	
13345217	08/15/24	SELL ASSETS ON 08/15/24	-6000000.0000	-6000000.00		6000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.370% 8/16/24 RP6059550 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/15/24	PURCHASE ASSETS ON 08/15/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/16/24	SELL ASSETS ON 08/16/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.340% 8/20/24 RP6061788 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/19/24	PURCHASE ASSETS ON 08/19/24	6200000.0000	6200000.00		-6200000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/20/24	SELL ASSETS ON 08/20/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.350% 8/21/24 RP6062786					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/20/24	PURCHASE ASSETS ON 08/20/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/21/24	SELL ASSETS ON 08/21/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.310% 8/22/24 RP6064386 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/21/24	PURCHASE ASSETS ON 08/21/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/22/24	SELL ASSETS ON 08/22/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.320% 8/23/24 RP6065540 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/22/24	PURCHASE ASSETS ON 08/22/24	6300000.0000	6300000.00		-6300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/23/24	SELL ASSETS ON 08/23/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.360% 8/26/24 RP6066795					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/23/24	PURCHASE ASSETS ON 08/23/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/26/24	SELL ASSETS ON 08/26/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.400% 8/29/24 RP6070177 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/28/24	PURCHASE ASSETS ON 08/28/24	6300000.0000	6300000.00		-6300000.00	
13345217	08/29/24	SELL ASSETS ON 08/29/24	-6300000.0000	-6300000.00		6300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.390% 9/04/24 RP6073718 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/03/24	PURCHASE ASSETS ON 09/03/24	5800000.0000	5800000.00		-5800000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/04/24	SELL ASSETS ON 09/04/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.360% 9/05/24 RP6075176					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/04/24	PURCHASE ASSETS ON 09/04/24	5800000.0000	5800000.00		-5800000.00	
13345217	09/05/24	SELL ASSETS ON 09/05/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 5.360% 9/06/24 RP6076588 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/05/24	PURCHASE ASSETS ON 09/05/24	5800000.0000	5800000.00		-5800000.00	
13345217	09/06/24	SELL ASSETS ON 09/06/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.380% 9/09/24 RP6078642 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/06/24	PURCHASE ASSETS ON 09/06/24	5600000.0000	5600000.00		-5600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/09/24	SELL ASSETS ON 09/09/24	-5600000.0000	-5600000.00		5600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 5.350% 9/16/24 RP6086637					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/13/24	PURCHASE ASSETS ON 09/13/24	4600000.0000	4600000.00		-4600000.00	
13345217	09/16/24	SELL ASSETS ON 09/16/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.840% 9/23/24 RP6094730 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/20/24	PURCHASE ASSETS ON 09/20/24	4000000.0000	4000000.00		-4000000.00	
13345217	09/23/24	SELL ASSETS ON 09/23/24	-4000000.0000	-4000000.00		4000000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.880% 9/25/24 RP6097964 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/24/24	PURCHASE ASSETS ON 09/24/24	4100000.0000	4100000.00		-4100000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/25/24	SELL ASSETS ON 09/25/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.860% 9/27/24 RP6101170					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/26/24	PURCHASE ASSETS ON 09/26/24	4100000.0000	4100000.00		-4100000.00	
13345217	09/27/24	SELL ASSETS ON 09/27/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.890% 10/16/24 RP6117820 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/15/24	PURCHASE ASSETS ON 10/15/24	3900000.0000	3900000.00		-3900000.00	
13345217	10/16/24	SELL ASSETS ON 10/16/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.830% 10/22/24 RP6123760 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/21/24	PURCHASE ASSETS ON 10/21/24	4500000.0000	4500000.00		-4500000.00	

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	10/22/24	SELL ASSETS ON 10/22/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.840% 10/24/24 RP6126102					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/23/24	PURCHASE ASSETS ON 10/23/24	4500000.0000	4500000.00		-4500000.00	
13345217	10/24/24	SELL ASSETS ON 10/24/24	-4500000.0000	-4500000.00		4500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.810% 10/30/24 RP6131557 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/29/24	PURCHASE ASSETS ON 10/29/24	5600000.0000	5600000.00		-5600000.00	
13345217	10/30/24	SELL ASSETS ON 10/30/24	-5600000.0000	-5600000.00		5600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.580% 11/15/24 RP6146837 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/14/24	PURCHASE ASSETS ON 11/14/24	3300000.0000	3300000.00		-3300000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/15/24	SELL ASSETS ON 11/15/24	-3300000.0000	-3300000.00		3300000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.570% 11/19/24 RP6149567					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/18/24	PURCHASE ASSETS ON 11/18/24	3500000.0000	3500000.00		-3500000.00	
13345217	11/19/24	SELL ASSETS ON 11/19/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.580% 11/22/24 RP6154005 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/21/24	PURCHASE ASSETS ON 11/21/24	3500000.0000	3500000.00		-3500000.00	
13345217	11/22/24	SELL ASSETS ON 11/22/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.580% 11/25/24 RP6155333 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/22/24	PURCHASE ASSETS ON 11/22/24	3500000.0000	3500000.00		-3500000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/25/24	SELL ASSETS ON 11/25/24	-3500000.0000	-3500000.00		3500000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		DEUTSCHE BANK SEC RE 4.590% 11/27/24 RP6157933					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/26/24	PURCHASE ASSETS ON 11/26/24	3600000.0000	3600000.00		-3600000.00	
13345217	11/27/24	SELL ASSETS ON 11/27/24	-3600000.0000	-3600000.00		3600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		DEUTSCHE BANK SEC RE 4.570% 11/29/24 RP6159293 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/27/24	PURCHASE ASSETS ON 11/27/24	3600000.0000	3600000.00		-3600000.00	
13345217	11/29/24	SELL ASSETS ON 11/29/24	-3600000.0000	-3600000.00		3600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		GOLDMAN SACHS REPO 5.450% 8/01/24 RP6043281 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	07/31/24	PURCHASE ASSETS ON 07/31/24	6600000.0000	6600000.00		-6600000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	08/01/24	SELL ASSETS ON 08/01/24	-6600000.0000	-6600000.00		6600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		GOLDMAN SACHS REPO 5.380% 8/19/24 RP6061168					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/16/24	PURCHASE ASSETS ON 08/16/24	6200000.0000	6200000.00		-6200000.00	
13345217	08/19/24	SELL ASSETS ON 08/19/24	-6200000.0000	-6200000.00		6200000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		GOLDMAN SACHS REPO 4.890% 10/09/24 RP6111427 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/08/24	PURCHASE ASSETS ON 10/08/24	4100000.0000	4100000.00		-4100000.00	
13345217	10/09/24	SELL ASSETS ON 10/09/24	-4100000.0000	-4100000.00		4100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		GOLDMAN SACHS REPO 4.860% 11/05/24 RP6137760 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	11/04/24	PURCHASE ASSETS ON 11/04/24	5100000.0000	5100000.00		-5100000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	11/05/24	SELL ASSETS ON 11/05/24	-5100000.0000	-5100000.00		5100000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		GOLDMAN SACHS V-D 3.615% 3/15/28 38141GZR8					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/15/24	PURCHASE ASSETS ON 02/15/24	300000.0000	286563.00		-286563.00	
13345217	05/31/24	SELL ASSETS ON 05/31/24	-300000.0000	-286563.00		286023.00	-540.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	-540.00	-540.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		HYUNDAI CAP MTN V-Q 5.413% 3/19/27 44891ACZ8 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	03/14/24	PURCHASE ASSETS ON 03/14/24	300000.0000	300000.00		-300000.00	
13345217	05/28/24	SELL ASSETS ON 05/28/24	-300000.0000	-300000.00		300540.00	540.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	540.00	540.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JP MORGAN SEC REPO 5.340% 2/14/24 RP5883075 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/13/24	PURCHASE ASSETS ON 02/13/24	2700000.0000	2700000.00		-2700000.00	

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
ACCOUNT NUMBER 23639098

	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/14/24	SELL ASSETS ON 02/14/24	-2700000.0000	-2700000.00		2700000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JP MORGAN SEC REPO 5.360% 5/03/24 RP5961152					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	05/02/24	PURCHASE ASSETS ON 05/02/24	3900000.0000	3900000.00		-3900000.00	
13345217	05/03/24	SELL ASSETS ON 05/03/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
FOR THE PERIOD JANUARY 1, 2024 THROUGH DECEMBER 31, 2024

CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		JP MORGAN SEC REPO 5.390% 9/03/24 RP6072579 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	08/30/24	PURCHASE ASSETS ON 08/30/24	5800000.0000	5800000.00		-5800000.00	
13345217	09/03/24	SELL ASSETS ON 09/03/24	-5800000.0000	-5800000.00		5800000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JP MORGAN SEC REPO 5.330% 9/19/24 RP6091751 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	09/18/24	PURCHASE ASSETS ON 09/18/24	4600000.0000	4600000.00		-4600000.00	

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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	09/19/24	SELL ASSETS ON 09/19/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JP MORGAN SEC REPO 4.930% 10/18/24 RP6121186					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/17/24	PURCHASE ASSETS ON 10/17/24	3900000.0000	3900000.00		-3900000.00	
13345217	10/18/24	SELL ASSETS ON 10/18/24	-3900000.0000	-3900000.00		3900000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		JP MORGAN SEC REPO 4.870% 10/29/24 RP6130492 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	10/28/24	PURCHASE ASSETS ON 10/28/24	4600000.0000	4600000.00		-4600000.00	
13345217	10/29/24	SELL ASSETS ON 10/29/24	-4600000.0000	-4600000.00		4600000.00	0.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	0.00	0.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JPMORGAN CHASE V-D 4.323% 4/26/28 46647PDA1 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	02/08/24	PURCHASE ASSETS ON 02/08/24	300000.0000	293487.00		-293487.00	

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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
13345217	02/13/24	PURCHASE ASSETS ON 02/13/24	300000.0000	292227.00		-292227.00	
13345217	02/15/24	PURCHASE ASSETS ON 02/15/24	300000.0000	293040.00		-293040.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-900000.0000	-878754.00		879705.00	951.00
		TRANSACTION TOTAL	0.0000	0.00	0.00	951.00	951.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	0.0000	0.00			
		JPMORGAN CHASE V-D 5.572% 1/23/28 46647PDZ6					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	0.0000	0.00			
13345217	01/16/24	PURCHASE ASSETS ON 01/16/24	300000.0000	300000.00		-300000.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-300000.0000	-300000.00		303205.20	3205.20
		TRANSACTION TOTAL	0.0000	0.00	0.00	3205.20	3205.20
13345217		FINAL POSITION	0.0000	0.00			

ASSETS BOUGHT & SOLD
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CF IND. HOLDINGS PENS - CONSOL.
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		JPMORGAN CHASE V-D 5.571% 4/22/28 46647PEE2 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	04/17/24	PURCHASE ASSETS ON 04/17/24	300000.0000	299877.00		-299877.00	
13345217	05/31/24	SELL ASSETS ON 05/31/24	-300000.0000	-299877.00		301755.00	1878.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	0.00	1878.00	1878.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		LIBERTY UTILITIES CO 5.577% 1/31/29 531542AA6 -----					
13345217		INITIAL POSITION	0.0000	0.00			

ASSETS BOUGHT & SOLD
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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24	PURCHASE ASSETS ON 01/09/24	200000.0000	199992.00		-199992.00	
13345217	05/30/24	SELL ASSETS ON 05/30/24	-200000.0000	-199992.00		199118.00	-874.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- -874.00	----- -874.00
13345217		FINAL POSITION	----- 0.0000	----- 0.00			
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		MORGAN STAN MTN V-D 5.652% 4/13/28 61747YFP5	-----				
13345217		INITIAL POSITION	----- 0.0000	----- 0.00			
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	04/17/24	PURCHASE ASSETS ON 04/17/24	300000.0000	300000.00		-300000.00	
13345217	05/31/24	SELL ASSETS ON 05/31/24	-300000.0000	-300000.00		301977.00	1977.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- 1977.00	----- 1977.00
13345217		FINAL POSITION	----- 0.0000	----- 0.00			

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DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
	PENSKE TRUCK LEASING 5.350% 1/12/27 709599BY9 -----					
13345217	INITIAL POSITION	----- 0.0000	----- 0.00			
	INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24 PURCHASE ASSETS ON 01/09/24	300000.0000	299673.00		-299673.00	
13345217	04/29/24 SELL ASSETS ON 04/29/24	-300000.0000	-299673.00		297543.00	-2130.00
	TRANSACTION TOTAL	----- 0.0000	----- 0.00	0.00	-2130.00	-2130.00
13345217	FINAL POSITION	----- 0.0000	----- 0.00			
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
	PHILIP MORRIS IN 4.750% 2/12/27 718172DF3 -----					
13345217	INITIAL POSITION	0.0000	0.00			

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CF IND. HOLDINGS PENS - CONSOL.
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DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
	INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	02/09/24 PURCHASE ASSETS ON 02/09/24	300000.0000	298119.00		-298119.00	
13345217	03/26/24 SELL ASSETS ON 03/26/24	-300000.0000	-298119.00		298332.00	213.00
	TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- 213.00	----- 213.00
13345217	FINAL POSITION	----- 0.0000	----- 0.00			
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
	T MOBILE USA INC 4.850% 1/15/29 87264ADE2	-----				
13345217	INITIAL POSITION	----- 0.0000	----- 0.00			
	INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24 PURCHASE ASSETS ON 01/09/24	225000.0000	224662.50		-224662.50	
13345217	04/29/24 SELL ASSETS ON 04/29/24	-225000.0000	-224662.50		220135.50	-4527.00
	TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- -4527.00	----- -4527.00
13345217	FINAL POSITION	----- 0.0000	----- 0.00			

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	DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		UBS GROUP AG 2.193% 6/05/26 225401AQ1 -----					
13345217		INITIAL POSITION	0.0000	0.00			
		INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24	PURCHASE ASSETS ON 01/09/24	400000.0000	380540.00		-380540.00	
13345217	03/26/24	SELL ASSETS ON 03/26/24	-400000.0000	-380540.00		383616.00	3076.00
		TRANSACTION TOTAL	----- 0.0000	----- 0.00	0.00	3076.00	3076.00
13345217		FINAL POSITION	0.0000	0.00			
		FINAL POSITION TOTAL	----- 0.0000	----- 0.00			
		VR WELLS FARGO & COM 3.196% 6/17/27 95000U2F9 -----					
13345217		INITIAL POSITION	0.0000	0.00			

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DATE	DESCRIPTION	SHARES/ PAR VALUE	COST VALUE	INCOME/ EXPENSES	TRANSACTION PROCEEDS	REALIZED GAIN/LOSS
	INITIAL POSITION TOTAL	----- 0.0000	----- 0.00			
13345217	01/09/24 PURCHASE ASSETS ON 01/09/24	300000.0000	285600.00		-285600.00	
13345217	03/26/24 SELL ASSETS ON 03/26/24	-300000.0000	-285600.00		286557.00	957.00
	TRANSACTION TOTAL	----- 0.0000	----- 0.00	----- 0.00	----- 957.00	----- 957.00
13345217	FINAL POSITION	----- 0.0000	----- 0.00			
	FINAL POSITION TOTAL	----- 0.0000	----- 0.00			

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Schedule SB, line 32 — Schedule of Amortization Bases

Type of Base	Present Value of Installment	Date Established	Years Remaining	Amortization Installment
Shortfall	\$ 29,803,502	January 1, 2023	14	\$ 2,844,529
Shortfall	\$ (5,038,568)	January 1, 2024	15	\$ (458,411)

Schedule SB Attachment (Form 5500)—2024 Plan Year
CF Industries Holdings, Inc. Pension Plan
EIN: 20-2697511 PN: 002

Schedule SB, line 24 — Change in Actuarial Assumptions

The funding valuation reflects the following assumption changes:

- A change in the cash balance interest crediting rate from 3.89 percent to 3.88 percent.
- A change in the salary increase rate to better reflect the anticipated experience of the plan.
- A change in the retirement age for terminated vested legacy Terra & MCC participants from age 63 to age 65 to better reflect the anticipated experience of the plan.

The funding assumption changes did not reduce the funding shortfall more than the funding thresholds stated in the Internal Revenue Code section 430(h)(5); as such, approval of the Commissioner is not required.