

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, a single-employer plan, a DFE (specify) M, B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report, 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, 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: BAYER CORPORATION MASTER TRUST
1b Three-digit plan number (PN): 002
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): BAYER CORPORATION
2b Employer Identification Number (EIN): 25-6263993
2c Plan Sponsor's telephone number: 888-473-1001
2d Business code (see instructions)

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

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

Table with 4 columns: SIGN HERE, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. Includes rows for employer/plan sponsor and DFE.

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

<b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor  BAYER BENEFIT PLANS COMMITTEE  800 NORTH LINDBERGH BLVD, M1B ST LOUIS, MO 53167	<b>3b</b> Administrator's EIN 99-3485709  <b>3c</b> Administrator's telephone number 314-694-1000																				
<b>4</b> 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: <b>a</b> Sponsor's name <b>c</b> Plan Name	<b>4b</b> EIN  <b>4d</b> PN																				
<b>5</b> Total number of participants at the beginning of the plan year	<b>5</b>																				
<b>6</b> 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). <b>a(1)</b> Total number of active participants at the beginning of the plan year ..... <b>a(2)</b> Total number of active participants at the end of the plan year ..... <b>b</b> Retired or separated participants receiving benefits..... <b>c</b> Other retired or separated participants entitled to future benefits ..... <b>d</b> Subtotal. Add lines 6a(2), 6b, and 6c..... <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. .... <b>f</b> Total. Add lines 6d and 6e ..... <b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) ..... <b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) ..... <b>h</b> 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:100px;"><b>6a(1)</b></td><td></td></tr> <tr><td><b>6a(2)</b></td><td></td></tr> <tr><td><b>6b</b></td><td></td></tr> <tr><td><b>6c</b></td><td></td></tr> <tr><td><b>6d</b></td><td></td></tr> <tr><td><b>6e</b></td><td></td></tr> <tr><td><b>6f</b></td><td></td></tr> <tr><td><b>6g(1)</b></td><td></td></tr> <tr><td><b>6g(2)</b></td><td></td></tr> <tr><td><b>6h</b></td><td></td></tr> </table>	<b>6a(1)</b>		<b>6a(2)</b>		<b>6b</b>		<b>6c</b>		<b>6d</b>		<b>6e</b>		<b>6f</b>		<b>6g(1)</b>		<b>6g(2)</b>		<b>6h</b>	
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<b>6g(2)</b>																					
<b>6h</b>																					
<b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....	<b>7</b>																				

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

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

<b>9a</b> Plan funding arrangement (check all that apply) (1) <input checked="" type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	<b>9b</b> Plan benefit arrangement (check all that apply) (1) <input checked="" type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
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**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

<b>a Pension Schedules</b> (1) <input type="checkbox"/> <b>R</b> (Retirement Plan Information) (2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> <b>DCG</b> (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> <b>MEP</b> (Multiple-Employer Retirement Plan Information)	<b>b General Schedules</b> (1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information) (2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan) (3) <input type="checkbox"/> <b>A</b> (Insurance Information) – Number Attached <u>  0  </u> (4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information) (5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information) (6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules)
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**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

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**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.

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**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 \_\_\_\_\_

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<b>SCHEDULE C</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Service Provider Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2024 or fiscal plan year beginning **01/01/2024** and ending **12/31/2024**

<b>A</b> Name of plan <b>BAYER CORPORATION MASTER TRUST</b>	<b>B</b> Three-digit plan number (PN) ▶	<b>002</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>BAYER CORPORATION</b>	<b>D</b> Employer Identification Number (EIN) <b>25-6263993</b>	

**Part I Service Provider Information (see instructions)**

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

**1 Information on Persons Receiving Only Eligible Indirect Compensation**

**a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).....  Yes  No

**b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

**BNY MELLON**

**13-5160382**

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

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

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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)

WILSHIRE ASSOCIATES

95-2755361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	1616056	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

FIDELITY INSTITUTIONAL INVESTMENTS

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 51	ADMIN	1106805	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

PGIM

37-1610226

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	1017250	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**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)

WESTBROOK PARTNERS

13-3983983

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	741482	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

BNY MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	583291	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

PACIFIC INVESTMENT

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	481230	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**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)

FRANKLIN PORTFOLIO ASSOC

04-3359469

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	467561	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

WELLINGTON MANAGEMENT COMPANY LLP

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	443149	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	307864	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**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)

BAILLIE GIFFORD INTL LLC

98-0473976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV. ADVISORY	201171	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

WILLIS TOWERS WATSON

53-0181291

(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 51	ACTUARIAL	152394	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

BANK OF NEW YORK

13-5160382

(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?
18 19 21 51	TRUSTEE / CUSTODIAN	67360	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**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.

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

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide
<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide
<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide
<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide
<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> Describe the information that the service provider failed or refused to provide
<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> 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)

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>SCHEDULE D</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>	<b>DFE/Participating Plan Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	OMB No. 1210-0110  <hr/> <b>2024</b>  <hr/> <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

<b>A</b> Name of plan <u>BAYER CORPORATION MASTER TRUST</u>	<b>B</b> Three-digit plan number (PN)	<u>002</u>
<b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>BAYER CORPORATION</u>	<b>D</b> Employer Identification Number (EIN) <u>25-6263993</u>	

<b>Part I</b>	<b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b> (Complete as many entries as needed to report all interests in DFEs)
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**a** Name of MTIA, CCT, PSA, or 103-12 IE: BNYM MELLON DB SL INT GOVT BIF

**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

<b>c</b> EIN-PN <u>25-6078093-061</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>321658772</u>
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**a** Name of MTIA, CCT, PSA, or 103-12 IE: BNYM- M DB SL ACWI EXUS FD

**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

<b>c</b> EIN-PN <u>25-6078093-296</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>173267501</u>
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**a** Name of MTIA, CCT, PSA, or 103-12 IE: BNYM- M DB SL BROAD MKT SIF

**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

<b>c</b> EIN-PN <u>25-6078093-268</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>177729938</u>
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**a** Name of MTIA, CCT, PSA, or 103-12 IE: BNYMM DB SL CREDIT BD INDEX FND

**b** Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

<b>c</b> EIN-PN <u>25-6078093-060</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>757839567</u>
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**a** Name of MTIA, CCT, PSA, or 103-12 IE: BNYM-M DB SL LT CREDIT BIF

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL INVESTMENTS

<b>c</b> EIN-PN <u>25-6078093-062</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>659269854</u>
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**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COL INTM GOV/CR BND INDX NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL INVESTMENTS

<b>c</b> EIN-PN <u>45-6138589-064</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>747549323</u>
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**a** Name of MTIA, CCT, PSA, or 103-12 IE: NT COL LONG TERM GOV/CR BND INDX NL

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL INVESTMENTS

<b>c</b> EIN-PN <u>45-6138589-094</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>661266526</u>
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**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.)

<b>a</b> Plan name BAYER CORPORATION PENSION PLAN	
<b>b</b> Name of plan sponsor BAYER CORPORATION	<b>c</b> EIN-PN 25-1339219-019

<b>a</b> Plan name MONSANTO COMPANY PENSION PLAN	
<b>b</b> Name of plan sponsor MONSANTO COMPANY	<b>c</b> EIN-PN 43-1878297-002

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>a</b> Plan name	
<b>b</b> Name of plan sponsor	<b>c</b> EIN-PN

<b>SCHEDULE H</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Financial Information</b>  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).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection</b>
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For calendar plan year 2024 or fiscal plan year beginning <b>01/01/2024</b> and ending <b>12/31/2024</b>		
<b>A</b> Name of plan <b>BAYER CORPORATION MASTER TRUST</b>	<b>B</b> Three-digit plan number (PN) ▶	<b>002</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>BAYER CORPORATION</b>	<b>D</b> Employer Identification Number (EIN) <b>25-6263993</b>	

<b>Part I</b>	<b>Asset and Liability Statement</b>
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**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.

		(a) Beginning of Year	(b) End of Year
<b>Assets</b>			
<b>a</b> Total noninterest-bearing cash .....	<b>1a</b>	-2811535	204154
<b>b</b> Receivables (less allowance for doubtful accounts):			
<b>(1)</b> Employer contributions .....	<b>1b(1)</b>		
<b>(2)</b> Participant contributions .....	<b>1b(2)</b>		
<b>(3)</b> Other .....	<b>1b(3)</b>	167458963	4705056
<b>c</b> General investments:			
<b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....	<b>1c(1)</b>	2430584	-1007550
<b>(2)</b> U.S. Government securities .....	<b>1c(2)</b>	171861737	5820374
<b>(3)</b> Corporate debt instruments (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(3)(A)</b>	1106798300	7529177
<b>(B)</b> All other .....	<b>1c(3)(B)</b>	1510031576	179458023
<b>(4)</b> Corporate stocks (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(4)(A)</b>	17589690	40855
<b>(B)</b> Common .....	<b>1c(4)(B)</b>	78924907	5024512
<b>(5)</b> Partnership/joint venture interests .....	<b>1c(5)</b>	244972318	202152055
<b>(6)</b> Real estate (other than employer real property) .....	<b>1c(6)</b>		
<b>(7)</b> Loans (other than to participants) .....	<b>1c(7)</b>		
<b>(8)</b> Participant loans .....	<b>1c(8)</b>		
<b>(9)</b> Value of interest in common/collective trusts .....	<b>1c(9)</b>	679778953	3498581481
<b>(10)</b> Value of interest in pooled separate accounts .....	<b>1c(10)</b>		
<b>(11)</b> Value of interest in master trust investment accounts .....	<b>1c(11)</b>		
<b>(12)</b> Value of interest in 103-12 investment entities .....	<b>1c(12)</b>		
<b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....	<b>1c(13)</b>	102521824	0
<b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) .....	<b>1c(14)</b>		
<b>(15)</b> Other .....	<b>1c(15)</b>	941516576	107532871

<b>1d</b> Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	<b>1d(1)</b>		
(2) Employer real property.....	<b>1d(2)</b>		
<b>e</b> Buildings and other property used in plan operation.....	<b>1e</b>		
<b>f</b> Total assets (add all amounts in lines 1a through 1e).....	<b>1f</b>	5021073893	4010041008
<b>Liabilities</b>			
<b>g</b> Benefit claims payable.....	<b>1g</b>		
<b>h</b> Operating payables.....	<b>1h</b>		
<b>i</b> Acquisition indebtedness.....	<b>1i</b>		
<b>j</b> Other liabilities.....	<b>1j</b>	198879361	1652659
<b>k</b> Total liabilities (add all amounts in lines 1g through 1j).....	<b>1k</b>	198879361	1652659
<b>Net Assets</b>			
<b>l</b> Net assets (subtract line 1k from line 1f).....	<b>1l</b>	4822194532	4008388349

**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.

<b>Income</b>		(a) Amount	(b) Total
<b>a Contributions:</b>			
(1) Received or receivable in cash from: <b>(A)</b> Employers.....	<b>2a(1)(A)</b>		
<b>(B)</b> Participants.....	<b>2a(1)(B)</b>		
<b>(C)</b> Others (including rollovers).....	<b>2a(1)(C)</b>		
(2) Noncash contributions.....	<b>2a(2)</b>		
(3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> .....	<b>2a(3)</b>		0
<b>b Earnings on investments:</b>			
<b>(1) Interest:</b>			
<b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....	<b>2b(1)(A)</b>	140859	
<b>(B)</b> U.S. Government securities.....	<b>2b(1)(B)</b>	2062402	
<b>(C)</b> Corporate debt instruments.....	<b>2b(1)(C)</b>	99049641	
<b>(D)</b> Loans (other than to participants).....	<b>2b(1)(D)</b>		
<b>(E)</b> Participant loans.....	<b>2b(1)(E)</b>		
<b>(F)</b> Other.....	<b>2b(1)(F)</b>	9762672	
<b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....	<b>2b(1)(G)</b>		111015574
<b>(2) Dividends:</b>			
<b>(A)</b> Preferred stock.....	<b>2b(2)(A)</b>	85127	
<b>(B)</b> Common stock.....	<b>2b(2)(B)</b>	538560	
<b>(C)</b> Registered investment company shares (e.g. mutual funds).....	<b>2b(2)(C)</b>	312241	
<b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....	<b>2b(2)(D)</b>		935928
<b>(3)</b> Rents.....	<b>2b(3)</b>		
<b>(4) Net gain (loss) on sale of assets:</b>			
<b>(A)</b> Aggregate proceeds.....	<b>2b(4)(A)</b>	9386495045	
<b>(B)</b> Aggregate carrying amount (see instructions).....	<b>2b(4)(B)</b>	9307049932	
<b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....	<b>2b(4)(C)</b>		79445113
<b>(5) Unrealized appreciation (depreciation) of assets:</b>			
<b>(A)</b> Real estate.....	<b>2b(5)(A)</b>		
<b>(B)</b> Other.....	<b>2b(5)(B)</b>	-24670656	
<b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....	<b>2b(5)(C)</b>		-24670656

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts .....	<b>2b(6)</b>		-105125902
(7) Net investment gain (loss) from pooled separate accounts .....	<b>2b(7)</b>		
(8) Net investment gain (loss) from master trust investment accounts .....	<b>2b(8)</b>		
(9) Net investment gain (loss) from 103-12 investment entities .....	<b>2b(9)</b>		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) .....	<b>2b(10)</b>		6043878
<b>c</b> Other income .....	<b>2c</b>		22151926
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....	<b>2d</b>		89795861

**Expenses**

<b>e</b> Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers .....	<b>2e(1)</b>		
(2) To insurance carriers for the provision of benefits .....	<b>2e(2)</b>		
(3) Other .....	<b>2e(3)</b>		
(4) Total benefit payments. Add lines <b>2e(1)</b> through <b>(3)</b> .....	<b>2e(4)</b>		0
<b>f</b> Corrective distributions (see instructions) .....	<b>2f</b>		
<b>g</b> Certain deemed distributions of participant loans (see instructions) .....	<b>2g</b>		
<b>h</b> Interest expense .....	<b>2h</b>		
<b>i</b> Administrative expenses:			
(1) Salaries and allowances .....	<b>2i(1)</b>		
(2) Contract administrator fees .....	<b>2i(2)</b>		
(3) Recordkeeping fees .....	<b>2i(3)</b>	1106805	
(4) IQPA audit fees .....	<b>2i(4)</b>		
(5) Investment advisory and investment management fees .....	<b>2i(5)</b>	5919227	
(6) Bank or trust company trustee/custodial fees .....	<b>2i(6)</b>	67360	
(7) Actuarial fees .....	<b>2i(7)</b>	152394	
(8) Legal fees .....	<b>2i(8)</b>		
(9) Valuation/appraisal fees .....	<b>2i(9)</b>		
(10) Other trustee fees and expenses .....	<b>2i(10)</b>		
(11) Other expenses .....	<b>2i(11)</b>	2472502	
(12) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....	<b>2i(12)</b>		9718288
<b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total .....	<b>2j</b>		9718288

**Net Income and Reconciliation**

<b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> .....	<b>2k</b>		80077573
<b>l</b> Transfers of assets:			
(1) To this plan .....	<b>2l(1)</b>		
(2) From this plan .....	<b>2l(2)</b>		893883756

**Part III Accountant's Opinion**

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

**Part IV Compliance Questions**

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

During the plan year:

	Yes	No	Amount
<b>a</b> 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.)		X	
<b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
<b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
<b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
<b>e</b> Was this plan covered by a fidelity bond?			
<b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
<b>g</b> 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?		X	
<b>h</b> 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?		X	
<b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
<b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)		X	
<b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
<b>l</b> Has the plan failed to provide any benefit when due under the plan?		X	
<b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		X	
<b>n</b> 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.)

<b>5b(1)</b> Name of plan(s)	<b>5b(2)</b> EIN(s)	<b>5b(3)</b> 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 \_\_\_\_\_.



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

BAYER CORPORATION PENSION PLAN

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
<b>5% VALUE :</b>		<b>207,438,137.00</b>					
217	912810TX6	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	113,250,000.000	110,574,457.18	0.00	0.00	0.00
211	912810TX6	U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	113,250,000.000	0.00	112,084,502.61	110,574,457.18	1,510,045.43
44	91282CKP5	U S TREASURY NOTE 4.625% 04/30/2029 DD 04/30/24	106,640,000.000	107,845,315.15	0.00	0.00	0.00
41	91282CKP5	U S TREASURY NOTE 4.625% 04/30/2029 DD 04/30/24	106,640,000.000	0.00	108,168,133.98	107,845,315.15	322,818.83
985	996112553	BAYER PROPRIETARY FUND	983,698,205.660	983,698,205.66	0.00	0.00	0.00
725	996112553	BAYER PROPRIETARY FUND	1,036,050,365.120	0.00	1,036,050,365.12	1,036,050,365.12	0.00
3	999508823	BNYM-M DB SL LT CREDIT BIF	514,482.760	0.00	305,717,888.00	321,535,249.57	(15,817,361.57)
3	999508823	BNYM-M DB SL LT CREDIT BIF	1,650,178.320	1,031,270,303.91	0.00	0.00	0.00
6	99VVC5Q99	BNYMM DB SL CREDIT BD INDEX FND	7,850,212.580	775,953,145.22	0.00	0.00	0.00
1	99VVC6TG8	COLLECTIVE LONG CREDIT BOND INDEX FUND	4,652,356.930	0.00	287,301,649.90	306,648,499.07	(19,346,849.17)
4	99VVC6TG8	COLLECTIVE LONG CREDIT BOND INDEX FUND	15,597,035.370	1,014,598,243.13	0.00	0.00	0.00
2	99VVC6TH6	COLLECTIVE INTERMEDIATE CREDIT BOND INDEX FUND	32,208.900	0.00	3,738,247.58	3,824,087.84	(85,840.26)
3	99VVC6TH6	COLLECTIVE INTERMEDIATE CREDIT BOND INDEX FUND	6,479,990.260	769,354,182.07	0.00	0.00	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
<b>ASSETS</b>		
A. NON-INTEREST BEARING CASH		
110000 CASH	(2,811,535.33)	204,153.57
B. RECEIVABLES		
(1) EMPLOYER CONTRIBUTIONS	0.00	0.00
(2) PARTICIPANT CONTRIBUTIONS	0.00	0.00
(3) OTHER		
120020 DIVIDENDS RECEIVABLE	10,457.95	0.00
120025 DIVIDENDS RECEIVABLE RECLAIM	407,403.26	414,096.52
120026 UNREALIZED GAIN/LOSS DIVIDEND RECLAIM RECEIVABLE	(9,327.82)	(34,575.93)
120030 INTEREST RECEIVABLE	37,358,698.78	3,446,170.79
120031 UNREALIZED GAIN/LOSS INTEREST RECEIVABLE	5,418.05	(423.55)
120036 INTEREST RECEIVABLE RECLAIM	105.44	0.00
120037 UNREALIZED GAIN/LOSS INTEREST RECLAIM RECEIVABLE	2.27	0.00
120000 RECEIVABLES - PENDING ALLOCATION	2,084.00	0.00
120010 RECEIVABLE FOR INVESTMENTS SOLD	78,163,343.03	0.01
120011 UNREALIZED GAIN/LOSS RECEIVABLE FOR INVES. SOLD	(1.96)	0.00
160030 FFX CONTRACTS RECEIVABLE	50,612,066.53	879,788.43
160031 UNREALIZED GAIN/LOSS FFX CONTRACTS RECEIVABLE	908,713.66	0.00
<b>TOTAL OTHER</b>	<b>167,458,963.19</b>	<b>4,705,056.27</b>
C. GENERAL INVESTMENTS		
(1) INTEREST BEARING CASH		
ARS (ARGENTINE PESO)	1,206.02	12.29
AUD (AUSTRALIAN DOLLARS)	37,190.92	0.00
BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	128,074.94	7,351.39
BRL (BRAZILIAN REAL)	186.74	0.00
CAD (CANADIAN DOLLARS)	43,283.30	306.10
CASH COLLATERAL HELD AT MORGAN STANLEY FUTURES	368,000.00	0.00
CHF (SWISS FRANC)	758.34	0.00
CNY (CHINESE YUAN RENMINBI)	46.59	0.00
DKK (DANISH KRONE)	0.00	(67.53)
EUR (EURO)	518,806.19	5,853.27
EUR CURRENCY AT BROKER	11,135.61	(3,780.63)
GBP (GREAT BRITISH POUNDS)	938,995.71	120,646.53
GBP CURRENCY AT BROKER 0.000%	72,500.70	0.00
HKD (HONG KONG DOLLARS)	12,196.82	0.00
HUF (HUNGARIAN FORINT)	1.82	0.00
JPY (JAPANESE YEN)	67,449.43	0.00
JPY CURRENCY AT BROKER	45,163.48	0.00
KRW (SOUTH KOREAN WON)	103.96	0.00
LCH CCP MS CASH COLL VAR RT 01/01/2049 DD 07/01/08	576,000.00	0.00



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MORG CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	329,000.00	0.00
MS ICE CCP COLLAT VAR RT 01/01/2049 DD 02/19/13	4,616,000.00	0.00
MSI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	10,000.00	0.00
MXN (MEXICAN PESO)	792,053.17	(0.01)
NOK (NORWEGIAN KRONE)	86,597.01	0.00
PEN (PERUVIAN NEW SOL)	8,021.39	0.00
SGD (SINGAPORE DOLLARS)	37.67	0.00
SWAP COLLATERAL WITH BNP	70,000.00	0.00
SWAP COLLATERAL WITH GOLDMAN	93,000.00	0.00
SWAP COLLATERAL WITH HSBC	537,000.00	0.00
THB (THAI BAHT)	0.44	0.00
TRY (NEW TURKISH LIRA)	186.60	(510.09)
ZAR (SOUTH AFRICAN RAND)	27,555.28	0.00
110110 CASH - BROKER	(6,109,367.54)	218,950.62
120131 VAR MARGIN ON SWAPS	(850,600.74)	(1,356,311.87)
<b>TOTAL INTEREST BEARING CASH</b>	<b>2,430,583.85</b>	<b>(1,007,549.93)</b>
<b>(2) U.S. GOVERNMENT SECURITIES</b>		
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2055 DD 02/01/25	3,916,857.00	0.00
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2055 DD 01/01/25	2,746,271.00	0.00
COMMIT TO PUR FNMA SF MTG 4.000% 02/01/2055 DD 02/01/25	6,255,810.00	0.00
COMMIT TO PUR FNMA SF MTG 4.500% 02/01/2055 DD 02/01/25	2,816,161.00	0.00
COMMIT TO PUR FNMA SF MTG 5.000% 02/01/2055 DD 02/01/25	5,846,074.00	0.00
COMMIT TO PUR FNMA SF MTG 5.500% 02/01/2055 DD 02/01/25	8,545,135.00	0.00
COMMIT TO PUR FNMA SF MTG 6.000% 02/01/2055 DD 02/01/25	8,332,266.00	0.00
COMMIT TO PUR FNMA SF MTG 6.500% 02/01/2055 DD 02/01/25	1,229,676.00	0.00
FHLMC POOL #SD-8371 5.000% 10/01/2053 DD 10/01/23	98,336.84	0.00
FNMA POOL #0MA1458 3.000% 06/01/2043 DD 05/01/13	145,989.36	0.00
FNMA POOL #0MA4840 4.500% 12/01/2052 DD 11/01/22	963,447.87	0.00
FNMA POOL #0MA4963 3.500% 02/01/2053 DD 02/01/23	449,609.45	0.00
FNMA POOL #0MA5037 4.500% 05/01/2053 DD 05/01/23	573,339.18	0.00
FNMA GTD REMIC P/T 06-118 A2 VAR RT 12/25/2036 DD 11/30/06	8,508.91	0.00
FNMA GTD REMIC P/T 11-96 SA VAR RT 10/25/2041 DD 09/25/11	9,441.50	0.00
GNMA II POOL #0008595 VAR RT 02/20/2025 DD 02/01/95	619.01	0.00
GNMA II POOL #0008599 VAR RT 02/20/2025 DD 02/01/95	1,399.82	0.00
GNMA II POOL #0008664 VAR RT 07/20/2025 DD 07/01/95	1,447.67	0.00
GNMA II POOL #0008686 VAR RT 08/20/2025 DD 08/01/95	629.62	0.00
GNMA II POOL #0008722 VAR RT 10/20/2025 DD 10/01/95	3,967.83	0.00
GNMA II POOL #0008755 VAR RT 11/20/2025 DD 11/01/95	2,378.29	0.00
GNMA II POOL #0008767 VAR RT 12/20/2025 DD 12/01/95	1,179.57	0.00
GNMA II POOL #0080114 VAR RT 09/20/2027 DD 09/01/97	3,160.16	0.00
GNMA II POOL #0080115 VAR RT 09/20/2027 DD 09/01/97	2,227.36	0.00



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	Beginning of Year 01/01/2024	End of Year 12/31/2024
U S TREASURY BD PRIN STRIP 0.000% 02/15/2040 DD 02/16/10	5,734,908.00	0.00
U S TREASURY BD PRIN STRIP 0.000% 05/15/2043 DD 05/15/13	3,848,577.00	0.00
U S TREASURY BD PRIN STRIP 0.000% 08/15/2040 DD 08/16/10	977,188.80	0.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	30,759,966.65	0.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2044 DD 11/17/14	2,244,804.60	0.00
U S TREASURY BILL 0.000% 01/11/2024 DD 07/13/23	6,510,945.48	0.00
U S TREASURY BILL 0.000% 02/20/2024 DD 10/24/23	1,835,411.83	0.00
U S TREASURY BILL 0.000% 05/23/2024 DD 11/24/23	1,953,546.50	0.00
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20	301,260.60	0.00
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	2,295,357.44	0.00
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	629,606.25	0.00
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	3,910,592.00	0.00
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21	5,036,277.68	0.00
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21	203,401.60	0.00
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	3,989,409.00	0.00
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21	1,452,911.00	0.00
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	4,750,479.21	0.00
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15	3,307,696.50	0.00
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	955,552.12	0.00
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	235,422.00	0.00
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	2,533,443.20	0.00
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22	647,285.10	0.00
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23	1,721,235.95	0.00
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22	541,341.45	0.00
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22	193,301.55	0.00
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	8,013,320.70	0.00
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	3,847,110.15	0.00
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	3,444,512.00	0.00
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21	656,111.00	0.00
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22	2,018,588.00	0.00
U S TREASURY NOTE 3.500% 09/30/2026 DD 09/30/24	0.00	2,073,414.00
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	150,117.00	0.00
U S TREASURY NOTE 4.250% 11/30/2026 DD 11/30/24	0.00	144,960.85
U S TREASURY NOTE 4.375% 07/31/2026 DD 07/31/24	0.00	2,093,344.00
U S TREASURY NOTE 4.375% 11/30/2028 DD 11/30/23	3,108,750.50	0.00
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23	756,932.40	0.00
U S TREASURY NOTE 4.375% 12/15/2026 DD 12/15/23	4,121,738.40	0.00
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	4,702,574.10	0.00
U S TREASURY NOTE 4.625% 11/15/2026 DD 11/15/23	121,950.00	0.00
U S TREASURY NOTE 4.875% 10/31/2028 DD 10/31/23	846,320.40	0.00
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23	2,683,116.45	0.00



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01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
U S TREASURY NOTE 5.000% 10/31/2025 DD 10/31/23	4,552,200.00	1,508,655.00
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20	78,688.05	0.00
US TREAS-CPI INFLAT 0.750% 02/15/2045 DD 02/15/15	3,601,862.30	0.00
US TREAS-CPI INFLAT 1.500% 02/15/2053 DD 02/15/23	633,991.41	0.00
<b>TOTAL U.S. GOVERNMENT SECURITIES</b>	<b>171,861,736.81</b>	<b>5,820,373.85</b>
<b>(3) CORPORATE DEBT INSTRUMENTS</b>		
<b>(A) PREFERRED</b>		
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	401,399.75	0.00
3M CO 4.000% 09/14/2048 DD 09/14/18	557,856.00	0.00
ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	484,319.50	0.00
ABBOTT LABORATORIES 5.300% 05/27/2040 DD 05/27/10	381,216.75	0.00
ABBOTT LABORATORIES 6.150% 11/30/2037 DD 11/09/07	224,610.75	0.00
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	7,557,885.87	0.00
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	4,350,088.40	0.00
ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	192,034.00	0.00
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	2,272,847.10	0.00
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	4,194,890.70	0.00
ABBVIE INC 4.625% 10/01/2042 DD 10/01/20	763,800.10	0.00
ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	793,720.70	0.00
ABBVIE INC 4.750% 03/15/2045 DD 09/15/20	998,047.82	0.00
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	864,494.55	0.00
ACCO BRANDS CORP 144A 4.250% 03/15/2029 DD 03/15/21	451,040.00	0.00
ACRISURE 7/21 INCREMENTAL TLB 0.000% 02/13/2027 DD 07/19/21	346,640.34	0.00
ACRISURE LLC / ACRISURE F 144A 7.000% 11/15/2025 DD 11/17/17	274,318.00	0.00
ADAMS HOMES INC 144A 9.250% 10/15/2028 DD 10/06/23	76,044.75	0.00
ADVANCED MICRO DEVICES INC 4.393% 06/01/2052 DD 06/09/22	114,231.60	0.00
ADVENTIST HEALTH SYSTEM/WEST 5.430% 03/01/2032 DD 12/15/22	305,652.00	0.00
AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	98,556.90	0.00
AEP TEXAS INC 5.250% 05/15/2052 DD 05/18/22	499,477.90	0.00
AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	796,180.00	0.00
AEP TRANSMISSION CO LLC 4.250% 09/15/2048 DD 09/07/18	599,263.75	0.00
AETNA INC 3.875% 08/15/2047 DD 08/10/17	616,107.25	0.00
AETNA INC 4.750% 03/15/2044 DD 03/07/14	224,483.46	0.00
AETNA INC 6.625% 06/15/2036 DD 06/09/06	297,335.30	0.00
AFLAC INC 6.450% 08/15/2040 DD 08/09/10	87,011.39	0.00
AHS HOSPITAL CORP 2.780% 07/01/2051 DD 01/27/21	210,942.90	0.00
AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	408,606.25	0.00
AKER BP ASA 144A 3.100% 07/15/2031 DD 06/23/21	2,223,266.25	0.00
ALABAMA POWER CO 3.700% 12/01/2047	289,291.26	0.00
ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	240,439.75	0.00
ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	274,745.25	0.00



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ALABAMA POWER CO 4.100% 01/15/2042 DD 01/18/12	91,725.70	0.00
ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	726,637.86	0.00
ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	278,998.40	0.00
ALABAMA POWER CO 4.300% 07/15/2048 DD 06/28/18	134,848.45	0.00
ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	796,836.45	0.00
ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	356,891.70	0.00
ALBEMARLE CORP 5.650% 06/01/2052 DD 05/13/22	726,390.60	0.00
ALCON FINANCE CORP 144A 2.750% 09/23/2026 DD 09/23/19	1,691,964.00	0.00
ALCON FINANCE CORP 144A 3.000% 09/23/2029 DD 09/23/19	273,351.00	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.375% 08/15/2031 DD 07/15/19	270,789.00	0.00
ALIBABA GROUP HOLDING LTD 2.125% 02/09/2031 DD 02/09/21	423,391.80	0.00
ALIBABA GROUP HOLDING LTD 2.700% 02/09/2041 DD 02/09/21	823,212.00	0.00
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	983,889.40	0.00
ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17	1,049,785.60	0.00
ALIBABA GROUP HOLDING LTD 4.200% 12/06/2047 DD 12/06/17	560,823.20	0.00
ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17	469,723.25	0.00
ALIMENTATION COUCHE-TARD 144A 4.500% 07/26/2047 DD 07/26/17	811,230.40	0.00
ALLIED UNIVERSAL HOLDCO L 144A 6.000% 06/01/2029 DD 05/14/21	489,054.00	546,696.00
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19	631,672.60	0.00
ALLINA HEALTH SYSTEM 2.902% 11/15/2051 DD 11/10/21	88,055.50	0.00
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19	141,811.25	0.00
ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	162,343.80	0.00
ALLSTATE CORP/THE 5.550% 05/09/2035 DD 05/09/05	124,652.40	0.00
ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	390,469.80	0.00
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	1,011,106.25	0.00
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	301,132.80	0.00
ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19	437,314.80	0.00
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	1,857,207.22	0.00
AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	2,108,702.50	0.00
AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	1,022,992.70	0.00
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21	228,631.20	0.00
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	455,729.40	0.00
AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	1,445,922.10	0.00
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	4,933,340.00	0.00
AMAZON.COM INC 4.100% 04/13/2062 DD 04/13/22	550,405.00	0.00
AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	645,924.93	0.00
AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21	177,366.80	0.00
AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	2,373,363.85	0.00
AMEREN ILLINOIS CO 4.800% 12/15/2043 DD 12/10/13	138,192.00	0.00
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	965,931.36	0.00
AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16	80,839.63	0.00



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AMERICAN AIRLINES INC 144A 7.250% 02/15/2028 DD 02/15/23	792,606.65	0.00
AMERICAN ELECTRIC POWER CO INC 5.950% 11/01/2032 DD 11/02/22	641,724.00	0.00
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	139,377.55	0.00
AMERICAN EXPRESS CO VAR RT 05/01/2034 DD 05/01/23	1,185,391.05	0.00
AMERICAN EXPRESS CO VAR RT 10/30/2031 DD 10/30/23	2,405,490.00	0.00
AMERICAN HONDA FINANCE CORP 5.125% 07/07/2028 DD 07/07/23	786,496.50	0.00
AMERICAN HONDA FINANCE CORP 5.650% 11/15/2028 DD 11/15/23	639,023.80	0.00
AMERICAN TOWER CORP 5.650% 03/15/2033 DD 03/03/23	416,384.00	0.00
AMERICAN TOWER CORP 5.900% 11/15/2033 DD 09/15/23	318,246.00	0.00
AMERICAN TRANSMISSION SYS 144A 2.650% 01/15/2032 DD 12/01/21	93,234.90	0.00
AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	1,176,961.25	0.00
AMFAM HOLDINGS INC 144A 2.805% 03/11/2031 DD 03/11/21	260,858.20	0.00
AMGEN INC 5.250% 03/02/2030 DD 03/02/23	252,195.65	0.00
ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	115,774.15	0.00
ANCHORAGE CAPITAL 16A A1R 144A VAR RT 01/19/2035 DD 11/30/21	1,245,010.50	0.00
ANGLO AMERICAN CAPITAL PL 144A 4.000% 09/11/2027 DD 09/11/17	269,158.40	0.00
ANHEUSER-BUSCH COS LLC 6.500% 05/01/2042 DD 05/02/02	179,742.40	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036	590,358.89	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	9,106,551.61	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	7,881,628.44	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.000% 01/17/2043 DD 01/17/13	409,437.15	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14	448,915.80	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	240,336.20	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	326,085.50	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	997,298.00	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	563,165.00	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 5.875% 06/15/2035 DD 06/15/16	360,198.30	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	97,143.00	0.00
ANTARES HOLDINGS LP 144A 3.750% 07/15/2027 DD 01/26/22	450,825.00	0.00
ANTERO RESOURCES CORP 144A 7.625% 02/01/2029 DD 01/26/21	93,386.02	0.00
AON CORP / AON GLOBAL HOLDINGS 2.900% 08/23/2051 DD 08/23/21	429,103.60	0.00
AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22	733,352.81	0.00
AP MOLLER - MAERSK A/S 144A 4.500% 06/20/2029 DD 06/20/19	295,650.00	0.00
APACHE CORP 4.750% 04/15/2043 DD 04/09/12	255,622.25	0.00
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	351,292.10	0.00
APACHE CORP 7.950% 04/15/2026 DD 04/15/96	52,189.00	0.00
APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	221,571.55	0.00
APPLE INC 2.375% 02/08/2041 DD 02/08/21	710,660.80	0.00
APPLE INC 2.650% 02/08/2051 DD 02/08/21	2,422,252.80	0.00
APPLE INC 2.650% 05/11/2050 DD 05/11/20	397,382.50	0.00
APPLE INC 2.700% 08/05/2051 DD 08/05/21	1,572,366.25	0.00



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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
APPLE INC 2.850% 08/05/2061 DD 08/05/21	1,030,035.00	0.00
APPLE INC 2.950% 09/11/2049 DD 09/11/19	999,136.35	0.00
APPLE INC 3.200% 05/11/2027 DD 05/11/17	345,672.39	0.00
APPLE INC 3.350% 02/09/2027 DD 02/09/17	5,942,805.90	0.00
APPLE INC 3.750% 11/13/2047 DD 11/13/17	665,128.25	0.00
APPLE INC 3.850% 05/04/2043 DD 05/03/13	5,124,312.96	0.00
APPLE INC 3.850% 08/04/2046 DD 08/04/16	767,421.60	0.00
APPLE INC 3.950% 08/08/2052 DD 08/08/22	904,556.30	0.00
APPLE INC 4.100% 08/08/2062 DD 08/08/22	2,113,191.20	0.00
APPLE INC 4.250% 02/09/2047 DD 02/09/17	364,541.10	0.00
APPLE INC 4.375% 05/13/2045 DD 05/13/15	1,675,678.40	0.00
APPLE INC 4.850% 05/10/2053 DD 05/10/23	1,023,240.00	0.00
APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	292,997.25	0.00
APTIV SWISS HOLDINGS LTD 3.100% 12/01/2051 DD 11/23/21	1,743,922.70	0.00
ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	2,778,841.30	0.00
ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	86,126.00	0.00
ARCHER-DANIELS-MIDLAND CO 4.535% 03/26/2042 DD 09/26/11	171,334.05	0.00
ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	248,626.00	0.00
ARIZONA PUBLIC SERVICE CO 5.550% 08/01/2033 DD 06/30/23	1,210,575.60	0.00
ASCENSION HEALTH 3.106% 11/15/2039 DD 10/23/19	1,228,258.95	0.00
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	86,443.00	0.00
ASP UNIFRAX HOLDINGS INC 144A 7.500% 09/30/2029 DD 09/30/21	25,435.00	0.00
ASSURED GUARANTY US HOLDINGS I 3.150% 06/15/2031 DD 05/26/21	488,284.50	0.00
ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	360,319.00	0.00
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	292,932.50	0.00
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21	476,131.50	0.00
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21	698,275.00	0.00
ATMOS ENERGY CORP 4.125% 03/15/2049 DD 03/04/19	608,939.12	0.00
ATMOS ENERGY CORP 4.125% 10/15/2044 DD 10/15/14	839,292.30	0.00
AVISTA CORP 4.350% 06/01/2048 DD 05/22/18	122,819.35	0.00
BACARDI LTD / BACARDI-MAR 144A 5.900% 06/15/2043 DD 06/20/23	385,228.80	0.00
BACARDI LTD 144A 5.300% 05/15/2048 DD 04/30/18	167,840.75	0.00
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 04/23/2031 DD 04/23/18	901,848.65	0.00
BALLYROCK CLO 201 2A A1BR 144A VAR RT 11/20/2030 DD 02/22/21	856,295.12	0.00
BALLYROCK CLO 2018- 1A A2 144A VAR RT 04/20/2031 DD 04/19/18	378,180.18	0.00
BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	87,878.40	0.00
BALTIMORE GAS AND ELECTRIC CO 4.550% 06/01/2052 DD 06/06/22	335,905.85	0.00
BALTIMORE GAS AND ELECTRIC CO 5.400% 06/01/2053 DD 05/10/23	725,613.00	0.00
BANCO SANTANDER SA 6.607% 11/07/2028 DD 11/07/23	213,164.00	0.00
BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	894,102.00	0.00
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	2,122,696.10	0.00



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BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19	3,856,284.30	0.00
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	70,674.40	0.00
BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20	4,226.45	0.00
BANK OF AMERICA CORP VAR RT 04/22/2032 DD 04/22/21	676,688.00	0.00
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	927,609.80	0.00
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	1,466,537.40	0.00
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23	3,613,981.60	0.00
BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22	2,417,693.30	0.00
BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21	2,915,538.80	0.00
BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17	664,433.00	0.00
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21	874,821.30	0.00
BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21	779,405.00	0.00
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	222,327.20	0.00
BANK OF AMERICA CORP VAR RT 07/23/2030 DD 07/23/19	1,130,111.40	0.00
BANK OF AMERICA CORP VAR RT 07/23/2031 DD 07/23/20	6,252,403.50	0.00
BANK OF AMERICA CORP VAR RT 09/21/2036 DD 09/21/21	3,205,618.80	0.00
BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	199,365.60	0.00
BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19	6,411,937.60	0.00
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20	341,514.60	0.00
BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	308,935.90	0.00
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	812,557.65	0.00
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	543,700.00	0.00
BANK OF NEW YORK MELLON CORP/T VAR RT 02/01/2034 DD 01/31/23	117,602.40	0.00
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2033 DD 10/25/22	63,706.80	0.00
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2034 DD 10/25/23	1,364,340.60	0.00
BANNER HEALTH 2.907% 01/01/2042 DD 11/04/21	181,226.50	0.00
BAPTIST HEALTH SOUTH FLORIDA F 3.115% 11/15/2071 DD 08/10/21	62,964.30	0.00
BAPTIST HEALTHCARE SYSTEM OBLI 3.540% 08/15/2050 DD 10/21/20	122,265.00	0.00
BATTALION CLO IX LT 9A AR 144A VAR RT 07/15/2031 DD 07/16/18	1,483,050.15	1,190,111.64
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20	376,227.00	0.00
BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	114,514.95	0.00
BCPE ULYSSES INTERMEDIATE 144A 7.750% 04/01/2027 DD 01/28/21	46,601.00	0.00
BECTON DICKINSON & CO 4.669% 06/06/2047 DD 06/06/17	18,744.80	0.00
BENEFIT STREET PA 18A A1R 144A VAR RT 10/15/2034 DD 11/16/21	3,005,083.50	0.00
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18	1,677,581.25	0.00
BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	202,275.80	0.00
BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	518,189.40	0.00
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	1,500,361.60	0.00
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036	426,642.64	0.00
BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21	400,416.20	0.00
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	1,968,760.62	0.00



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BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	2,172,821.75	0.00
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	2,462,673.20	0.00
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	1,971,375.00	0.00
BETH ISRAEL LAHEY HEALTH INC 2.220% 07/01/2028 DD 11/16/21	122,964.80	0.00
BG ENERGY CAPITAL PLC 144A 5.125% 10/15/2041 DD 10/12/11	806,341.25	0.00
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2033 DD 09/08/23	2,260,629.75	0.00
BHP BILLITON FINANCE USA LTD 5.500% 09/08/2053 DD 09/08/23	2,712,276.80	0.00
BIG RIVER STEEL LLC / BRS 144A 6.625% 01/31/2029 DD 09/18/20	442,497.72	0.00
BLACK HILLS CORP 6.150% 05/15/2034 DD 09/15/23	777,578.85	0.00
BLACKSTONE HOLDINGS FINAN 144A 3.200% 01/30/2052 DD 01/10/22	1,287,027.00	0.00
BLACKSTONE HOLDINGS FINAN 144A 4.450% 07/15/2045 DD 04/27/15	51,099.60	0.00
BLACKSTONE HOLDINGS FINAN 144A 5.000% 06/15/2044 DD 04/07/14	101,394.70	0.00
BLACKSTONE HOLDINGS FINAN 144A 6.200% 04/22/2033 DD 11/03/22	1,508,403.90	0.00
BLUE RACER MIDSTREAM LLC 144A 7.625% 12/15/2025 DD 12/23/20	212,721.60	0.00
BLUEMOUNTAIN FUJI 2A A1AR 144A VAR RT 10/20/2030 DD 12/22/21	442,560.00	248,321.65
BMC SOFTWARE 12/23 (USD) TL 0.000% 12/02/2028 DD 11/28/23	49,126.70	0.00
BNP PARIBAS SA 144A VAR RT 09/15/2029 DD 09/15/21	513,642.20	0.00
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19	779,608.00	0.00
BNP PARIBAS SA 144A VAR RT 12/05/2034 DD 12/05/23	2,391,549.55	0.00
BOARDWALK PIPELINES LP 3.600% 09/01/2032 DD 02/16/22	266,802.00	0.00
BOC AVIATION USA CORP 144A 1.625% 04/29/2024 DD 04/29/21	197,460.00	0.00
BOEING CO/THE 2.250% 06/15/2026 DD 05/18/16	398,327.00	0.00
BOEING CO/THE 3.100% 05/01/2026 DD 05/02/19	288,426.00	0.00
BOEING CO/THE 3.250% 02/01/2028 DD 11/02/20	208,859.20	0.00
BOEING CO/THE 3.300% 03/01/2035 DD 02/20/15	352,944.00	0.00
BOEING CO/THE 3.375% 06/15/2046 DD 05/18/16	239,954.00	0.00
BOEING CO/THE 3.625% 03/01/2048 DD 02/23/18	972,452.00	0.00
BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	191,953.80	0.00
BOEING CO/THE 6.125% 02/15/2033 DD 02/11/03	1,080,210.00	0.00
BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	172,242.00	0.00
BON SECOURS MERCY HEALTH INC 3.205% 06/01/2050 DD 10/15/20	163,260.90	0.00
BOOST NEWCO BORROWER LLC 144A 7.500% 01/15/2031 DD 10/04/23	211,344.00	0.00
BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	90,710.55	0.00
BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	636,766.80	0.00
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	980,469.00	0.00
BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	1,038,975.25	0.00
BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21	986,060.60	0.00
BPCE SA 144A VAR RT 10/19/2034 DD 10/19/23	1,750,247.10	0.00
BRISTOL PARK CLO LT 1A BR 144A VAR RT 004/15/2029 DD 02/27/20	545,904.70	0.00
BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	533,117.20	0.00
BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	499,927.25	0.00



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BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	93,000.00	0.00
BRISTOL-MYERS SQUIBB CO 3.400% 07/26/2029 DD 01/26/20	393,121.98	0.00
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	545,785.45	0.00
BRISTOL-MYERS SQUIBB CO 3.700% 03/15/2052 DD 03/02/22	1,357,320.80	0.00
BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22	1,104,791.40	0.00
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20	763,516.65	0.00
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	2,491,260.20	0.00
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	1,090,185.90	0.00
BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	281,737.30	0.00
BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20	516,266.55	0.00
BRISTOL-MYERS SQUIBB CO 5.000% 08/15/2045 DD 02/15/20	94,310.30	0.00
BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	1,413,454.50	0.00
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	1,303,187.20	0.00
BRITISH TELECOMMUNICATION 144A 4.250% 11/08/2049 DD 11/08/19	243,555.00	0.00
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	308,012.32	0.00
BROOKFIELD FINANCE INC 3.625% 02/15/2052 DD 02/04/22	570,720.00	0.00
BROOKFIELD FINANCE INC 4.350% 04/15/2030 DD 04/09/20	289,494.00	0.00
BROOKFIELD RESIDENTIAL PR 144A 5.000% 06/15/2029 DD 05/25/21	66,573.75	0.00
BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19	188,595.96	0.00
BROWN-FORMAN CORP 4.500% 07/15/2045 DD 06/29/15	232,700.00	0.00
BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	1,069,100.34	0.00
BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	185,126.00	0.00
BURLINGTON NORTHERN SANTA FE L 4.450% 03/15/2043 DD 03/12/13	638,173.40	0.00
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	411,813.60	0.00
BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	538,216.00	0.00
BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044	202,991.20	0.00
BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	288,674.70	0.00
BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	1,549,789.50	0.00
BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	1,977,591.00	0.00
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	600,944.00	0.00
BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	309,817.85	0.00
BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	3,382,751.00	0.00
BURLINGTON RESOURCES LLC 7.400% 12/01/2031 DD 06/01/02	256,671.80	0.00
CABLEVISION SYSTEMS/ALTICE USA 0.000% 01/15/2028 DD 12/04/22	383,230.69	0.00
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21	225,437.50	0.00
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23	1,204,433.75	0.00
CALIFORNIA INSTITUTE OF TECHNO 3.650% 09/01/2119 DD 11/25/19	1,883,264.10	0.00
CALIFORNIA INSTITUTE OF TECHNO 4.321% 08/01/2045 DD 05/21/15	298,324.00	0.00
CALIFORNIA INSTITUTE OF TECHNO 4.700% 11/01/2111 DD 12/06/11	249,345.60	0.00
CAMERON LNG LLC 144A 3.302% 01/15/2035 DD 12/13/19	340,988.00	0.00
CANADIAN NATIONAL RAILWAY CO 2.450% 05/01/2050 DD 05/01/20	230,804.00	0.00



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CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	400,320.00	0.00
CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	651,779.75	0.00
CANADIAN PACIFIC RAILWAY CO 4.200% 11/15/2069 DD 04/19/23	681,895.60	0.00
CARGILL INC 144A 4.375% 04/22/2052 DD 04/22/22	2,216,704.35	0.00
CARGILL INC 144A 4.760% 11/23/2045 DD 11/23/15	287,175.00	0.00
CARLYLE FINANCE SUBSIDIAR 144A 3.500% 09/19/2029 DD 09/19/19	187,298.00	0.00
CARLYLE HOLDINGS II FINAN 144A 5.625% 03/30/2043 DD 03/28/13	97,585.00	0.00
CASE WESTERN RESERVE UNIVERSIT 5.405% 06/01/2122 DD 06/15/22	596,326.85	0.00
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	237,726.90	0.00
CATERPILLAR INC 4.300% 05/15/2044 DD 05/08/14	647,217.20	0.00
CATERPILLAR INC 6.050% 08/15/2036	90,334.65	0.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21	1,092,023.70	0.00
CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21	1,682,469.00	0.00
CELANESE US HOLDINGS LLC VAR RT 11/15/2030 DD 08/24/23	2,201,804.80	0.00
CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	220,662.82	0.00
CENTERPOINT ENERGY HOUSTON ELE 4.500% 04/01/2044 DD 03/17/14	386,181.60	0.00
CHARLES SCHWAB CORP/THE VAR RT 08/24/2034 DD 08/24/23	1,412,185.80	0.00
CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21	3,105,477.00	0.00
CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	1,283,127.10	0.00
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	1,165,290.00	0.00
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	1,072,157.40	0.00
CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	1,146,571.80	0.00
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	2,296,115.10	0.00
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	2,805,717.20	0.00
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21	974,960.00	0.00
CHEVRON USA INC 2.343% 08/12/2050 DD 08/12/20	168,614.56	0.00
CHILDREN'S HOSPITAL CORP/THE 4.115% 01/01/2047 DD 01/31/17	889,977.75	0.00
CHILDREN'S HOSPITAL OF PHILADE 2.704% 07/01/2050 DD 10/13/20	340,875.00	0.00
CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	199,492.20	0.00
CHUBB INA HOLDINGS LLC 3.050% 12/15/2061 DD 11/18/21	1,575,858.30	0.00
CHUBB INA HOLDINGS LLC 4.350% 11/03/2045 DD 11/03/15	1,564,616.40	0.00
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22	194,998.00	0.00
CIFC FUNDING 2017-I 2A BR 144A VAR RT 04/20/2030 DD 06/10/21	616,671.84	0.00
CIFC FUNDING 2018-I 2A A1 144A VAR RT 04/20/2031 DD 05/31/18	493,703.85	0.00
CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	368,583.40	0.00
CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	1,374,749.99	0.00
CIGNA GROUP/THE 3.875% 10/15/2047 DD 04/15/20	1,082,684.00	0.00
CIGNA GROUP/THE 4.800% 07/15/2046 DD 01/15/20	770,624.25	0.00
CIGNA GROUP/THE 4.800% 08/15/2038 DD 08/15/19	2,306,910.20	0.00
CIGNA GROUP/THE 6.125% 11/15/2041 DD 05/15/20	1,031,490.20	0.00
CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	144,583.40	0.00



# 5500 Assets and Liabilities Detail Report

Report ID: NA101E

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
CITIBANK NA 5.803% 09/29/2028 DD 09/29/23	1,568,115.00	0.00
CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16	579,174.00	0.00
CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	418,429.80	0.00
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	246,496.50	0.00
CITIGROUP INC VAR RT 01/25/2033 DD 01/25/22	1,290,491.30	0.00
CITIGROUP INC VAR RT 03/17/2033 DD 03/17/22	882,921.20	0.00
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20	1,915,480.00	0.00
CITIGROUP INC VAR RT 04/23/2029 DD 04/23/18	867,006.00	0.00
CITIGROUP INC VAR RT 05/01/2025 DD 05/04/21	2,364,307.40	0.00
CITIGROUP INC VAR RT 05/24/2033 DD 05/24/22	446,277.65	0.00
CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21	536,783.00	0.00
CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	4,090,625.36	0.00
CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19	312,018.00	0.00
CITIGROUP INC VAR RT 12/31/2049 DD 01/23/20	371,984.00	0.00
CITIGROUP INC VAR RT 12/31/2049 DD 10/27/21	652,308.00	0.00
CITY OF HOPE 4.378% 08/15/2048 DD 05/16/18	128,311.50	0.00
CITY OF HOPE 5.623% 11/15/2043 DD 07/25/13	371,890.70	0.00
CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	339,850.80	0.00
CMG MEDIA CORP 144A 8.875% 12/15/2027 DD 12/17/19	559,156.65	0.00
COCA-COLA CO/THE 1.375% 03/15/2031 DD 09/18/20	668,752.20	0.00
COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20	424,765.60	0.00
COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	343,534.95	0.00
COLONIAL PIPELINE CO 144A 4.250% 04/15/2048 DD 03/29/18	189,675.00	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	1,053,705.50	0.00
COMCAST CORP 3.200% 07/15/2036 DD 07/19/16	6,744,560.00	0.00
COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	1,809,637.00	0.00
COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	1,811,897.00	0.00
COMCAST CORP 3.750% 04/01/2040 DD 03/27/20	776,241.00	0.00
COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	911,445.57	0.00
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	2,503,880.28	0.00
COMCAST CORP 3.999% 11/01/2049	540,130.82	0.00
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	785,490.58	0.00
COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	189,621.00	0.00
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	1,098,578.00	0.00
COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	355,509.00	0.00
COMCAST CORP 4.250% 10/15/2030 DD 10/05/18	266,500.80	0.00
COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	59,029.20	0.00
COMCAST CORP 5.350% 05/15/2053 DD 05/09/23	249,367.20	0.00
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	1,072,881.15	0.00
COMISION FEDERAL DE ELECT 144A 4.677% 02/09/2051 DD 02/09/21	226,620.80	0.00
COMMERCIAL METALS CO 4.125% 01/15/2030 DD 01/28/22	22,912.00	0.00



# 5500 Assets and Liabilities Detail Report

Report ID: NA101E

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
COMMONSPIRIT HEALTH 2.782% 10/01/2030 DD 10/28/20	164,828.80	0.00
COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	624,487.10	0.00
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	84,612.00	0.00
COMMONSPIRIT HEALTH 4.350% 11/01/2042 DD 10/31/12	700,828.20	0.00
COMMONWEALTH EDISON CO 2.750% 09/01/2051 DD 08/12/21	58,256.10	0.00
COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21	508,336.40	0.00
COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	115,304.00	0.00
COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	5,115,431.25	0.00
COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	577,312.45	0.00
COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	356,646.30	0.00
COMMONWEALTH EDISON CO 4.000% 03/01/2049 DD 02/19/19	408,132.35	0.00
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	8,774.60	0.00
COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	265,651.35	0.00
COMMONWEALTH EDISON CO 5.300% 02/01/2053 DD 01/10/23	175,512.24	0.00
COMMONWEALTH EDISON CO 6.450% 01/15/2038 DD 01/16/08	1,163,928.75	0.00
COMMUNITY HEALTH NETWORK INC 3.099% 05/01/2050 DD 08/25/20	182,061.00	0.00
CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	1,785,474.60	0.00
CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	2,282,202.50	0.00
CONNECT FINCO SARL / CONN 144A 9.000% 09/15/2029 DD 09/25/24	0.00	182,160.00
CONNECTICUT LIGHT AND POWER CO 4.300% 04/15/2044 DD 04/24/14	70,674.40	0.00
CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	1,748,109.60	0.00
CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	1,781,220.55	0.00
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	163,182.00	0.00
CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	268,701.00	0.00
CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	3,090,074.40	0.00
CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	2,211,369.00	0.00
CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	2,425,169.60	0.00
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	163,260.00	0.00
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	677,268.50	0.00
CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	2,092,335.41	0.00
CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17	83,073.00	0.00
CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	454,764.35	0.00
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	382,703.20	0.00
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	428,241.00	0.00
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	99,932.80	0.00
CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	632,212.50	0.00
CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	893,977.50	0.00
CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	113,622.00	0.00
CONSOLIDATED EDISON CO OF NEW 6.300% 08/15/2037 DD 08/28/07	384,174.00	0.00
CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038	291,250.75	0.00
CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	125,637.60	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
CONSTELLATION ENERGY GENERATIO 6.125% 01/15/2034 DD 09/29/23	225,126.30	0.00
CONSTELLATION ENERGY GENERATIO 6.500% 10/01/2053 DD 09/29/23	2,264,160.00	0.00
CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19	295,624.00	0.00
CONSUMERS ENERGY CO 3.950% 05/15/2043 DD 05/17/13	2,168,156.35	0.00
CONSUMERS ENERGY CO 4.050% 05/15/2048 DD 05/14/18	174,656.00	0.00
CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18	3,796,694.50	0.00
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15	491,035.00	0.00
COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	211,662.00	0.00
COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	159,795.70	0.00
COOPERATIEVE RABOBANK UA 144A VAR RT 04/06/2028 DD 04/06/22	238,432.50	0.00
COOPERATIEVE RABOBANK UA 144A VAR RT 04/06/2033 DD 04/06/22	1,223,048.00	0.00
COOPERATIEVE RABOBANK UA/NY 5.500% 10/05/2026 DD 10/05/23	2,138,864.20	0.00
COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23	729,241.00	0.00
COREBRIDGE GLOBAL FUNDING 144A 5.900% 09/19/2028 DD 09/19/23	665,124.00	0.00
CORNERSTONE CHEMICAL CO L 144A 10.250% 09/01/2027 DD 02/15/23	245,050.00	0.00
CREDIT AGRICOLE SA 144A 5.514% 07/05/2033 DD 07/05/23	924,291.70	0.00
CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21	230,267.50	0.00
CREDIT AGRICOLE SA 144A VAR RT 10/03/2029 DD 10/03/23	744,754.50	0.00
CREDIT SUISSE USA LLC 7.125% 07/15/2032 DD 07/19/02	56,986.50	0.00
CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21	75,432.00	0.00
CROWN CASTLE INC 5.600% 06/01/2029 DD 12/06/23	1,003,098.60	0.00
CSC HOLDINGS LLC 144A 4.125% 12/01/2030 DD 06/16/20	171,168.75	0.00
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20	197,603.60	0.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	375,130.50	0.00
CSL FINANCE PLC 144A 4.250% 04/27/2032 DD 04/27/22	87,903.90	0.00
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22	2,442,120.10	0.00
CSL FINANCE PLC 144A 4.950% 04/27/2062 DD 04/27/22	301,958.40	0.00
CSX CORP 3.350% 09/15/2049 DD 09/12/19	660,495.30	0.00
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	4,119,337.92	0.00
CVS HEALTH CORP 5.250% 02/21/2033 DD 02/21/23	1,945,600.00	0.00
DAIMLER TRUCK FINANCE NOR 144A 2.375% 12/14/2028 DD 12/14/21	445,825.00	0.00
DANA INC 5.375% 11/15/2027 DD 11/20/19	49,655.50	49,283.00
DARTMOUTH-HITCHCOCK HEALTH 4.178% 08/01/2048 DD 02/21/18	793,850.00	0.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22	2,070,734.40	0.00
DEVON ENERGY CORP 4.500% 01/15/2030 DD 07/15/21	384,572.00	0.00
DEWOLF PARK CLO LTD 1A AR 144A VAR RT 10/15/2030 DD 10/15/21	475,901.61	0.00
DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	383,676.30	0.00
DIAMOND FOREIGN ASSET CO 144A 8.500% 10/01/2030 DD 09/21/23	127,687.50	0.00
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22	112,390.02	0.00
DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	245,935.90	0.00
DISCOVERY COMMUNICATIONS LLC 4.650% 05/15/2050 DD 05/18/20	660,199.62	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
DIVERSIFIED HEALTHCARE TRUST 4.375% 03/01/2031 DD 02/08/21	150,000.00	0.00
DOC DR LLC 3.950% 01/15/2028 DD 12/01/17	190,650.00	0.00
DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	992,654.00	0.00
DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	2,969,470.45	0.00
DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	689,115.48	0.00
DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	165,508.00	0.00
DOMINION ENERGY SOUTH CAROLINA 6.250% 10/15/2053 DD 10/06/23	1,292,804.80	0.00
DRYDEN 41 SENIOR L 41A BR 144A VAR RT 04/15/2031 DD 03/14/18	1,202,883.40	0.00
DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21	264,535.20	0.00
DTE ELECTRIC CO 3.650% 03/01/2052 DD 02/24/22	398,854.05	0.00
DTE ELECTRIC CO 3.750% 08/15/2047 DD 08/09/17	232,272.60	0.00
DTE ELECTRIC CO 4.050% 05/15/2048 DD 05/07/18	84,991.00	0.00
DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	2,240,598.75	0.00
DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	1,122,296.00	0.00
DUKE ENERGY CAROLINAS LLC 3.875% 03/15/2046 DD 03/11/16	703,054.70	0.00
DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	256,751.50	0.00
DUKE ENERGY CAROLINAS LLC 5.300% 02/15/2040 DD 11/19/09	263,151.20	0.00
DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	72,347.80	0.00
DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	1,522,038.60	0.00
DUKE ENERGY CAROLINAS LLC 6.450% 10/15/2032 DD 10/08/02	385,546.00	0.00
DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	484,672.35	0.00
DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	211,053.30	0.00
DUKE ENERGY FLORIDA LLC 5.875% 11/15/2033 DD 11/09/23	270,062.50	0.00
DUKE ENERGY FLORIDA LLC 5.900% 03/01/2033 DD 02/21/03	309,968.30	0.00
DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	1,724,519.40	0.00
DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23	985,216.00	0.00
DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	840,990.00	0.00
DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	292,063.50	0.00
DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	3,227,382.40	0.00
DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	315,462.80	0.00
DUKE ENERGY INDIANA LLC 4.900% 07/15/2043	76,878.95	0.00
DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	465,119.16	0.00
DUKE ENERGY INDIANA LLC 5.400% 04/01/2053 DD 03/23/23	1,706,990.50	0.00
DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	945,580.35	0.00
DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	524,778.10	0.00
DUKE ENERGY OHIO INC 5.250% 04/01/2033 DD 03/22/23	144,460.40	0.00
DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	283,926.60	0.00
DUKE ENERGY PROGRESS LLC 3.600% 09/15/2047 DD 09/08/17	157,829.50	0.00
DUKE ENERGY PROGRESS LLC 4.000% 04/01/2052 DD 03/17/22	511,686.00	0.00
DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	427,075.00	0.00
DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	868,299.36	0.00



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Report ID: NA101E

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044	132,354.55	0.00
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	259,585.60	0.00
DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	1,212,463.70	0.00
DUKE ENERGY PROGRESS LLC 5.350% 03/15/2053 DD 03/09/23	838,794.00	0.00
DUKE ENERGY PROGRESS LLC 6.300% 04/01/2038 DD 03/13/08	286,176.87	0.00
DUKE ENERGY PROGRESS NC STORM 2.387% 07/01/2039 DD 11/24/21	230,482.35	0.00
DUKE UNIVERSITY 2.832% 10/01/2055 DD 05/19/20	239,088.50	0.00
DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	270,988.20	0.00
EASTERN GAS TRANSMISSION & STO 3.900% 11/15/2049 DD 05/15/22	340,303.40	0.00
EASTERN GAS TRANSMISSION & STO 4.800% 11/01/2043 DD 05/01/22	422,443.53	0.00
EATON CORP 4.150% 03/15/2033 DD 08/23/22	117,576.00	0.00
ECOLAB INC 2.700% 12/15/2051 DD 12/15/21	166,560.80	0.00
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21	424,426.50	0.00
ELECTRICITE DE FRANCE SA 144A 4.750% 10/13/2035 DD 10/13/15	570,174.00	0.00
ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	98,426.00	0.00
ELECTRICITE DE FRANCE SA 144A 6.900% 05/23/2053 DD 05/23/23	1,702,035.00	0.00
ELEVANCE HEALTH INC 2.875% 09/15/2029 DD 09/09/19	91,791.00	0.00
ELEVANCE HEALTH INC 3.600% 03/15/2051 DD 03/17/21	1,278,777.50	0.00
ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	201,181.20	0.00
ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	125,776.00	0.00
ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	452,473.95	0.00
ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	3,424,561.00	0.00
ELMWOOD CLO VII LTD 4A AR 144A VAR RT 01/17/2034 DD 10/05/23	500,871.91	0.00
ENBRIDGE INC 6.200% 11/15/2030 DD 11/09/23	471,424.80	0.00
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	2,130,851.75	0.00
ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23	1,382,823.00	0.00
ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	201,378.00	0.00
ENERGY TRANSFER LP 6.400% 12/01/2030 DD 10/13/23	1,502,197.90	0.00
ENERGY TRANSFER LP 6.550% 12/01/2033 DD 10/13/23	1,204,771.80	0.00
ENERGY TRANSFER LP 144A 6.000% 02/01/2029 DD 01/21/21	847,543.20	0.00
ENERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	75,705.60	0.00
ENERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21	163,361.25	0.00
ENERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	87,092.20	0.00
ENERGY LOUISIANA LLC 3.250% 04/01/2028 DD 03/24/16	376,384.00	0.00
ENERGY LOUISIANA LLC 4.200% 04/01/2050 DD 03/12/19	673,288.18	0.00
ENERGY LOUISIANA LLC 4.200% 09/01/2048 DD 08/14/18	121,560.75	0.00
ENERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	281,420.45	0.00
ENERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	329,490.00	0.00
ENERGY TEXAS INC 5.800% 09/01/2053 DD 08/11/23	150,669.40	0.00
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	460,914.20	0.00
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	119,826.00	0.00



# 5500 Assets and Liabilities Detail Report

Report ID: NA101E

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	2,902,450.50	0.00
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048	114,621.44	0.00
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	317,412.00	0.00
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049	75,832.85	0.00
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	511,871.40	0.00
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	1,224,267.30	0.00
ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042	201,924.86	0.00
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	696,471.60	0.00
ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	588,921.60	0.00
EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	202,941.20	0.00
EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	394,556.00	0.00
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	95,702.00	0.00
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19	183,938.00	0.00
EQUINIX INC 3.900% 04/15/2032 DD 04/05/22	465,095.00	0.00
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	498,036.25	0.00
EQUINOR ASA 3.700% 04/06/2050 DD 04/06/20	961,988.00	0.00
EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	242,866.25	0.00
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11	156,896.40	0.00
EQUINOR ASA 5.100% 08/17/2040 DD 08/17/10	1,572,809.40	0.00
ERAC USA FINANCE LLC 144A 3.300% 12/01/2026 DD 05/26/16	95,791.00	0.00
ERAC USA FINANCE LLC 144A 4.500% 02/15/2045 DD 02/18/15	1,218,086.80	0.00
ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	158,682.00	0.00
ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	478,467.00	0.00
ESSEX PORTFOLIO LP 4.000% 03/01/2029 DD 02/11/19	764,048.00	0.00
ESTEE LAUDER COS INC/THE 4.375% 06/15/2045 DD 06/04/15	100,058.20	0.00
ESTEE LAUDER COS INC/THE 5.150% 05/15/2053 DD 05/12/23	924,910.00	0.00
EVERGY KANSAS CENTRAL INC 3.250% 09/01/2049 DD 08/19/19	358,570.68	0.00
EVERGY KANSAS CENTRAL INC 5.700% 03/15/2053 DD 03/14/23	1,467,200.00	0.00
EVERGY KANSAS CENTRAL INC 5.900% 11/15/2033 DD 11/15/23	139,318.40	0.00
EVERGY METRO INC 4.125% 04/01/2049 DD 03/27/19	247,407.00	0.00
EXELON CORP 4.700% 04/15/2050 DD 04/01/20	189,499.80	0.00
EXPAND ENERGY CORP 4.750% 02/01/2032 DD 12/22/21	1,563,773.90	0.00
EXTRA SPACE STORAGE LP 3.900% 04/01/2029 DD 03/31/22	66,294.90	0.00
EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	511,282.95	0.00
EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	223,548.00	0.00
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	2,246,284.50	0.00
EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	239,000.60	0.00
EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	313,120.50	0.00
EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	619,514.00	0.00
EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	1,342,786.20	0.00
FACTSET RESEARCH SYSTEMS INC 3.450% 03/01/2032 DD 03/01/22	179,372.00	0.00



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01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
FIRSTENERGY PENNSYLVANIA 144A 4.150% 04/15/2025 DD 06/11/14	303,979.80	0.00
FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	242,955.90	0.00
FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	198,802.80	0.00
FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	605,189.80	0.00
FLORIDA POWER & LIGHT CO 3.990% 03/01/2049 DD 02/26/19	111,736.30	0.00
FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	1,458,550.50	0.00
FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	468,937.80	0.00
FLORIDA POWER & LIGHT CO 5.690% 03/01/2040 DD 02/09/10	442,754.90	0.00
FLORIDA POWER & LIGHT CO 5.850% 05/01/2037 DD 04/17/07	1,057,792.65	0.00
FLORIDA POWER & LIGHT CO 5.960% 04/01/2039 DD 03/17/09	210,787.90	0.00
FMC CORP 4.500% 10/01/2049 DD 09/20/19	269,603.70	0.00
FMC CORP 6.375% 05/18/2053 DD 05/18/23	852,576.00	0.00
FMR LLC 144A 6.450% 11/15/2039 DD 11/02/09	697,716.50	0.00
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21	466,267.20	0.00
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22	419,787.50	0.00
FORD MOTOR CREDIT CO LLC 7.122% 11/07/2033 DD 11/07/23	690,732.80	0.00
FORESTAR GROUP INC 144A 5.000% 03/01/2028 DD 02/25/20	240,670.00	0.00
FORTRESS TRANSPORTATION A 144A 7.875% 12/01/2030 DD 11/21/23	312,555.00	0.00
FULL HOUSE RESORTS INC 144A 8.250% 02/15/2028 DD 02/12/21	159,800.00	0.00
GALAXY PIPELINE ASSETS BI 144A 2.940% 09/30/2040 DD 02/18/21	571,975.59	0.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20	39,778.20	0.00
GENERAL DYNAMICS CORP 1.150% 06/01/2026 DD 05/10/21	3,228,424.50	0.00
GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	598,739.20	0.00
GENERAL ELECTRIC CO 4.250% 05/01/2040 DD 04/22/20	34,336.80	0.00
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	2,022,949.75	0.00
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	736,109.55	0.00
GENERAL MOTORS FINANCIAL CO IN 6.100% 01/07/2034 DD 12/07/23	231,774.75	0.00
GEORGETOWN UNIVERSITY/THE 2.247% 04/01/2030 DD 02/27/20	1,249,263.60	0.00
GEORGETOWN UNIVERSITY/THE 5.215% 10/01/2118 DD 01/16/19	959,100.00	0.00
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	257,293.80	0.00
GEORGIA POWER CO 4.300% 03/15/2043 DD 03/15/13	87,250.00	0.00
GEORGIA POWER CO 5.650% 03/01/2037 DD 03/13/07	45,153.90	0.00
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21	23,544.25	0.00
GFL ENVIRONMENTAL INC 144A 6.750% 01/15/2031 DD 12/06/23	133,961.10	0.00
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	628,898.40	0.00
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	496,362.30	0.00
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	311,922.45	0.00
GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	229,495.20	0.00
GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	978,124.40	0.00
GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	91,157.40	0.00
GLP CAPITAL LP / GLP FINANCING 6.750% 12/01/2033 DD 11/22/23	107,888.00	0.00



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01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
GOEASY LTD 144A 9.250% 12/01/2028 DD 11/28/23	154,855.65	0.00
GOLDENTREE LOAN OP 9A BR2 144A VAR RT 10/29/2029 DD 10/29/18	935,656.26	0.00
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	739,182.60	0.00
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	128,457.30	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21	545,542.34	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	1,845,919.65	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	526,299.20	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	855,009.00	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	1,592,995.95	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	4,652,921.75	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17	1,988,729.60	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21	896,089.00	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21	2,745,540.00	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21	392,294.90	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2029 DD 10/24/23	1,805,689.00	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2034 DD 10/24/23	1,102,310.00	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20	239,465.20	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 08/18/23	616,744.70	0.00
GREAT-WEST LIFECO FINANCE 144A 4.150% 06/03/2047 DD 05/26/17	253,737.00	0.00
GREENSAIF PIPELINES BIDCO 144A 6.129% 02/23/2038 DD 02/23/23	1,086,602.40	0.00
GREENSAIF PIPELINES BIDCO 144A 6.510% 02/23/2042 DD 02/23/23	971,225.60	0.00
GS MORTGAGE SECURI SHIP B 144A VAR RT 09/10/2038 DD 08/01/23	116,772.00	0.00
GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20	273,312.00	0.00
HACKENSACK MERIDIAN HEALTH INC 2.675% 09/01/2041 DD 08/26/20	160,773.75	0.00
HACKENSACK MERIDIAN HEALTH INC 4.500% 07/01/2057 DD 04/20/17	163,234.80	0.00
HALLIBURTON CO 2.920% 03/01/2030 DD 03/03/20	117,097.50	0.00
HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	531,568.95	0.00
HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	365,104.90	0.00
HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21	51,775.90	0.00
HCA INC 5.250% 06/15/2049 DD 06/12/19	2,293,289.42	0.00
HCA INC 5.500% 06/01/2033 DD 05/04/23	356,072.50	0.00
HCA INC 5.900% 06/01/2053 DD 05/04/23	1,969,290.25	0.00
HEINEKEN NV 144A 4.000% 10/01/2042 DD 10/10/12	259,932.00	0.00
HERSHEY CO/THE 3.125% 11/15/2049 DD 10/31/19	145,667.30	0.00
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21	44,827.00	0.00
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22	0.00	79,883.00
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18	873,527.08	0.00
HILTON GRAND VACATIO 1A C 144A 6.940% 01/25/2038 DD 08/10/23	91,215.90	0.00
HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22	671,771.90	0.00
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	197,032.90	0.00
HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	212,545.30	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION  
PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	412,526.16	0.00
HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	165,748.00	0.00
HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	1,460,824.85	0.00
HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	1,163,679.75	0.00
HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	1,214,669.80	0.00
HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	940,411.00	0.00
HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	274,653.20	0.00
HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	536,112.00	0.00
HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21	217,758.00	0.00
HPS LOAN MANAGEMEN 18 A1R 144A VAR RT 10/15/2030 DD 06/13/24	0.00	1,472,773.38
HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16	403,284.20	0.00
HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	323,451.50	0.00
HSBC HOLDINGS PLC VAR RT 03/09/2029 DD 03/09/23	800,629.25	0.00
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23	4,038,986.97	0.00
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19	1,706,320.25	0.00
HSBC HOLDINGS PLC VAR RT 05/24/2027 DD 11/24/20	385,379.40	0.00
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21	1,258,481.00	0.00
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	251,901.95	0.00
HUMANA INC 5.500% 03/15/2053 DD 03/13/23	815,701.35	0.00
HUMANA INC 5.750% 12/01/2028 DD 11/09/23	146,238.40	0.00
HUMANA INC 5.950% 03/15/2034 DD 11/09/23	868,635.90	0.00
IDAHO POWER CO 5.500% 03/15/2053 DD 03/14/23	518,580.00	0.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	85,267.00	0.00
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22	590,203.00	0.00
INDIANA MICHIGAN POWER CO 3.750% 07/01/2047 DD 06/29/17	770,921.40	0.00
INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	1,258,801.05	0.00
INDIANA UNIVERSITY HEALTH INC 3.970% 11/01/2048 DD 04/17/18	453,185.20	0.00
ING GROEP NV VAR RT 12/31/2049 DD 09/14/21	436,416.00	0.00
INOVA HEALTH SYSTEM FOUNDATION 4.068% 05/15/2052 DD 04/21/22	278,236.80	0.00
INTEL CORP 3.250% 11/15/2049 DD 11/21/19	1,687,542.00	0.00
INTEL CORP 4.100% 05/11/2047 DD 05/11/17	554,107.35	0.00
INTEL CORP 4.900% 08/05/2052 DD 08/05/22	1,843,087.50	0.00
INTEL CORP 5.625% 02/10/2043 DD 02/10/23	130,851.10	0.00
INTEL CORP 5.700% 02/10/2053 DD 02/10/23	2,446,900.50	0.00
INTELSAT JACKSON HOLDINGS 144A 6.500% 03/15/2030 DD 01/27/22	724,036.80	0.00
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	557,364.06	0.00
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	459,675.36	0.00
INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	441,702.31	0.00
INTERCONTINENTAL EXCHANGE INC 3.625% 09/01/2028 DD 09/01/24	0.00	484,140.20
INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	1,118,475.75	0.00
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	770,145.38	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20	461,004.00	0.00
INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20	48,326.60	0.00
INTERNATIONAL BUSINESS MACHINE 3.430% 02/09/2052 DD 02/09/22	1,081,076.80	0.00
INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	221,820.74	0.00
INTERNATIONAL BUSINESS MACHINE 5.100% 02/06/2053 DD 02/06/23	391,310.40	0.00
INTERNATIONAL FLAVORS & F 144A 2.300% 11/01/2030 DD 09/16/20	430,669.20	0.00
INTESA SANPAOLO SPA 144A 4.375% 01/12/2048 DD 01/12/18	1,180,228.50	0.00
INTUIT INC 5.200% 09/15/2033 DD 09/15/23	509,026.90	0.00
INTUIT INC 5.500% 09/15/2053 DD 09/15/23	1,886,442.75	0.00
IRIS HOLDING INC 144A 10.000% 12/15/2028 DD 06/22/22	130,500.00	0.00
JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23	244,494.00	0.00
JOHN DEERE CAPITAL CORP 4.700% 06/10/2030 DD 06/08/23	1,201,263.60	0.00
JOHN DEERE CAPITAL CORP 4.750% 01/20/2028 DD 01/09/23	1,047,654.20	0.00
JOHNS HOPKINS UNIVERSITY 4.083% 07/01/2053 DD 02/21/13	332,010.00	0.00
JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20	1,566,286.15	0.00
JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	310,961.00	0.00
JOHNSON & JOHNSON 3.550% 03/01/2036 DD 03/01/16	528,236.10	0.00
JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	483,169.50	0.00
JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	309,179.50	0.00
JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10	94,924.00	0.00
JOHNSON & JOHNSON 5.850% 07/15/2038 DD 06/23/08	166,254.10	0.00
JP MORGAN CHASE C WPT AFL 144A VAR RT 07/05/2033 DD 07/31/18	252,603.34	0.00
JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	140,283.90	0.00
JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	41,744.80	0.00
JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	933,082.50	0.00
JPMORGAN CHASE & CO VAR RT 01/23/2029 DD 01/23/18	1,057,588.65	0.00
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	2,831,690.00	0.00
JPMORGAN CHASE & CO VAR RT 01/25/2033 DD 01/25/22	5,069,619.65	0.00
JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21	260,560.00	0.00
JPMORGAN CHASE & CO VAR RT 04/22/2027 DD 04/22/21	1,252,660.27	0.00
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	1,838,145.40	0.00
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	712,926.40	0.00
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	191,263.75	0.00
JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	1,400,484.45	0.00
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17	974,100.00	0.00
JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19	4,008,958.20	0.00
JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21	11,053,687.95	0.00
JPMORGAN CHASE & CO VAR RT 07/23/2029 DD 07/23/18	899,664.25	0.00
JPMORGAN CHASE & CO VAR RT 07/24/2029 DD 07/24/23	690,635.20	0.00
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	666,540.00	0.00
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	1,008,428.00	0.00



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JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19	1,340,368.05	0.00
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	5,690,954.40	0.00
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	889,137.50	0.00
JPMORGAN CHASE & CO VAR RT 01/23/2049	316,483.57	0.00
JT INTERNATIONAL FINANCIA 144A 6.875% 10/24/2032 DD 10/24/22	3,857,376.00	0.00
KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	618,763.80	0.00
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	1,395,322.50	0.00
KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	838,005.60	0.00
KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	1,219,308.75	0.00
KB HOME 4.800% 11/15/2029 DD 11/04/19	812,175.00	0.00
KELLANOVA 4.500% 04/01/2046 DD 03/07/16	147,973.65	0.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	432,460.00	0.00
KENTUCKY UTILITIES CO 5.450% 04/15/2033 DD 03/20/23	156,084.00	0.00
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	1,189,586.30	0.00
KENVUE INC 5.100% 03/22/2043 DD 09/22/23	223,767.70	0.00
KEURIG DR PEPPER INC 3.800% 05/01/2050 DD 04/13/20	403,227.00	0.00
KIMBERLY-CLARK CORP 5.300% 03/01/2041 DD 02/03/11	125,271.60	0.00
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	610,763.30	0.00
KINDER MORGAN INC 7.420% 02/15/2037 DD 08/15/06	216,766.00	0.00
KKR CLO 11 LTD 11 AR 144A VAR RT 01/15/2031 DD 12/01/17	0.00	247,024.10
KKR GROUP FINANCE CO II L 144A 5.500% 02/01/2043 DD 02/01/13	249,345.20	0.00
KKR GROUP FINANCE CO V LL 144A 1.625% 05/22/2029	496,688.20	0.00
KKR GROUP FINANCE CO VII 144A 3.625% 02/25/2050 DD 02/25/20	215,754.00	0.00
KKR GROUP FINANCE CO X LL 144A 3.250% 12/15/2051 DD 12/08/21	103,933.50	0.00
KLA CORP 4.950% 07/15/2052 DD 06/23/22	435,835.10	0.00
KLA CORP 5.650% 11/01/2034 DD 11/06/14	105,916.00	0.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	337,260.00	0.00
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	94,972.00	0.00
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	861,208.50	0.00
KRONOS ACQUISITION HOLDIN 144A 7.000% 12/31/2027 DD 12/22/20	334,250.00	0.00
LABL INC 144A 10.500% 07/15/2027 DD 07/01/19	599,568.75	603,237.50
LABL INC 144A 5.875% 11/01/2028 DD 10/29/21	113,437.50	0.00
LABL INC 144A 6.750% 07/15/2026 DD 07/01/19	24,310.00	0.00
LAM RESEARCH CORP 2.875% 06/15/2050 DD 05/05/20	125,023.50	0.00
LAM RESEARCH CORP 3.125% 06/15/2060 DD 05/05/20	55,060.80	0.00
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21	46,143.50	0.00
LBJ INFRASTRUCTURE GROUP 144A 3.797% 12/31/2057 DD 12/10/21	422,895.80	0.00
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21	766,218.75	0.00
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	102,723.00	0.00
LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17	3,438,903.60	0.00
LIGHT & WONDER INTERNATIO 144A 7.500% 09/01/2031 DD 08/23/23	104,286.00	0.00



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LIKEWIZE CORP 144A 9.750% 10/15/2025 DD 10/15/20	724,838.40	0.00
LINDE INC/CT 2.000% 08/10/2050 DD 08/10/20	27,844.68	0.00
LLOYDS BANK PLC REGS STEP 04/02/2032	257,135.16	0.00
LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	270,943.80	0.00
LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	495,973.80	0.00
LOCKHEED MARTIN CORP 3.900% 06/15/2032 DD 05/05/22	173,836.80	0.00
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	728,607.88	0.00
LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	1,451,560.59	0.00
LOCKHEED MARTIN CORP 4.150% 06/15/2053 DD 05/05/22	1,077,756.00	0.00
LOCKHEED MARTIN CORP 4.300% 06/15/2062 DD 05/05/22	1,495,128.80	0.00
LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	99,177.00	0.00
LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	289,554.30	0.00
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	263,535.00	0.00
LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	226,042.00	0.00
LOCKHEED MARTIN CORP 5.900% 11/15/2063 DD 10/24/22	2,546,386.50	0.00
LOUISIANA LOCAL GOVERNMENT A3 4.275% 02/01/2036 DD 05/19/22	961,507.80	0.00
LOUISIANA LOCAL GOVERNMENT A4 4.475% 08/01/2039 DD 05/19/22	1,356,110.00	0.00
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	475,535.20	0.00
LOUISVILLE GAS AND ELECTRIC CO 5.450% 04/15/2033 DD 03/20/23	156,528.00	0.00
LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	600,328.42	0.00
LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	127,685.90	0.00
LSEGA FINANCING PLC 144A 3.200% 04/06/2041 DD 04/06/21	353,666.95	0.00
LUNAR 2021-1 STRUCTUR 1 A 144A 2.636% 10/15/2046 DD 11/15/21	216,609.32	0.00
M&T BANK CORP VAR RT 10/30/2029 DD 10/30/23	1,512,763.50	0.00
MADISON PARK FUNDI 34A AR 144A VAR RT 04/25/2032 DD 04/26/21	1,500,930.00	0.00
MAGNETITE XVII LTD 17A BR 144A VAR RT 07/20/2031 DD 07/03/18	248,730.00	0.00
MARS INC 144A 3.875% 04/01/2039 DD 03/29/19	307,590.50	0.00
MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	881,147.40	0.00
MARSH & MCLENNAN COS INC 2.250% 11/15/2030 DD 05/07/20	176,730.50	0.00
MARSH & MCLENNAN COS INC 2.375% 12/15/2031 DD 12/08/21	85,002.00	0.00
MARSH & MCLENNAN COS INC 2.900% 12/15/2051 DD 12/08/21	554,065.80	0.00
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	135,948.32	0.00
MARSH & MCLENNAN COS INC 5.450% 03/15/2053 DD 03/09/23	1,150,231.80	0.00
MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	755,534.50	0.00
MASONITE INTERNATIONAL CO 144A 5.375% 02/01/2028 DD 07/25/19	48,000.00	0.00
MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	1,435,798.00	0.00
MASSACHUSETTS INSTITUTE OF TEC 3.959% 07/01/2038 DD 09/29/14	343,641.20	0.00
MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	61,991.15	0.00
MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	299,314.60	0.00
MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20	95,157.40	0.00
MASSACHUSETTS MUTUAL LIFE 144A 3.729% 10/15/2070 DD 10/11/19	460,169.97	0.00



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MASSACHUSETTS MUTUAL LIFE 144A 5.672% 12/01/2052 DD 12/02/22	513,458.55	0.00
MASTERCARD INC 2.950% 03/15/2051 DD 03/04/21	215,942.70	0.00
MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	1,808,366.35	0.00
MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	1,182,708.00	0.00
MATTAMY GROUP CORP 144A 5.250% 12/15/2027 DD 12/05/19	242,820.00	0.00
MAVIS TIRE EXPRESS SERVIC 144A 6.500% 05/15/2029 DD 05/04/21	972,154.75	0.00
MAYO CLINIC 3.196% 11/15/2061 DD 04/01/21	879,393.00	0.00
MAYO CLINIC 4.000% 11/15/2047 DD 03/28/13	168,140.50	0.00
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	539,269.60	0.00
MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	1,523,241.90	0.00
MDC HOLDINGS INC 2.500% 01/15/2031 DD 01/11/21	559,381.60	0.00
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,106,522.85	0.00
MELCO RESORTS FINANCE LTD 144A 5.375% 12/04/2029 DD 12/04/19	1,030,032.90	0.00
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15	349,684.00	0.00
MEMORIAL SLOAN-KETTERING CANCE 5.000% 07/01/2042 DD 12/08/11	188,369.80	0.00
MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	178,923.60	0.00
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	2,907,821.83	0.00
MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21	1,041,832.50	0.00
MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	656,779.20	0.00
MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	382,642.45	0.00
MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23	1,140,735.70	0.00
MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07	128,554.80	0.00
MERCK SHARP & DOHME CORP 5.850% 06/30/2039 DD 06/25/09	135,866.25	0.00
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17	147,741.00	0.00
META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	110,654.40	0.00
META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22	1,080,525.60	0.00
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	2,308,870.80	0.00
METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20	366,272.50	0.00
METLIFE INC 4.125% 08/13/2042 DD 08/13/12	124,464.20	0.00
METLIFE INC 5.000% 07/15/2052 DD 07/11/22	453,284.65	0.00
METLIFE INC 5.875% 02/06/2041	163,827.77	0.00
METLIFE INC 5.875% 02/06/2041 DD 08/06/10	453,258.85	0.00
METLIFE INC 6.375% 06/15/2034 DD 06/03/04	326,252.90	0.00
MGM CHINA HOLDINGS LTD 144A 5.250% 06/18/2025 DD 06/18/20	490,625.00	0.00
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	2,908,674.63	0.00
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	8,111,535.42	0.00
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	451,862.54	0.00
MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15	540,734.40	0.00
MICROSOFT CORP 144A 4.500% 06/15/2047 DD 06/15/23	98,220.00	0.00
MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21	447,741.00	0.00
MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	1,525,958.40	0.00



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MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	656,048.05	0.00
MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	357,651.20	0.00
MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	192,844.25	0.00
MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	1,046,950.85	0.00
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	2,304,121.50	0.00
MINERAL RESOURCES LTD 144A 9.250% 10/01/2028 DD 10/03/23	239,348.25	0.00
MISSISSIPPI POWER CO 4.250% 03/15/2042 DD 03/09/12	256,359.00	0.00
MITSUBISHI UFJ FINANCIAL GROUP 2.048% 07/17/2030 DD 07/17/20	1,264,260.00	0.00
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 01/19/2028 DD 01/19/22	1,416,703.50	0.00
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/19/2028 DD 04/19/22	194,584.00	0.00
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/13/2033 DD 09/13/22	623,244.00	0.00
MIZUHO FINANCIAL GROUP INC VAR RT 05/27/2034 DD 02/27/23	208,222.00	0.00
MIZUHO FINANCIAL GROUP INC VAR RT 07/09/2027 DD 07/09/21	548,502.00	0.00
MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2031 DD 07/10/20	500,052.00	0.00
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2033 DD 09/13/22	516,045.00	0.00
MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	911,874.30	0.00
MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16	340,040.30	0.00
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	329,872.40	0.00
MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	359,882.10	0.00
MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20	468,978.56	0.00
MORGAN STANLEY VAR RT 01/24/2029 DD 01/23/18	13,085,098.20	0.00
MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20	3,831,089.90	0.00
MORGAN STANLEY VAR RT 04/21/2034 DD 04/21/23	1,718,995.95	0.00
MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	403,445.10	0.00
MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	1,029,098.10	0.00
MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21	1,474,760.40	0.00
MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21	285,751.80	0.00
MORGAN STANLEY VAR RT 07/20/2029 DD 07/21/23	673,094.40	0.00
MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	1,669,681.15	0.00
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23	1,947,363.50	0.00
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	2,695,575.75	0.00
MORGAN STANLEY VAR RT 10/18/2033 DD 10/18/22	216,044.00	0.00
MORGAN STANLEY VAR RT 11/01/2029 DD 11/01/23	901,986.00	0.00
MORGAN STANLEY VAR RT 11/01/2034 DD 11/01/23	2,651,083.60	0.00
MORGAN STANLEY VAR RT 04/22/2039	166,942.77	0.00
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22	165,967.20	0.00
MOUNT SINAI HOSPITAL/THE 3.737% 07/01/2049 DD 11/21/19	761,160.00	0.00
NASDAQ INC 3.250% 04/28/2050 DD 04/28/20	219,303.30	0.00
NASDAQ INC 3.950% 03/07/2052 DD 03/07/22	427,822.98	0.00
NATIONWIDE FINANCIAL SERV 144A 3.900% 11/30/2049 DD 11/21/19	238,614.00	0.00
NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	568,971.70	0.00



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NATWEST GROUP PLC VAR RT 05/08/2030 DD 05/08/19	287,823.00	0.00
NAVIENT PRIVATE EDUC DA A 144A 1.690% 05/15/2069 DD 06/11/20	23,407.51	0.00
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	355,109.24	0.00
NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22	520,532.25	0.00
NESTLE HOLDINGS INC 144A 4.700% 01/15/2053 DD 09/13/22	1,713,345.00	0.00
NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20	1,623,427.50	0.00
NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	259,352.60	0.00
NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	14,938.20	0.00
NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	998,950.20	0.00
NEW ENGLAND POWER CO 144A 5.936% 11/25/2052 DD 11/25/22	816,855.00	0.00
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19	371,475.00	0.00
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16	167,916.30	0.00
NEW YORK LIFE GLOBAL FUND 144A 4.550% 01/28/2033 DD 01/31/23	474,062.40	0.00
NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	976,045.95	0.00
NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	369,800.00	0.00
NEW YORK LIFE INSURANCE C 144A 5.875% 05/15/2033 DD 05/08/03	234,129.61	0.00
NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	368,928.00	0.00
NEW YORK STATE ELECTRIC & 144A 5.850% 08/15/2033 DD 08/08/23	1,154,120.00	0.00
NEWARK BSL CLO 2 L 1A A1R 144A VAR RT 07/25/2030 DD 03/03/21	889,650.76	0.00
NEWMONT CORP 2.800% 10/01/2029 DD 09/16/19	1,266,540.95	0.00
NEXTERA ENERGY CAPITAL HOLDING 3.500% 04/01/2029 DD 04/04/19	2,569,025.80	0.00
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	1,346,272.20	0.00
NIKE INC 3.375% 03/27/2050 DD 03/27/20	1,837,964.80	0.00
NIPPON LIFE INSURANCE CO 144A VAR RT 01/21/2051 DD 01/21/21	1,541,977.20	0.00
NIPPON LIFE INSURANCE CO 144A VAR RT 01/23/2050 DD 01/23/20	211,365.60	0.00
NIPPON LIFE INSURANCE CO 144A VAR RT 09/13/2053 DD 09/13/23	210,080.00	0.00
NISSAN MOTOR ACCEPTANCE C 144A 1.850% 09/16/2026 DD 09/16/21	35,994.80	0.00
NOBLE FINANCE II LLC 144A 8.000% 04/15/2030 DD 04/18/23	104,354.00	0.00
NORDSTROM INC 2.300% 04/08/2024 DD 04/08/21	236,721.60	0.00
NORFOLK SOUTHERN CORP 3.400% 11/01/2049 DD 11/04/19	288,754.40	0.00
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	375,481.40	0.00
NORTHERN NATURAL GAS CO 144A 3.400% 10/16/2051 DD 04/09/21	310,543.20	0.00
NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	1,110,515.90	0.00
NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	529,632.60	0.00
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	1,671,727.50	0.00
NORTHWELL HEALTHCARE INC 3.809% 11/01/2049 DD 09/26/19	152,720.00	0.00
NORTHWESTERN MUTUAL LIFE 144A 3.450% 03/30/2051 DD 03/22/21	2,723,850.90	0.00
NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	1,150,997.00	0.00
NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17	927,262.08	0.00
NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	1,067.17	0.00
NORTHWESTERN UNIVERSITY 2.640% 12/01/2050 DD 05/28/20	215,329.10	0.00



## 5500 Assets and Liabilities Detail Report

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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	1,450,680.00	0.00
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17	112,501.20	0.00
NOVANT HEALTH INC 3.168% 11/01/2051 DD 04/15/21	473,748.75	0.00
NOVANT HEALTH INC 3.318% 11/01/2061 DD 04/15/21	555,577.10	0.00
NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20	1,078,407.00	0.00
NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	633,837.60	0.00
NOVELIS CORP 144A 3.875% 08/15/2031 DD 08/11/21	110,153.75	0.00
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18	124,535.00	0.00
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19	316,327.10	0.00
NSTAR ELECTRIC CO 3.200% 05/15/2027 DD 05/15/17	149,370.40	0.00
NSTAR ELECTRIC CO 4.550% 06/01/2052 DD 05/17/22	319,802.00	0.00
NSTAR ELECTRIC CO 5.500% 03/15/2040 DD 03/16/10	759,952.50	0.00
NTT FINANCE CORP 144A 2.065% 04/03/2031 DD 03/03/21	167,132.00	0.00
NUCOR CORP 2.979% 12/15/2055 DD 06/15/21	88,214.10	0.00
NUCOR CORP 6.400% 12/01/2037 DD 12/03/07	171,067.50	0.00
NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	821,240.00	0.00
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22	603,452.85	0.00
NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22	82,206.30	0.00
NXP BV / NXP FUNDING LLC / NXP 3.250% 11/30/2051 DD 11/30/21	104,433.35	0.00
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16	105,070.90	0.00
OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	447,755.00	0.00
OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19	816,990.00	0.00
OHIOHEALTH CORP 2.834% 11/15/2041 DD 10/26/21	182,576.45	0.00
OHIOHEALTH CORP 3.042% 11/15/2050 DD 05/29/20	117,996.80	0.00
OKLAHOMA DEVELOPMENT FI ONG A2 4.380% 11/01/2045 DD 08/25/22	224,201.75	0.00
OKLAHOMA DEVELOPMENT FI PSO A2 4.623% 06/01/2044 DD 09/07/22	303,620.20	0.00
OMEGA HEALTHCARE INVESTORS INC 4.750% 01/15/2028 DD 04/04/17	384,860.00	0.00
ONCOR ELECTRIC DELIVERY C 144A 4.950% 09/15/2052 DD 03/15/23	1,007,076.60	0.00
ONCOR ELECTRIC DELIVERY C 144A 5.650% 11/15/2033 DD 11/13/23	416,484.90	0.00
ONCOR ELECTRIC DELIVERY CO LLC 3.100% 09/15/2049 DD 09/12/19	151,246.20	0.00
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	300,077.40	0.00
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	241,388.00	0.00
ONCOR ELECTRIC DELIVERY CO LLC 4.600% 06/01/2052 DD 12/01/22	308,870.10	0.00
ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	384,270.00	0.00
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20	385,015.50	0.00
ONEMAIN FINANCE CORP 6.625% 01/15/2028 DD 05/09/19	151,452.00	25,309.50
ONTARIO TEACHERS' CADILLA 144A 3.875% 03/20/2027 DD 03/20/17	284,985.00	0.00
OPEN TEXT CORP 144A 6.900% 12/01/2027 DD 12/01/22	1,273,706.00	0.00
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	2,877,521.24	0.00
ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	951,364.20	0.00
ORLANDO HEALTH OBLIGATED GROUP 4.089% 10/01/2048 DD 02/06/18	841,930.00	0.00



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Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
OVINTIV INC 6.250% 07/15/2033 DD 05/31/23	2,361,259.20	0.00
OWENS CORNING 4.400% 01/30/2048 DD 01/25/18	87,311.00	0.00
PACIFIC GAS AND ELECTRIC CO 3.000% 06/15/2028 DD 06/03/21	100,342.00	0.00
PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	110,821.92	0.00
PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	157,032.00	0.00
PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	920,082.60	0.00
PACIFIC GAS AND ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	352,467.00	0.00
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	165,020.00	0.00
PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	2,136,707.82	0.00
PACIFIC GAS AND ELECTRIC CO 6.400% 06/15/2033 DD 06/05/23	368,956.00	0.00
PACIFIC GAS AND ELECTRIC CO 6.950% 03/15/2034 DD 11/08/23	352,185.60	0.00
PACIFIC GAS AND ELECTRIC CO VAR RT 08/15/2042 DD 08/16/12	375,319.20	0.00
PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	260,820.00	0.00
PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17	1,095,416.40	0.00
PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20	72,188.00	0.00
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13	143,305.50	0.00
PACIFICORP 2.900% 06/15/2052 DD 07/09/21	910,521.60	0.00
PACIFICORP 5.350% 12/01/2053 DD 12/01/22	1,203,325.00	0.00
PACIFICORP 5.500% 05/15/2054 DD 05/17/23	196,822.00	0.00
PACIFICORP 6.000% 01/15/2039	151,776.35	0.00
PACIFICORP 6.000% 01/15/2039 DD 01/08/09	1,402,618.20	0.00
PACIFICORP 6.250% 10/15/2037 DD 10/03/07	138,925.80	0.00
PACIFICORP 6.350% 07/15/2038 DD 07/17/08	648,438.00	0.00
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21	92,000.00	0.00
PARKLAND CORP 144A 6.625% 08/15/2032 DD 08/16/24	0.00	84,116.00
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21	409,779.00	0.00
PAYPAL HOLDINGS INC 2.300% 06/01/2030 DD 05/18/20	70,035.20	0.00
PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20	398,803.80	0.00
PAYPAL HOLDINGS INC 5.050% 06/01/2052 DD 05/23/22	273,280.50	0.00
PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20	396,982.85	0.00
PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	259,255.85	0.00
PECO ENERGY CO 3.050% 03/15/2051 DD 03/08/21	987,747.90	0.00
PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	80,637.00	0.00
PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	2,064,474.65	0.00
PENN ENTERTAINMENT INC 144A 4.125% 07/01/2029 DD 07/01/21	707,891.25	0.00
PENN ENTERTAINMENT INC 144A 5.625% 01/15/2027 DD 01/19/17	582,180.00	0.00
PEPSICO INC 2.750% 10/21/2051 DD 10/21/21	21,424.80	0.00
PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	148,844.50	0.00
PEPSICO INC 3.625% 03/19/2050 DD 03/19/20	206,402.70	0.00
PERMIAN RESOURCES OPERATI 144A 6.250% 02/01/2033 DD 08/05/24	0.00	128,317.80
PERTAMINA PERSERO PT 144A 4.175% 01/21/2050 DD 01/21/20	166,326.00	0.00



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01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19	794,112.00	0.00
PETROLEOS MEXICANOS 6.875% 10/16/2025 DD 10/16/21	413,128.80	0.00
PFIZER INC 2.550% 05/28/2040 DD 05/28/20	1,310,631.80	0.00
PFIZER INC 3.900% 03/15/2039	270,495.32	0.00
PFIZER INC 3.900% 03/15/2039 DD 03/11/19	190,677.05	0.00
PFIZER INC 4.125% 12/15/2046 DD 11/21/16	151,770.90	0.00
PFIZER INC 4.400% 05/15/2044 DD 05/15/14	38,055.60	0.00
PFIZER INC 5.600% 09/15/2040 DD 09/15/15	232,698.40	0.00
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	1,864,160.75	0.00
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	5,647,309.20	0.00
PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	4,285,375.25	0.00
PG&E ENERGY RECOVERY FUNDING L 2.822% 07/15/2048 DD 11/12/21	86,541.60	0.00
PG&E RECOVERY FUNDING LLC 5.536% 07/15/2049 DD 11/30/22	503,148.70	0.00
PG&E WILDFIRE RECOVERY FUNDING 4.377% 06/03/2041 DD 05/10/22	93,668.00	0.00
PG&E WILDFIRE RECOVERY FUNDING 4.451% 12/01/2049 DD 05/10/22	643,274.20	0.00
PG&E WILDFIRE RECOVERY FUNDING 4.674% 12/01/2053 DD 05/10/22	2,881,387.80	0.00
PG&E WILDFIRE RECOVERY FUNDING 4.722% 06/01/2039 DD 07/20/22	505,518.85	0.00
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22	701,778.15	0.00
PG&E WILDFIRE RECOVERY FUNDING 5.099% 06/01/2054 DD 07/20/22	2,370,171.60	0.00
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22	1,211,326.25	0.00
PHILIP MORRIS INTERNATIONAL IN 1.750% 11/01/2030 DD 11/02/20	206,392.50	0.00
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	1,500,624.72	0.00
PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043	144,190.63	0.00
PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	339,272.00	0.00
PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	2,300,485.20	0.00
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	890,138.70	0.00
PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	99,040.20	0.00
PHILIP MORRIS INTERNATIONAL IN 5.125% 02/15/2030 DD 02/15/23	468,523.80	0.00
PHILIP MORRIS INTERNATIONAL IN 5.375% 02/15/2033 DD 02/15/23	1,006,283.60	0.00
PHILIP MORRIS INTERNATIONAL IN 5.500% 09/07/2030 DD 09/07/23	934,083.00	0.00
PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	450,621.90	0.00
PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	869,623.55	0.00
PIEDMONT HEALTHCARE INC 2.044% 01/01/2032 DD 09/15/21	575,453.45	0.00
PIEDMONT NATURAL GAS CO INC 4.650% 08/01/2043 DD 08/01/13	400,621.50	0.00
PIEDMONT NATURAL GAS CO INC 5.050% 05/15/2052 DD 05/13/22	326,011.00	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	628,404.30	0.00
POLAR TANKERS INC 144A 5.951% 05/10/2037 DD 05/10/07	1,935,088.01	0.00
POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	781,558.75	0.00
PPL ELECTRIC UTILITIES CORP 3.950% 06/01/2047 DD 05/11/17	288,496.80	0.00
PPL ELECTRIC UTILITIES CORP 4.150% 06/15/2048 DD 06/14/18	330,727.50	0.00
PPL ELECTRIC UTILITIES CORP 5.250% 05/15/2053 DD 03/02/23	538,226.00	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	1,088,735.70	0.00
PRESIDENT AND FELLOWS OF HARVA 3.150% 07/15/2046 DD 10/13/16	691,763.40	0.00
PRESIDENT AND FELLOWS OF HARVA 3.745% 11/15/2052 DD 04/19/22	1,683,720.90	0.00
PRESIDENT AND FELLOWS OF HARVA 4.875% 10/15/2040 DD 11/10/10	414,715.00	0.00
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	232,411.40	0.00
PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	689,773.25	0.00
PROLOGIS LP 3.050% 03/01/2050 DD 09/01/22	289,421.10	0.00
PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	770,863.50	0.00
PROTECTIVE LIFE GLOBAL FU 144A 5.467% 12/08/2028 DD 12/08/23	375,114.15	0.00
PROVIDENCE ST JOSEPH HEALTH OB 2.700% 10/01/2051 DD 10/01/21	307,297.55	0.00
PROVIDENCE ST JOSEPH HEALTH OB 5.403% 10/01/2033 DD 05/04/23	408,232.00	0.00
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	151,655.60	0.00
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	467,612.22	0.00
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	136,759.60	0.00
PRUDENTIAL FINANCIAL INC 5.625% 05/12/2041 DD 05/12/11	132,969.20	0.00
PRUDENTIAL FINANCIAL INC VAR RT 03/01/2053 DD 02/27/23	10,419.10	0.00
PRUDENTIAL FINANCIAL INC VAR RT 10/01/2050 DD 08/21/20	608,802.75	0.00
PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	185,786.30	0.00
PUBLIC SERVICE CO OF COLORADO 4.300% 03/15/2044 DD 03/10/14	906,885.00	0.00
PUBLIC SERVICE CO OF OKLAHOMA 3.150% 08/15/2051 DD 08/13/21	51,385.50	0.00
PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20	12,295.50	0.00
PUBLIC SERVICE ELECTRIC AND GA 3.200% 08/01/2049 DD 08/12/19	92,601.25	0.00
PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17	1,389,968.50	0.00
PUBLIC SERVICE ELECTRIC AND GA 3.950% 05/01/2042 DD 05/11/12	154,335.60	0.00
PUBLIC SERVICE ELECTRIC AND GA 5.375% 11/01/2039 DD 11/24/09	286,826.85	0.00
PUBLIC SERVICE ELECTRIC AND GA 5.450% 08/01/2053 DD 08/07/23	1,326,822.00	0.00
PUBLIC SERVICE ELECTRIC AND GA 5.500% 03/01/2040 DD 03/08/10	576,484.05	0.00
PUBLIC SERVICE ENTERPRISE GROU 2.450% 11/15/2031 DD 11/08/21	628,028.28	0.00
PUBLIC STORAGE OPERATING CO 5.100% 08/01/2033 DD 07/26/23	2,074,420.00	0.00
PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	283,327.20	0.00
PUGET SOUND ENERGY INC 3.250% 09/15/2049	85,321.91	0.00
PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19	405,281.40	0.00
PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	963,699.54	0.00
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	1,778,093.35	0.00
QATARENERGY 144A 2.250% 07/12/2031 DD 07/12/21	204,069.60	0.00
QATARENERGY 144A 3.125% 07/12/2041 DD 07/12/21	552,621.60	0.00
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21	1,022,000.00	0.00
QATARENERGY LNG S3 REGS 6.332% 09/30/2027	164,614.66	0.00
QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	289,144.80	0.00
QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22	928,451.70	0.00
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	2,289,137.40	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
RAYMOND JAMES FINANCIAL INC 4.950% 07/15/2046 DD 07/12/16	121,838.60	0.00
REALTY INCOME CORP 4.850% 03/15/2030 DD 01/13/23	296,643.15	0.00
REALTY INCOME CORP 4.875% 06/01/2026 DD 06/01/21	400,452.00	0.00
REGAL REXNORD CORP 144A 6.050% 04/15/2028 DD 01/24/23	562,248.30	0.00
RELIANCE STANDARD LIFE GL 144A 1.512% 09/28/2026 DD 09/28/21	456,016.50	0.00
RHP HOTEL PROPERTIES LP / 144A 4.500% 02/15/2029 DD 02/17/21	279,012.00	165,208.75
RIO TINTO FINANCE USA LTD 5.200% 11/02/2040	103,221.71	0.00
RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	1,042,542.20	0.00
RIO TINTO FINANCE USA PLC 4.125% 08/21/2042	247,988.45	0.00
RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	27,053.40	0.00
RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	1,550,250.90	0.00
ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	2,648,240.14	0.00
ROCHESTER GAS AND ELECTRI 144A 1.850% 12/01/2030 DD 11/23/20	439,818.50	0.00
ROCKEFELLER FOUNDATION/THE 2.492% 10/01/2050 DD 10/15/20	122,109.25	0.00
ROYAL CARIBBEAN CRUISES L 144A 9.250% 01/15/2029 DD 10/06/22	242,111.25	0.00
RTX CORP 4.150% 05/15/2045 DD 05/04/15	631,031.68	0.00
RTX CORP 4.500% 06/01/2042 DD 06/01/12	1,233,507.54	0.00
RTX CORP 4.700% 12/15/2041 DD 06/15/20	287,500.20	0.00
RXO INC 144A 7.500% 11/15/2027 DD 10/25/22	541,726.50	0.00
S&P GLOBAL INC 3.250% 12/01/2049 DD 11/26/19	293,190.30	0.00
S&P GLOBAL INC 144A 5.250% 09/15/2033 DD 09/12/23	246,357.55	0.00
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	452,193.70	0.00
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	2,521,724.40	0.00
SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	1,114,963.20	0.00
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	546,230.25	0.00
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	175,430.80	0.00
SAN DIEGO GAS & ELECTRIC CO 4.300% 04/01/2042 DD 03/22/12	336,554.40	0.00
SANDS CHINA LTD VAR RT 08/08/2025 DD 08/09/18	1,055,255.40	0.00
SANTOS FINANCE LTD 144A 6.875% 09/19/2033 DD 09/19/23	848,440.00	0.00
SAUDI ARABIAN OIL CO 144A 3.250% 11/24/2050 DD 11/24/20	638,064.00	0.00
SC JOHNSON & SON INC 144A 4.750% 10/15/2046 DD 10/16/15	629,140.50	0.00
SCE RECOVERY FUNDING LLC 4.697% 06/15/2042 DD 04/27/23	295,153.29	0.00
SCE RECOVERY FUNDING LLC 5.112% 12/14/2049 DD 04/27/23	862,013.40	0.00
SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20	411,860.00	0.00
SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21	609,008.31	0.00
SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	1,237,866.90	0.00
SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	380,028.80	0.00
SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	181,116.00	0.00
SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046	216,918.48	0.00
SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	1,756,201.50	0.00
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	1,336,524.50	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	1,314,713.40	0.00
SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043	71,102.79	0.00
SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	260,711.00	0.00
SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	230,868.00	0.00
SHERWIN-WILLIAMS CO/THE 2.900% 03/15/2052 DD 11/10/21	342,515.25	0.00
SHERWIN-WILLIAMS CO/THE 4.550% 08/01/2045 DD 07/31/15	148,161.75	0.00
SHIFT4 PAYMENTS LLC / SHI 144A 6.750% 08/15/2032 DD 08/15/24	0.00	127,132.50
SIGNAL PEAK CLO 5 LT 5A A 144A VAR RT 04/25/2031 DD 03/19/18	851,066.30	0.00
SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	286,398.70	0.00
SIMON PROPERTY GROUP LP 4.250% 10/01/2044 DD 09/10/14	184,577.80	0.00
SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	2,734,110.00	0.00
SNF GROUP SACA 144A 3.125% 03/15/2027 DD 09/20/21	182,070.00	0.00
SOFI PROFESSIONAL A A2FX 144A 2.540% 05/15/2046 DD 01/17/20	112,286.96	0.00
SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	516,934.20	0.00
SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20	497,580.80	0.00
SOUTHERN CALIFORNIA EDISON CO 3.650% 06/01/2051 DD 06/14/21	882,694.80	0.00
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	1,057,334.85	0.00
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	2,309,637.68	0.00
SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12	897,512.60	0.00
SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	750,270.00	0.00
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	890,287.20	0.00
SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	1,479,983.40	0.00
SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19	1,499,318.34	0.00
SOUTHERN CALIFORNIA EDISON CO 5.350% 07/15/2035 DD 06/27/05	1,605,598.50	0.00
SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	167,445.30	0.00
SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	598,473.40	0.00
SOUTHERN CALIFORNIA EDISON CO 5.875% 12/01/2053 DD 05/22/23	870,705.68	0.00
SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038	257,799.93	0.00
SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	396,698.25	0.00
SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	504,413.00	0.00
SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	739,445.00	0.00
SOUTHERN CALIFORNIA GAS CO 3.950% 02/15/2050 DD 06/04/19	179,221.50	0.00
SOUTHERN CALIFORNIA GAS CO 4.125% 06/01/2048 DD 05/15/18	634,425.00	0.00
SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	1,312,784.40	0.00
SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	386,006.35	0.00
SOUTHERN CALIFORNIA GAS CO 5.125% 11/15/2040 DD 11/18/10	326,244.60	0.00
SOUTHERN CALIFORNIA GAS CO 5.200% 06/01/2033 DD 05/23/23	412,080.00	0.00
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	158,311.50	0.00
SOUTHERN CALIFORNIA GAS CO 6.350% 11/15/2052 DD 11/14/22	3,199,213.05	0.00
SOUTHERN CO/THE 5.200% 06/15/2033 DD 05/18/23	802,222.90	0.00
SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	1,077,444.08	0.00



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01/01/2024 - 12/31/2024

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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
SOUTHWEST GAS CORP 4.050% 03/15/2032 DD 03/22/22	215,878.00	0.00
SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21	413,598.12	0.00
SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	327,857.80	0.00
SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	1,138,764.80	0.00
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20	64,514.25	0.00
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20	138,028.50	0.00
STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	686,650.23	0.00
STATE STREET CORP VAR RT 05/18/2034 DD 05/18/23	540,007.60	0.00
STATE STREET CORP VAR RT 11/21/2034 DD 11/21/23	313,641.05	0.00
STEEL DYNAMICS INC 3.250% 10/15/2050 DD 10/09/20	62,489.70	0.00
STELLANTIS FINANCE US INC 144A 2.691% 09/15/2031 DD 09/15/21	775,288.75	0.00
STIFEL FINANCIAL CORP 4.000% 05/15/2030 DD 05/20/20	181,718.00	0.00
STORE CAPITAL LLC 2.700% 12/01/2031 DD 11/17/21	455,262.00	0.00
STRYKER CORP 4.100% 04/01/2043 DD 03/25/13	207,624.85	0.00
STRYKER CORP 4.375% 05/15/2044 DD 05/01/14	343,020.00	0.00
STUDIO CITY FINANCE LTD 144A 5.000% 01/15/2029 DD 01/14/21	1,092,000.00	0.00
SUMITOMO MITSUI FINANCIAL GROU 1.902% 09/17/2028 DD 09/17/21	1,186,966.45	0.00
SUMITOMO MITSUI FINANCIAL GROU 2.750% 01/15/2030 DD 01/15/20	747,715.15	0.00
SUMITOMO MITSUI FINANCIAL GROU 5.766% 01/13/2033 DD 01/13/23	1,797,852.00	0.00
SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	556,024.00	0.00
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21	417,712.50	0.00
SUTTER HEALTH 3.161% 08/15/2040 DD 10/29/20	389,847.15	0.00
SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	171,448.90	0.00
SUTTER HEALTH 5.547% 08/15/2053 DD 06/08/23	1,023,753.60	0.00
SYSCO CORP 3.300% 02/15/2050 DD 02/13/20	73,531.00	0.00
T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	220,234.00	0.00
TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	168,661.85	0.00
TARGET CORP 2.650% 09/15/2030 DD 03/31/20	282,381.75	0.00
TARGET CORP 3.900% 11/15/2047 DD 10/20/17	148,872.88	0.00
TARGET CORP 4.800% 01/15/2053 DD 01/24/23	508,337.40	0.00
TARGET CORP 6.500% 10/15/2037 DD 10/05/07	63,781.85	0.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19	929,625.00	0.00
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	288,904.20	0.00
TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	809,546.24	0.00
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	331,236.50	0.00
TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	235,658.76	0.00
TENCENT HOLDINGS LTD 144A 3.840% 04/22/2051 DD 04/22/21	533,565.00	0.00
TESCO PROPERTY FINANCE 5 REGS 5.661% 10/13/2041	482,159.60	0.00
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16	101,855.60	0.00
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	424,097.35	0.00
TEXAS INSTRUMENTS INC 5.000% 03/14/2053 DD 03/14/23	200,491.20	0.00



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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
THE CAMPBELL'S COMPANY 4.800% 03/15/2048 DD 03/16/18	708,621.25	0.00
THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	1,333,342.50	0.00
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22	240,326.40	0.00
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	464,007.60	0.00
TOTALENERGIES CAPITAL INTERNAT 3.386% 06/29/2060 DD 06/29/20	596,384.00	0.00
TOYOTA MOTOR CREDIT CORP 5.400% 11/20/2026 DD 11/20/23	2,160,661.10	0.00
TOYOTA MOTOR CREDIT CORP 5.550% 11/20/2030 DD 11/20/23	2,221,069.70	0.00
TRANSCANADA PIPELINES LTD 4.625% 03/01/2034 DD 02/28/14	336,621.65	0.00
TRANSCONTINENTAL GAS PIPE LINE 5.400% 08/15/2041 DD 02/15/12	496,235.00	0.00
TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	1,519,584.00	0.00
TRAVELERS COS INC/THE 4.100% 03/04/2049 DD 03/04/19	252,677.00	0.00
TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	125,494.60	0.00
TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	974,484.00	0.00
TRAVELERS PROPERTY CASUALTY CO 7.750% 04/15/2026 DD 04/15/96	180,477.10	0.00
TRINITAS CLO XXVI 26A A1 144A VAR RT 01/20/2035 DD 01/22/24	0.00	1,202,379.72
TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	97,209.00	0.00
TRUSTEES OF BOSTON COLLEGE 3.129% 07/01/2052 DD 10/24/19	993,878.95	0.00
TRUSTEES OF BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18	876,590.00	0.00
TRUSTEES OF THE UNIVERSITY OF 2.396% 10/01/2050 DD 07/14/20	373,067.60	0.00
TSMC ARIZONA CORP 3.250% 10/25/2051 DD 10/25/21	420,703.40	0.00
TUCSON ELECTRIC POWER CO 5.500% 04/15/2053 DD 02/16/23	306,846.00	0.00
TYCO ELECTRONICS GROUP SA 7.125% 10/01/2037 DD 04/01/08	696,483.20	0.00
UBS GROUP AG 4.875% 05/15/2045 DD 11/15/15	334,386.50	0.00
UBS GROUP AG 144A 4.125% 04/15/2026 DD 04/05/16	585,612.00	0.00
UBS GROUP AG 144A VAR RT 01/12/2034 DD 01/12/23	559,315.80	0.00
UBS GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21	1,102,852.15	0.00
UBS GROUP AG 144A VAR RT 02/11/2033 DD 01/11/22	164,350.00	0.00
UBS GROUP AG 144A VAR RT 02/11/2043 DD 01/11/22	193,336.00	0.00
UBS GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20	3,692,026.80	0.00
UBS GROUP AG 144A VAR RT 08/11/2028 DD 08/12/22	1,283,288.50	0.00
UBS GROUP AG 144A VAR RT 08/13/2030 DD 08/13/19	553,920.40	0.00
UBS GROUP AG 144A VAR RT 11/15/2033 DD 11/14/22	1,422,197.70	0.00
UBS GROUP AG 144A VAR RT 12/22/2027 DD 09/22/23	257,795.00	0.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 11/13/23	1,075,021.90	0.00
UMASS MEMORIAL HEALTH CARE OBL 5.363% 07/01/2052 DD 06/08/22	40,318.80	0.00
UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20	744,912.65	0.00
UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	657,775.05	0.00
UNION ELECTRIC CO 5.450% 03/15/2053 DD 03/13/23	191,806.15	0.00
UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21	520,219.90	0.00
UNION PACIFIC CORP 3.200% 05/20/2041 DD 05/20/21	1,581,437.20	0.00
UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	542,575.05	0.00



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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	139,233.50	0.00
UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21	275,531.20	0.00
UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	372,225.60	0.00
UNION PACIFIC CORP 3.799% 04/06/2071 DD 04/06/21	710,647.90	0.00
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	98,341.20	0.00
UNION PACIFIC CORP 3.950% 08/15/2059	143,556.22	0.00
UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	504,496.80	0.00
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18	598,910.01	0.00
UNITED AIRLINES 2023-1 CLASS A 5.800% 07/15/2037 DD 06/20/23	1,686,311.00	0.00
UNITED PARCEL SERVICE INC 3.400% 11/15/2046 DD 10/24/16	159,998.00	0.00
UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	1,184,548.50	0.00
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	309,280.40	0.00
UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	450,840.25	0.00
UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	1,682,589.50	0.00
UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	1,376,739.05	0.00
UNITEDHEALTH GROUP INC 3.700% 08/15/2049 DD 07/25/19	1,701,866.10	0.00
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	492,059.05	0.00
UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	1,531,935.50	0.00
UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	733,359.00	0.00
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	9,285.40	0.00
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	219,377.90	0.00
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	1,491,844.04	0.00
UNITEDHEALTH GROUP INC 4.375% 03/15/2042 DD 03/08/12	106,334.75	0.00
UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	220,497.60	0.00
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	262,774.22	0.00
UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	1,559,104.85	0.00
UNITEDHEALTH GROUP INC 4.750% 07/15/2045	418,989.02	0.00
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	652,841.30	0.00
UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	1,901,452.80	0.00
UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	233,323.50	0.00
UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	951,469.12	0.00
UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	113,008.35	0.00
UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	2,430,722.40	0.00
UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	1,040,453.80	0.00
UNITI GROUP LP / UNITI GR 144A 10.500% 02/15/2028 DD 02/14/23	0.00	693,082.00
UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20	148,528.45	0.00
UNIVERSITY OF MIAMI 4.063% 04/01/2052 DD 04/07/22	1,218,161.20	0.00
UNIVERSITY OF SOUTHERN CALIFOR 2.805% 10/01/2050 DD 02/12/20	344,504.30	0.00
UNIVERSITY OF SOUTHERN CALIFOR 3.028% 10/01/2039 DD 08/22/16	570,188.40	0.00
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	1,351,178.90	0.00
US BANCORP VAR RT 02/01/2029 DD 02/01/23	2,462,725.00	0.00



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	Beginning of Year 01/01/2024	End of Year 12/31/2024
US BANCORP VAR RT 06/12/2029 DD 06/12/23	349,567.60	0.00
US BANCORP VAR RT 06/12/2034 DD 06/12/23	124,022.40	0.00
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	272,400.00	0.00
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21	176,182.00	0.00
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23	300,069.00	0.00
VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20	217,657.75	0.00
VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	6,199,039.00	0.00
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	368,026.20	0.00
VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	590,058.00	0.00
VERIZON COMMUNICATIONS INC 3.875% 03/01/2052 DD 03/01/22	406,800.00	0.00
VERIZON COMMUNICATIONS INC 5.050% 05/09/2033 DD 05/09/23	102,215.00	0.00
VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	163,483.80	0.00
VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13	303,639.52	0.00
VIRGINIA ELECTRIC AND POWER CO 4.200% 05/15/2045 DD 05/13/15	496,938.20	0.00
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	162,927.00	0.00
VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13	459,965.00	0.00
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	1,478,519.90	0.00
VIRGINIA ELECTRIC AND POWER CO 5.700% 08/15/2053 DD 08/10/23	297,875.20	0.00
VIRGINIA ELECTRIC AND POWER CO 6.000% 05/15/2037 DD 05/17/07	1,293,048.00	0.00
VIRGINIA ELECTRIC AND POWER CO 6.350% 11/30/2037 DD 12/04/07	885,728.00	0.00
VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	888,101.50	0.00
VISA INC 2.700% 04/15/2040 DD 04/02/20	263,153.20	0.00
VISA INC 4.300% 12/14/2045 DD 12/14/15	509,820.25	0.00
VISTAJET MALTA FINANCE PL 144A 6.375% 02/01/2030 DD 01/31/22	453,576.50	0.00
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20	194,754.00	0.00
WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	314,305.90	0.00
WALMART INC 2.500% 09/22/2041 DD 09/22/21	2,466,826.40	0.00
WALMART INC 4.500% 04/15/2053 DD 04/18/23	2,040,174.40	0.00
WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	1,439,395.10	0.00
WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	92,829.15	0.00
WALT DISNEY CO/THE 3.800% 05/13/2060 DD 05/13/20	572,537.00	0.00
WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	283,344.50	0.00
WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	215,455.00	0.00
WALT DISNEY CO/THE 6.150% 03/01/2037 DD 09/01/19	277,692.50	0.00
WALT DISNEY CO/THE 6.200% 12/15/2034 DD 06/15/19	396,410.00	0.00
WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	490,458.00	0.00
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	859,604.20	0.00
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19	80,332.80	0.00
WASHINGTON UNIVERSITY/THE 3.524% 04/15/2054 DD 04/07/22	619,535.00	0.00
WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22	910,537.90	0.00
WASTE MANAGEMENT INC 2.950% 06/01/2041 DD 05/12/21	97,827.50	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION  
PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
WASTE MANAGEMENT INC 4.625% 02/15/2033 DD 02/15/23	402,020.00	0.00
WASTE MANAGEMENT INC 4.875% 02/15/2034 DD 08/03/23	748,016.16	0.00
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19	4,865,350.00	0.00
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	1,770,258.00	0.00
WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	3,333,600.90	0.00
WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	870,837.60	0.00
WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	472,685.85	0.00
WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	754,388.45	0.00
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	2,211,097.00	0.00
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	748,928.70	0.00
WELLS FARGO & CO VAR RT 03/24/2028 DD 03/24/22	3,818,320.00	0.00
WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	3,625,596.00	0.00
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	3,311,108.01	0.00
WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	3,529,963.80	0.00
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	5,687,775.00	0.00
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	629,362.80	0.00
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20	1,003,600.35	0.00
WELLS FARGO & CO VAR RT 07/25/2029 DD 07/25/23	1,318,509.00	0.00
WELLS FARGO & CO VAR RT 07/25/2033 DD 07/25/22	1,264,312.80	0.00
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	3,025,070.90	0.00
WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	2,441,689.60	0.00
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	712,136.00	0.00
WELLS FARGO BANK NA 5.254% 12/11/2026 DD 12/11/23	546,841.80	0.00
WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	262,917.50	0.00
WELLS FARGO BANK NA 5.950% 08/26/2036 DD 08/29/06	491,093.00	0.00
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18	1,311,140.95	0.00
WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	224,470.40	0.00
WESTPAC BANKING CORP VAR RT 11/18/2036 DD 11/18/21	707,823.30	0.00
WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	557,851.20	0.00
WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	182,364.00	0.00
WILLIAMS COS INC/THE 5.300% 08/15/2052 DD 08/08/22	345,273.00	0.00
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	108,630.20	0.00
WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	110,526.25	0.00
WISCONSIN PUBLIC SERVICE CORP 2.850% 12/01/2051 DD 11/18/21	159,009.60	0.00
WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	505,547.45	0.00
WYETH LLC 5.950% 04/01/2037 DD 03/27/07	926,520.00	0.00
WYETH LLC 6.000% 02/15/2036 DD 11/14/05	226,625.45	0.00
<b>TOTAL PREFERRED</b>	<b>1,116,065,942.35</b>	<b>7,529,176.74</b>
(B) ALL OTHER		
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19	0.00	401,909.75
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20	470,709.75	639,453.10



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3M CO 3.250% 08/26/2049 DD 08/26/19	597,132.20	0.00
7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21	346,205.00	0.00
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	1,033,010.40	0.00
ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	784,224.00	0.00
ABN AMRO BANK NV 144A VAR RT 09/18/2027 DD 09/18/23	204,538.00	0.00
ACCO BRANDS CORP 144A 4.250% 03/15/2029 DD 03/15/21	0.00	454,765.00
ACRISURE 12/24 B6 COV-LITE TL 0.000% 11/06/2030 DD 12/09/24	0.00	199,438.16
ACRISURE LLC / ACRISURE F 144A 7.500% 11/06/2030 DD 06/20/24	0.00	262,563.30
ACRISURE LLC / ACRISURE F 144A 8.250% 02/01/2029 DD 01/30/24	0.00	595,412.50
ACRISURE LLC / ACRISURE F 144A 8.500% 06/15/2029 DD 06/20/24	0.00	396,020.80
ADANI ELECTRICITY MUMBAI 144A 3.949% 02/12/2030 DD 02/12/20	285,722.81	0.00
ADANI TRANSMISSION STEP-O 144A 4.250% 05/21/2036 DD 11/21/19	125,990.93	0.00
ADAPTHEALTH LLC 144A 4.625% 08/01/2029 DD 01/04/21	675,062.50	899,300.00
ADAPTHEALTH LLC 144A 5.125% 03/01/2030 DD 08/19/21	312,216.00	294,456.50
ADIANT GLOBAL HOLDINGS LT 144A 4.875% 08/15/2026 DD 08/19/16	489,060.00	270,946.50
ADIANT GLOBAL HOLDINGS LT 144A 7.000% 04/15/2028 DD 03/14/23	129,241.25	126,485.00
ADTALEM GLOBAL EDUCATION 144A 5.500% 03/01/2028 DD 03/01/21	308,773.11	142,639.08
AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21	817,881.60	0.00
AEP TEXAS INC 4.150% 05/01/2049 DD 05/01/19	808,250.00	0.00
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	201,434.80	0.00
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	181,934.60	0.00
AEP TRANSMISSION CO LLC 4.500% 06/15/2052 DD 06/09/22	394,575.45	0.00
AERCAP IRELAND CAPITAL DAC / A 3.150% 02/15/2024 DD 09/25/20	597,618.00	0.00
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	3,450,466.80	0.00
AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	931,656.95	0.00
AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	807,940.00	0.00
AERCAP IRELAND CAPITAL DAC / A 6.100% 01/15/2027 DD 09/25/23	347,422.20	0.00
AETHON UNITED BR LP / AET 144A 7.500% 10/01/2029 DD 10/01/24	0.00	153,400.50
AETHON UNITED BR LP / AET 144A 8.250% 02/15/2026 DD 02/02/21	201,000.00	0.00
AETNA INC 4.125% 11/15/2042 DD 11/07/12	535,362.90	0.00
AETNA INC 6.750% 12/15/2037 DD 12/04/07	943,472.28	0.00
AIR CANADA 2013-1 CLASS A 144A 4.125% 11/15/2026 DD 05/09/13	65,450.86	0.00
AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21	128,826.60	0.00
AIR LEASE CORP 5.300% 02/01/2028 DD 01/13/23	364,359.60	0.00
AIR LEASE CORP 5.850% 12/15/2027 DD 12/05/22	195,065.40	0.00
AIRCASTLE LTD 144A 2.850% 01/26/2028 DD 01/26/21	357,132.00	0.00
AKER BP ASA 144A 2.000% 07/15/2026 DD 06/23/21	409,363.56	0.00
AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20	694,192.30	0.00
AKER BP ASA 144A 6.000% 06/13/2033 DD 06/13/23	3,964,762.20	0.00
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	279,257.50	0.00
ALABAMA POWER CO 3.700% 12/01/2047 DD 11/08/17	178,330.50	0.00



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ALABAMA POWER CO 5.850% 11/15/2033 DD 11/09/23	139,998.30	0.00
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19	270,432.00	0.00
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19	254,587.50	250,887.50
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20	389,852.00	0.00
ALCON FINANCE CORP 144A 5.750% 12/06/2052 DD 12/06/22	1,214,448.75	0.00
ALEXANDRIA REAL ESTATE EQUITIE 2.000% 05/18/2032 DD 02/18/21	241,071.00	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21	493,011.20	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22	1,258,175.45	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.950% 01/15/2028 DD 03/03/17	676,877.55	0.00
ALEXANDRIA REAL ESTATE EQUITIE 4.700% 07/01/2030 DD 06/21/18	97,629.00	0.00
ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23	1,748,413.25	0.00
ALLIANZ SE 144A VAR RT 09/06/2053 DD 09/06/23	622,104.00	0.00
ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21	838,817.75	685,480.25
ALLIED UNIVERSAL HOLDCO L 144A 7.875% 02/15/2031 DD 02/16/24	0.00	357,731.50
ALLIED UNIVERSAL HOLDCO L 144A 9.750% 07/15/2027 DD 07/12/19	1,028,905.50	1,057,171.50
ALLSTATE CORP/THE 1.450% 12/15/2030 DD 11/24/20	461,164.20	0.00
ALLSTATE CORP/THE VAR RT 05/15/2067 DD 05/10/07	357,753.60	0.00
ALLY FINANCIAL INC 6.700% 02/14/2033 DD 02/13/23	300,423.00	0.00
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 11/02/01	109,259.00	0.00
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	657,936.00	0.00
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23	310,476.00	0.00
ALTA EQUIPMENT GROUP INC 144A 5.625% 04/15/2026 DD 04/01/21	72,351.75	0.00
ALTA EQUIPMENT GROUP INC 144A 9.000% 06/01/2029 DD 06/05/24	0.00	243,231.75
ALTICE 12/22 (USD) TL 0.000% 10/31/2027 DD 11/28/22	0.00	442,586.10
ALTICE FINANCING SA 144A 2.250% 01/15/2025	0.00	512,831.38
ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	0.00	313,092.00
ALTICE FINANCING SA 144A 5.750% 08/15/2029 DD 08/12/21	0.00	439,224.00
ALTICE FINANCING SA 144A 9.625% 07/15/2027 DD 03/11/24	0.00	368,348.00
ALTICE FRANCE SA 144A 8.125% 02/01/2027 DD 07/31/18	599,131.00	0.00
ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21	2,437,909.20	0.00
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	779,334.30	0.00
ALTRIA GROUP INC 4.250% 08/09/2042	175,084.33	0.00
ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	525,255.75	0.00
ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	1,695,441.00	0.00
ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	1,865,989.50	0.00
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	51,584.00	0.00
AMBAC ASSURANCE CORP 144A 5.100% 12/31/2049 DD 06/07/10	24.94	26.47
AMENTUM HOLDINGS INC 144A 7.250% 08/01/2032 DD 08/13/24	0.00	125,946.25
AMER SPORTS CO 144A 6.750% 02/16/2031 DD 02/16/24	0.00	339,398.55
AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	255,244.80	0.00
AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	898,480.00	0.00



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AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	276,221.10	0.00
AMERICAN AIRLINES 2013-1 CLASS 4.000% 01/15/2027 DD 07/15/14	71,086.06	0.00
AMERICAN AIRLINES 2017-1 CLASS 4.950% 08/15/2026 DD 01/13/17	272,477.70	0.00
AMERICAN AIRLINES INC 144A 7.250% 02/15/2028 DD 02/15/23	0.00	128,128.75
AMERICAN AIRLINES INC 144A 8.500% 05/15/2029 DD 12/04/23	390,671.90	0.00
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	637,046.67	24,945.25
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	857,524.80	545,429.50
AMERICAN ASSETS TRUST LP 3.375% 02/01/2031 DD 01/26/21	898,491.00	0.00
AMERICAN AXLE & MANUFACTURING 6.500% 04/01/2027 DD 10/01/17	150,586.50	123,617.50
AMERICAN ELECTRIC POWER CO INC 2.300% 03/01/2030 DD 03/05/20	85,518.00	0.00
AMERICAN ELECTRIC POWER CO INC 3.250% 03/01/2050 DD 03/05/20	100,028.60	0.00
AMERICAN EXPRESS CO VAR RT 07/27/2029 DD 07/28/23	153,265.50	0.00
AMERICAN EXPRESS CO VAR RT 07/28/2027 DD 07/28/23	101,204.00	0.00
AMERICAN EXPRESS CO VAR RT 07/28/2034 DD 07/28/23	1,242,660.00	0.00
AMERICAN EXPRESS CO VAR RT 12/31/2049 DD 08/03/21	1,251,658.00	0.00
AMERICAN FINANCIAL GROUP INC/O 4.500% 06/15/2047 DD 06/02/17	587,503.00	0.00
AMERICAN HOMES 4 RENT LP 3.375% 07/15/2051 DD 07/08/21	481,509.00	0.00
AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	212,800.60	0.00
AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18	401,986.25	0.00
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	3,076,918.40	0.00
AMERICAN INTERNATIONAL GROUP I 6.820% 11/15/2037 DD 05/15/12	600,710.00	0.00
AMERICAN TOWER CORP 1.875% 10/15/2030 DD 09/28/20	968,485.00	0.00
AMERICAN TOWER CORP 2.950% 01/15/2051 DD 11/20/20	906,766.00	0.00
AMERICAN TOWER CORP 3.100% 06/15/2050 DD 06/03/20	968,015.65	0.00
AMERICAN TOWER CORP 3.125% 01/15/2027 DD 09/30/16	189,152.00	0.00
AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	383,364.00	0.00
AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	455,832.00	0.00
AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19	1,044,978.00	0.00
AMERICAN TOWER CORP 3.950% 03/15/2029 DD 03/15/19	191,058.00	0.00
AMERICAN TOWER CORP 4.050% 03/15/2032 DD 04/01/22	187,576.00	0.00
AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	426,002.49	0.00
AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	245,886.00	0.00
AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	264,691.35	0.00
AMERICAN WATER CAPITAL CORP 6.593% 10/15/2037 DD 04/15/08	491,899.25	0.00
AMERICO LIFE INC 144A 3.450% 04/15/2031 DD 04/15/21	243,098.90	0.00
AMERIGAS PARTNERS LP / AMERIGA 5.500% 05/20/2025 DD 12/28/16	197,182.00	49,692.50
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17	14,577.30	9,284.00
AMERIGAS PARTNERS LP / AMERIGA 5.875% 08/20/2026 DD 06/27/16	197,920.00	154,184.00
AMERIPRISE FINANCIAL INC 5.150% 05/15/2033 DD 03/09/23	247,836.00	0.00
AMFAM HOLDINGS INC 144A 3.833% 03/11/2051 DD 03/11/21	152,537.50	0.00
AMGEN INC 2.770% 09/01/2053 DD 03/01/21	458,021.00	0.00



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AMGEN INC 2.800% 08/15/2041 DD 08/09/21	1,316,494.80	0.00
AMGEN INC 3.000% 01/15/2052 DD 08/09/21	547,029.60	0.00
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	1,248,416.00	0.00
AMGEN INC 3.375% 02/21/2050 DD 02/21/20	687,580.40	0.00
AMGEN INC 4.200% 02/22/2052 DD 02/22/22	803,013.75	0.00
AMGEN INC 4.400% 02/22/2062 DD 02/22/22	3,185,622.40	0.00
AMGEN INC 4.400% 05/01/2045 DD 05/01/15	7,608,553.45	0.00
AMGEN INC 4.563% 06/15/2048	54,316.60	0.00
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	241,815.15	0.00
AMGEN INC 4.875% 03/01/2053 DD 08/18/22	943,021.65	0.00
AMGEN INC 4.950% 10/01/2041 DD 09/16/10	210,559.80	0.00
AMGEN INC 5.150% 11/15/2041 DD 11/10/11	228,386.60	0.00
AMGEN INC 5.600% 03/02/2043 DD 03/02/23	5,564,753.74	0.00
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	2,182,292.00	0.00
AMGEN INC 5.750% 03/02/2063 DD 03/02/23	2,714,565.00	0.00
AMGEN INC 6.400% 02/01/2039 DD 01/16/09	161,392.25	0.00
AMN HEALTHCARE INC 144A 4.000% 04/15/2029 DD 10/20/20	721,528.00	695,353.25
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19	0.00	71,252.25
AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19	421,001.20	315,107.70
AMSTED INDUSTRIES INC 144A 5.625% 07/01/2027 DD 06/05/19	149,464.50	148,558.50
AMWINS GROUP INC 144A 4.875% 06/30/2029 DD 07/19/21	0.00	328,681.50
ANGLO AMERICAN CAPITAL PL 144A 3.875% 03/16/2029 DD 03/16/22	1,009,328.25	0.00
ANGLO AMERICAN CAPITAL PL 144A 5.625% 04/01/2030 DD 04/01/20	609,882.00	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	195,118.95	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	7,423,599.51	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.350% 06/01/2040 DD 04/03/20	285,971.05	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	7,930,339.20	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	466,718.17	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	413,130.60	0.00
ANTERO MIDSTREAM PARTNERS 144A 5.375% 06/15/2029 DD 06/08/21	288,705.00	389,528.00
ANTERO MIDSTREAM PARTNERS 144A 5.750% 01/15/2028 DD 06/28/19	371,216.25	372,048.75
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19	496,175.00	263,765.10
ANTERO MIDSTREAM PARTNERS 144A 6.625% 02/01/2032 DD 01/16/24	0.00	105,767.55
ANTERO MIDSTREAM PARTNERS 144A 7.875% 05/15/2026 DD 11/10/20	25,631.00	0.00
ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21	551,074.25	0.00
ANTERO RESOURCES CORP 144A 7.625% 02/01/2029 DD 01/26/21	0.00	93,153.06
AON GLOBAL LTD 4.600% 06/14/2044 DD 05/28/14	112,493.75	0.00
AP MOLLER - MAERSK A/S 144A 5.875% 09/14/2033 DD 09/14/23	418,260.00	0.00
APACHE CORP 5.350% 07/01/2049 DD 06/19/19	166,364.00	0.00
APACHE CORP 6.000% 01/15/2037 DD 01/26/07	71,545.84	0.00
API GROUP DE INC 144A 4.750% 10/15/2029 DD 10/21/21	46,966.00	47,026.50



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Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
APIDOS CLO XXVI 26A A2R 144A VAR RT 07/18/2029 DD 07/19/21	248,324.75	0.00
APOLLO COMMERCIAL REAL ES 144A 4.625% 06/15/2029 DD 06/29/21	622,147.60	0.00
APPALACHIAN POWER CO 4.400% 05/15/2044 DD 05/08/14	354,926.00	0.00
APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	308,607.50	0.00
APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	515,688.70	0.00
APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	1,100,746.00	0.00
APTIV SWISS HOLDINGS LTD 4.150% 05/01/2052 DD 02/18/22	433,116.95	0.00
ARCELORMITTAL SA 6.550% 11/29/2027 DD 11/29/22	94,568.40	0.00
ARCELORMITTAL SA 6.800% 11/29/2032 DD 11/29/22	1,348,720.95	0.00
ARCELORMITTAL SA STEP 10/15/2039 DD 10/08/2009	254,967.95	0.00
ARCELORMITTAL SA VAR RT 03/01/2041 DD 03/07/11	254,491.20	0.00
ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	263,997.88	0.00
ARCH CAPITAL GROUP LTD 3.635% 06/30/2050 DD 06/30/20	283,586.50	0.00
ARCHER-DANIELS-MIDLAND CO 2.700% 09/15/2051 DD 09/10/21	84,695.00	0.00
ARD FINANCE SA 144A 6.500% 06/30/2027 DD 11/20/19	221,910.50	68,910.52
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19	0.00	180,000.00
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 06/02/20	155,214.00	0.00
ARES FINANCE CO II LLC 144A 3.250% 06/15/2030 DD 06/15/20	176,882.00	0.00
ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	92,293.25	0.00
ARKO CORP 144A 5.125% 11/15/2029 DD 10/21/21	215,625.00	318,426.50
ARROW ELECTRONICS INC 2.950% 02/15/2032 DD 12/01/21	169,310.00	0.00
ARSENAL AIC PARENT LLC 144A 11.500% 10/01/2031 DD 08/18/23	0.00	251,718.75
ARSENAL AIC PARENT LLC 144A 8.000% 10/01/2030 DD 08/10/23	104,336.00	103,480.00
ARTHUR J GALLAGHER & CO 2.400% 11/09/2031 DD 11/09/21	3,406,093.60	0.00
ARTHUR J GALLAGHER & CO 3.500% 05/20/2051 DD 05/20/21	1,516,231.24	0.00
ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	963,408.60	0.00
ARTHUR J GALLAGHER & CO 6.500% 02/15/2034 DD 11/02/23	328,386.00	0.00
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	245,395.50	0.00
ASCENSION HEALTH 3.106% 11/15/2039 DD 10/23/19	784,830.00	0.00
ASCENT RESOURCES UTICA HO 144A 6.625% 10/15/2032 DD 10/15/24	0.00	183,888.15
ASCENT RESOURCES UTICA HO 144A 7.000% 11/01/2026 DD 10/11/18	674,690.00	0.00
ASCENT RESOURCES UTICA HO 144A 8.250% 12/31/2028 DD 12/17/20	374,049.72	379,748.76
ASCENT RESOURCES UTICA HO 144A 9.000% 11/01/2027 DD 10/13/20	182,700.00	235,733.55
ASHLAND INC 6.875% 05/15/2043 DD 02/26/13	49,011.50	104,037.00
ASHLAND INC 144A 3.375% 09/01/2031 DD 08/18/21	0.00	213,190.00
ASHTHEAD CAPITAL INC 144A 1.500% 08/12/2026 DD 08/12/21	231,295.20	0.00
ASHTHEAD CAPITAL INC 144A 5.500% 08/11/2032 DD 08/11/22	593,772.00	0.00
ASHTHEAD CAPITAL INC 144A 5.550% 05/30/2033 DD 01/30/23	352,035.75	0.00
ASHTHEAD CAPITAL INC 144A 5.950% 10/15/2033 DD 07/27/23	244,975.20	0.00
ASHTON WOODS USA LLC / AS 144A 4.625% 04/01/2030 DD 09/23/21	0.00	45,369.50
ASHTON WOODS USA LLC / AS 144A 4.625% 08/01/2029 DD 08/02/21	88,925.00	92,006.00



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BAYER CORPORATION PENSION PLAN

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ASHTON WOODS USA LLC / AS 144A 6.625% 01/15/2028 DD 01/23/20	485,075.00	500,550.00
ASP UNIFRAX HOLDINGS INC 144A 5.250% 09/30/2028 DD 09/30/21	54,157.50	0.00
ASP UNIFRAX HOLDINGS INC 144A 7.100% 09/30/2029 DD 09/30/24	0.00	69,658.60
ASPLUNDH 3/21 TLB 0.000% 09/07/2027 DD 02/08/21	772,718.50	0.00
ASSUREDPARTNERS INC 144A 5.625% 01/15/2029 DD 12/10/20	0.00	242,522.40
ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	697,205.80	0.00
ASURION 7/21 2ND LIEN TLB4 0.000% 01/20/2029 DD 07/07/21	216,271.30	365,867.80
ASURION 9/24 B12 TLB 0.000% 09/13/2030 DD 09/09/24	0.00	272,626.92
AT&T INC 2.550% 12/01/2033 DD 06/01/21	5,013,213.90	0.00
AT&T INC 3.500% 06/01/2041 DD 05/28/20	4,147,031.70	0.00
AT&T INC 3.500% 09/15/2053 DD 03/15/21	3,859,273.06	0.00
AT&T INC 3.550% 09/15/2055 DD 03/15/21	6,203,891.38	0.00
AT&T INC 3.650% 06/01/2051 DD 05/28/20	983,476.00	0.00
AT&T INC 3.650% 09/15/2059 DD 03/15/21	10,499,576.73	0.00
AT&T INC 3.800% 12/01/2057 DD 06/01/21	5,217,869.72	0.00
AT&T INC 4.350% 06/15/2045 DD 06/15/13	2,304,171.80	0.00
AT&T INC 4.500% 03/09/2048 DD 09/07/16	866,834.10	0.00
AT&T INC 4.500% 05/15/2035 DD 05/04/15	949,180.00	0.00
AT&T INC 4.650% 06/01/2044 DD 06/01/19	227,919.00	0.00
AT&T INC 4.800% 06/15/2044 DD 06/10/14	473,576.32	0.00
AT&T INC 5.250% 03/01/2037 DD 02/09/17	613,446.50	0.00
AT&T INC 5.350% 09/01/2040 DD 03/01/11	113,782.15	0.00
AT&T INC 5.400% 02/15/2034 DD 06/02/23	1,860,120.00	0.00
AT&T INC 5.700% 03/01/2057 DD 02/09/17	131,133.60	0.00
AT&T INC 6.300% 01/15/2038 DD 12/06/07	148,894.20	0.00
AT&T INC 6.375% 03/01/2041 DD 03/01/16	285,053.60	0.00
AT&T INC 6.950% 01/15/2028 DD 01/15/19	963,368.80	0.00
ATHABASCA OIL CORP 144A 9.750% 11/01/2026 DD 10/22/21	216,551.32	0.00
ATHENAHEALTH 2/22 COV-LITE TLB 0.000% 02/15/2029 DD 01/14/22	0.00	49,925.48
ATHENE GLOBAL FUNDING 144A 2.717% 01/07/2029 DD 01/07/22	718,104.75	0.00
ATHENE HOLDING LTD 5.875% 01/15/2034 DD 12/12/23	550,902.35	0.00
ATI INC 7.250% 08/15/2030 DD 08/11/23	104,000.00	97,682.80
ATLAS STATIC SENIOR 1A AR 144A VAR RT 07/15/2030 DD 12/01/23	1,504,141.20	691,699.44
ATMOS ENERGY CORP 5.900% 11/15/2033 DD 10/10/23	510,828.90	0.00
AUTONATION INC 2.400% 08/01/2031 DD 07/29/21	688,565.70	0.00
AVALONBAY COMMUNITIES INC 5.300% 12/07/2033 DD 12/07/23	437,354.40	0.00
AVIATION CAPITAL GROUP LL 144A 3.500% 11/01/2027 DD 10/18/17	184,342.00	0.00
AVIATION CAPITAL GROUP LL 144A 5.500% 12/15/2024 DD 07/10/20	964,548.60	0.00
AVIATION CAPITAL GROUP LL 144A 6.250% 04/15/2028 DD 04/03/23	102,052.00	0.00
AVIENT CORP 144A 6.250% 11/01/2031 DD 09/19/24	0.00	73,971.00
AVIS BUDGET CAR RENTAL LL 144A 4.750% 04/01/2028 DD 03/23/21	690,592.50	701,250.00



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	Beginning of Year 01/01/2024	End of Year 12/31/2024
AVOLON 6/23 B6 COV-LITE TLB 0.000% 06/09/2028 DD 06/06/23	681,798.28	0.00
AVOLON HOLDINGS FUNDING L 144A 2.875% 02/15/2025 DD 01/14/20	289,395.00	0.00
AVOLON HOLDINGS FUNDING L 144A 3.950% 07/01/2024 DD 04/16/19	325,551.60	0.00
AZORRA FINANCE LTD 144A 7.750% 04/15/2030 DD 10/18/24	0.00	183,902.95
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17	26,585.82	0.00
B&G FOODS INC 5.250% 09/15/2027 DD 09/26/19	1,021,016.25	1,071,810.00
B&G FOODS INC 144A 8.000% 09/15/2028 DD 09/26/23	210,012.00	179,898.25
BACARDI LTD / BACARDI-MAR 144A 5.400% 06/15/2033 DD 06/20/23	1,098,676.40	0.00
BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18	381,260.00	0.00
BAE SYSTEMS PLC 144A 3.000% 09/15/2050 DD 09/15/20	283,616.00	0.00
BANCA MONTE DEI PASCHI DI REGS 1.875% 01/09/2026	419,063.56	0.00
BANCO BILBAO VIZCAYA ARGENTARI VAR RT 12/31/2049 DD 09/19/23	213,918.00	0.00
BANCO BTG PACTUAL SA/CAYM 144A 4.500% 01/10/2025 DD 12/10/19	687,764.00	0.00
BANCO MERCANTIL DEL NORTE 144A VAR RT 12/31/2049 DD 07/14/20	491,475.00	0.00
BANCO SANTANDER SA VAR RT 03/24/2028 DD 03/24/22	192,590.00	0.00
BANCO SANTANDER SA VAR RT 12/31/2049 DD 11/21/23	1,092,500.00	0.00
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	2,889,129.35	0.00
BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	838,785.60	0.00
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	12,734,674.76	0.00
BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22	1,235,838.80	0.00
BARCLAYS PLC VAR RT 05/09/2034 DD 05/09/23	1,428,927.50	0.00
BARCLAYS PLC VAR RT 06/20/2030 DD 06/20/19	484,965.00	0.00
BARCLAYS PLC VAR RT 06/24/2031 DD 06/24/20	1,950,471.60	0.00
BARCLAYS PLC VAR RT 06/27/2034 DD 06/27/23	1,313,344.80	0.00
BARCLAYS PLC VAR RT 11/02/2033 DD 11/02/22	1,009,494.00	0.00
BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21	318,802.00	0.00
BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	185,551.60	0.00
BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	993,692.80	0.00
BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	1,395,368.00	0.00
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	1,073,070.00	0.00
BASS PRO SHOPS/GREAT AMERICAN 0.000% 03/06/2028 DD 11/09/21	121,149.79	95,556.03
BAT CAPITAL CORP 2.259% 03/25/2028 DD 09/25/20	3,085,376.45	0.00
BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18	22,918.08	0.00
BAT CAPITAL CORP 3.734% 09/25/2040 DD 09/25/20	1,193,559.18	0.00
BAT CAPITAL CORP 3.984% 09/25/2050 DD 09/25/20	382,109.40	0.00
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	2,261,199.24	0.00
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	1,042,959.12	0.00
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	397,945.00	0.00
BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	947,547.40	0.00
BAT CAPITAL CORP 7.081% 08/02/2053 DD 08/02/23	1,046,087.25	0.00
BAT INTERNATIONAL FINANCE PLC 5.931% 02/02/2029 DD 08/02/23	353,542.20	0.00



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BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18	27,771.50	0.00
BAUSCH HEALTH COS INC 144A 11.000% 09/30/2028 DD 09/30/22	0.00	71,250.00
BAUSCH HEALTH COS INC 144A 4.875% 06/01/2028 DD 06/08/21	903,960.00	1,340,000.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19	113,727.50	169,862.50
BAUSCH HEALTH COS INC 144A 5.000% 02/15/2029 DD 12/03/20	162,903.75	221,302.50
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19	69,145.50	81,750.00
BAUSCH HEALTH COS INC 144A 5.250% 02/15/2031 DD 12/03/20	237,061.00	291,500.00
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20	0.00	310,000.00
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19	54,326.25	87,887.50
BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	59,913.60	0.00
BAXTER INTERNATIONAL INC 1.730% 04/01/2031 DD 04/01/21	729,147.55	0.00
BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	96,720.40	0.00
BAXTER INTERNATIONAL INC 3.500% 08/15/2046 DD 08/15/16	1,647,157.50	0.00
BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	137,332.80	0.00
BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	225,559.75	0.00
BCPE ULYSSES INTERMEDIATE 144A 7.750% 04/01/2027 DD 01/28/21	0.00	173,061.00
BEACON ROOFING SUPPLY INC 144A 6.500% 08/01/2030 DD 07/31/23	51,133.50	50,727.50
BEAZER HOMES USA INC 5.875% 10/15/2027 DD 10/10/17	415,093.25	419,458.00
BEAZER HOMES USA INC 6.750% 03/15/2025 DD 03/14/17	995,000.00	0.00
BEAZER HOMES USA INC 7.250% 10/15/2029 DD 09/24/19	226,977.75	633,587.50
BEAZER HOMES USA INC 144A 7.500% 03/15/2031 DD 03/15/24	0.00	365,731.20
BECTON DICKINSON & CO 4.298% 08/22/2032 DD 08/22/22	560,546.80	0.00
BECTON DICKINSON & CO 4.685% 12/15/2044 DD 12/15/14	640,435.44	0.00
BECTON DICKINSON & CO 4.875% 05/15/2044 DD 11/15/14	59,603.94	0.00
BELL TELEPHONE CO OF CANADA OR 4.300% 07/29/2049 DD 05/13/19	527,965.20	0.00
BELLIS ACQUISITION CO PLC 144A 8.125% 05/14/2030	0.00	363,404.27
BELRON UK FINANCE PLC 144A 5.750% 10/15/2029 DD 10/16/24	0.00	197,946.00
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18	1,316,802.60	0.00
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	1,472,087.16	0.00
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	692,159.00	0.00
BERRY PETROLEUM CO LLC 144A 7.000% 02/15/2026 DD 02/08/18	918,333.00	0.00
BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	879,648.30	0.00
BIG RIVER STEEL LLC / BRS 144A 6.625% 01/31/2029 DD 09/18/20	0.00	433,592.04
BIOGEN INC 3.150% 05/01/2050 DD 04/30/20	144,533.20	0.00
BIOGEN INC 3.250% 02/15/2051 DD 02/15/22	88,464.06	0.00
BLACK HILLS CORP 2.500% 06/15/2030 DD 06/17/20	167,934.00	0.00
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20	682,927.20	0.00
BLACKSTONE HOLDINGS FINAN 144A 2.550% 03/30/2032 DD 01/10/22	147,072.60	0.00
BLACKSTONE SECURED LENDING FUN 2.750% 09/16/2026 DD 03/16/21	823,644.00	0.00
BLUE OWL FINANCE LLC 144A 4.125% 10/07/2051 DD 10/07/21	1,067,408.00	0.00
BLUE RACER MIDSTREAM LLC 144A 6.625% 07/15/2026 DD 06/18/18	445,500.00	0.00



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BLUE RACER MIDSTREAM LLC 144A 7.000% 07/15/2029 DD 05/28/24	0.00	51,067.50
BLUE RACER MIDSTREAM LLC 144A 7.250% 07/15/2032 DD 05/28/24	0.00	97,596.35
BMC SOFTWARE 7/24 (USD) TLB 0.000% 07/03/2031 DD 06/24/24	0.00	75,554.25
BMC SOFTWARE 9/21 2ND LIEN COV 0.000% 02/27/2026 DD 09/13/21	49,765.50	0.00
BNP PARIBAS SA 144A 4.400% 08/14/2028 DD 08/14/18	487,430.00	0.00
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21	184,488.00	0.00
BNP PARIBAS SA 144A VAR RT 01/13/2029 DD 01/13/23	1,703,773.50	0.00
BNP PARIBAS SA 144A VAR RT 01/13/2031 DD 01/13/20	3,518,840.00	0.00
BNP PARIBAS SA 144A VAR RT 06/30/2027 DD 06/30/21	2,652,399.00	0.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/14/23	827,351.20	0.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/16/22	2,398,856.50	0.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 11/17/22	481,194.00	0.00
BOEING CO/THE 2.196% 02/04/2026 DD 02/04/21	264,658.80	0.00
BOEING CO/THE 3.200% 03/01/2029 DD 02/15/19	1,183,736.40	0.00
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19	2,223,033.80	0.00
BOEING CO/THE 3.500% 03/01/2039 DD 02/15/19	597,772.50	0.00
BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	768,036.40	0.00
BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	354,168.00	0.00
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	4,379,666.00	0.00
BOEING CO/THE 3.825% 03/01/2059	81,859.93	0.00
BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	1,660,212.40	0.00
BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	1,525,750.40	0.00
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20	1,110,318.00	0.00
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20	4,780,704.60	0.00
BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	2,226,016.65	0.00
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	6,420,209.25	357,376.25
BOEING CO/THE 5.875% 02/15/2040 DD 07/28/09	555,495.85	0.00
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	2,922,203.30	162,181.25
BOMBARDIER INC 144A 6.000% 02/15/2028 DD 08/12/21	1,284,837.90	566,678.48
BOMBARDIER INC 144A 7.000% 06/01/2032 DD 06/05/24	0.00	167,816.55
BOMBARDIER INC 144A 7.125% 06/15/2026 DD 06/08/21	193,119.24	162,594.54
BOMBARDIER INC 144A 7.250% 07/01/2031 DD 04/04/24	0.00	165,004.80
BOMBARDIER INC 144A 7.500% 02/01/2029 DD 01/20/23	330,213.00	260,107.50
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19	631,138.82	459,670.14
BOMBARDIER INC 144A 8.750% 11/15/2030 DD 11/17/23	383,385.60	386,974.80
BOOST NEWCO BORROWER LLC 144A 7.500% 01/15/2031 DD 10/04/23	0.00	209,672.00
BOOZ ALLEN HAMILTON INC 5.950% 08/04/2033 DD 08/04/23	105,640.00	0.00
BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20	357,756.00	0.00
BOSTON SCIENTIFIC CORP 4.550% 03/01/2039 DD 02/25/19	608,971.00	0.00
BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	1,469,226.60	0.00
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20	578,082.00	0.00



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01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21	45,926.00	416,331.00
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	881,640.00	0.00
BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	2,328,480.00	0.00
BPCE SA 144A VAR RT 07/19/2033 DD 07/19/22	251,395.00	0.00
BPCE SA 144A VAR RT 10/19/2032 DD 10/19/21	939,343.00	0.00
BRAND INDUSTRIAL SERVICES 144A 10.375% 08/01/2030 DD 08/01/23	132,191.25	127,225.00
BRAVO RESIDENTIAL NQM5 A1 144A VAR RT 06/25/2063 DD 07/01/23	144,605.58	0.00
BRAVO RESIDENTIAL NQM5 A3 144A VAR RT 06/25/2063 DD 07/01/23	115,180.84	0.00
BREAD FINANCIAL HOLDINGS 144A 9.750% 03/15/2029 DD 12/22/23	263,346.15	413,774.90
BRIGHTHOUSE FINANCIAL INC 3.850% 12/22/2051 DD 11/22/21	350,335.30	0.00
BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	78,179.50	0.00
BRINK'S CO/THE 144A 4.625% 10/15/2027 DD 10/20/17	238,520.00	24,255.50
BRINK'S CO/THE 144A 6.500% 06/15/2029 DD 06/12/24	0.00	50,671.00
BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16	227,987.50	0.00
BRINKER INTERNATIONAL INC 144A 8.250% 07/15/2030 DD 06/27/23	444,584.00	211,202.00
BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	171,860.15	0.00
BRITISH AIRWAYS 2019-1 CL 144A 3.350% 12/15/2030 DD 07/25/19	72,483.09	0.00
BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	569,889.40	0.00
BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/2031 DD 08/16/21	218,223.20	0.00
BRIXMOR OPERATING PARTNERSHIP 4.125% 05/15/2029 DD 05/10/19	619,242.00	0.00
BROADCOM INC 4.300% 11/15/2032 DD 05/08/20	1,152,540.00	0.00
BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21	82,535.00	0.00
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	4,308,143.25	0.00
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	1,737,400.09	0.00
BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21	2,917,730.40	0.00
BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21	321,598.26	0.00
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	1,932,992.10	0.00
BROADCOM INC 144A 4.926% 05/15/2037 DD 04/18/22	2,877,524.22	0.00
BROADSTONE NET LEASE LLC 2.600% 09/15/2031 DD 09/15/21	543,858.00	0.00
BROADSTREET PARTNERS INC 144A 5.875% 04/15/2029 DD 04/21/21	490,092.75	266,057.00
BROOKFIELD CAPITAL FINANCE LLC 6.087% 06/14/2033 DD 06/14/23	104,503.00	0.00
BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	523,512.00	0.00
BROOKFIELD FINANCE LLC / BROOK 3.450% 04/15/2050 DD 02/21/20	139,848.00	0.00
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19	96,951.00	0.00
BROOKFIELD RESIDENTIAL PR 144A 4.875% 02/15/2030 DD 02/26/20	197,871.75	203,168.25
BROOKFIELD RESIDENTIAL PR 144A 5.000% 06/15/2029 DD 05/25/21	0.00	69,723.00
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19	678,223.00	693,980.00
BROOKLYN UNION GAS CO/THE 144A 3.865% 03/04/2029 DD 03/04/19	429,734.40	0.00
BROOKLYN UNION GAS CO/THE 144A 4.866% 08/05/2032 DD 08/05/22	613,171.70	0.00
BROWN & BROWN INC 2.375% 03/15/2031 DD 09/24/20	4,738,093.20	0.00
BROWN & BROWN INC 4.950% 03/17/2052 DD 03/17/22	907,687.80	0.00



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BUILDERS FIRSTSOURCE INC 144A 5.000% 03/01/2030 DD 02/11/20	0.00	61,789.00
BURLINGTON NORTHERN SANTA FE L 3.050% 02/15/2051 DD 04/13/20	137,917.20	0.00
BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	209,844.25	0.00
BURLINGTON NORTHERN SANTA FE L 4.450% 01/15/2053 DD 06/07/22	851,814.00	0.00
C&S GROUP ENTERPRISES LLC 144A 5.000% 12/15/2028 DD 12/04/20	80,432.00	0.00
CABLEVISION LIGHTPATH 9/20 COV 0.000% 11/30/2027 DD 09/09/20	0.00	149,222.80
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20	175,630.00	568,008.00
CABLEVISION LIGHTPATH LLC 144A 5.625% 09/15/2028 DD 09/29/20	315,244.00	371,068.00
CABLEVISION SYSTEMS/ALTICE USA 0.000% 01/15/2028 DD 12/04/22	0.00	995,641.40
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21	0.00	655,382.00
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	917,552.85	0.00
CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24	0.00	371,668.70
CAESARS ENTERTAINMENT INC 144A 7.000% 02/15/2030 DD 02/06/23	0.00	662,057.50
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19	0.00	239,777.50
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20	463,855.00	235,990.00
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20	2,108,801.00	1,692,702.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19	982,821.25	824,330.00
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19	977,020.00	24,293.75
CAMELOT RETURN MERGER SUB 144A 8.750% 08/01/2028 DD 07/25/22	101,503.00	95,825.00
CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	261,472.60	0.00
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	557,116.80	0.00
CANADIAN NATURAL RESOURCES LTD 5.850% 02/01/2035 DD 12/01/04	1,586,768.65	0.00
CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02	406,961.00	0.00
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	1,017,151.40	0.00
CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	1,655,871.72	0.00
CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	894,862.08	0.00
CANADIAN PACIFIC RAILWAY CO 3.500% 05/01/2050 DD 04/19/23	385,475.00	0.00
CANADIAN PACIFIC RAILWAY CO 4.300% 05/15/2043 DD 04/19/23	87,910.00	0.00
CANADIAN PACIFIC RAILWAY CO 4.800% 09/15/2035 DD 09/11/15	152,017.80	0.00
CANADIAN PACIFIC RAILWAY CO 4.950% 08/15/2045 DD 04/19/23	285,336.00	0.00
CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	566,252.00	0.00
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	672,036.00	0.00
CANTOR FITZGERALD LP 144A 4.500% 04/14/2027 DD 04/14/22	192,104.00	0.00
CANTOR FITZGERALD LP 144A 4.875% 05/01/2024 DD 04/29/19	2,977,050.00	0.00
CANTOR FITZGERALD LP 144A 7.200% 12/12/2028 DD 12/12/23	410,540.00	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23	1,116,561.60	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	515,390.00	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 10/30/2031 DD 11/01/23	3,505,028.80	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 12/31/2049 DD 06/10/21	480,750.00	0.00
CARDINAL HEALTH INC 4.368% 06/15/2047 DD 06/12/17	171,800.00	0.00
CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	724,690.80	0.00



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CARGILL INC 144A 4.375% 04/22/2052 DD 04/22/22	192,756.90	0.00
CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18	158,696.70	0.00
CARLYLE US CLO 2018 1A A1 144A VAR RT 04/20/2031 DD 05/30/18	419,703.25	0.00
CARNIVAL 8/23 COV-LITE TLB 0.000% 08/08/2027 DD 07/31/23	398,330.34	0.00
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21	185,906.00	402,815.00
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	1,269,450.00	1,097,569.00
CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21	841,671.25	399,052.00
CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	128,798.40	0.00
CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	591,104.60	0.00
CARRIER GLOBAL CORP 144A 5.800% 11/30/2025 DD 11/30/23	395,206.50	0.00
CARRIER GLOBAL CORP 144A 5.900% 03/15/2034 DD 11/30/23	769,753.60	0.00
CARRIER GLOBAL CORP 144A 6.200% 03/15/2054 DD 11/30/23	964,161.20	0.00
CARROLS RESTAURANT GROUP 144A 5.875% 07/01/2029 DD 06/28/21	220,777.50	0.00
CARVANA CO 144A 9.000% 06/01/2030 DD 09/01/23	0.00	1,063,776.31
CARVANA CO 144A 9.000% 06/01/2031 DD 09/01/23	0.00	408,545.62
CARVANA CO 144A 9.000% 12/01/2028 DD 09/01/23	0.00	458,826.08
CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	491,846.00	0.00
CBRE SERVICES INC 5.950% 08/15/2034 DD 06/23/23	335,651.20	0.00
CCM MERGER INC 144A 6.375% 05/01/2026 DD 11/04/20	48,750.00	49,873.50
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20	1,748,080.00	588,282.75
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19	1,187,680.00	365,268.00
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17	909,283.00	915,695.50
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	144,753.00	147,393.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	636,464.25	238,820.00
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16	322,855.00	324,073.75
CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21	363,829.75	0.00
CDW LLC / CDW FINANCE CORP 3.250% 02/15/2029 DD 08/13/20	397,764.00	0.00
CELANESE US HOLDINGS LLC VAR RT 07/15/2029 DD 07/14/22	419,576.00	0.00
CELANESE US HOLDINGS LLC VAR RT 11/15/2028 DD 08/24/23	0.00	153,639.00
CELANESE US HOLDINGS LLC VAR RT 11/15/2030 DD 08/24/23	0.00	25,889.75
GENOVUS ENERGY INC 2.650% 01/15/2032 DD 09/13/21	1,658,160.00	0.00
GENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21	401,531.84	0.00
GENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	1,081,793.76	0.00
GENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	364,981.84	0.00
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21	1,655,309.25	0.00
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	654,671.30	0.00
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19	1,476,536.60	0.00
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	123,510.20	0.00
CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	221,140.00	0.00
CENTERPOINT ENERGY HOUSTON ELE 5.300% 04/01/2053 DD 03/23/23	136,853.60	0.00
CENTURY COMMUNITIES INC 6.750% 06/01/2027 DD 12/01/19	505,940.00	0.00



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CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13	1,100,460.00	0.00
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14	2,679,600.00	0.00
CHARLES SCHWAB CORP/THE VAR RT 05/19/2029 DD 05/19/23	153,993.00	0.00
CHARLES SCHWAB CORP/THE VAR RT 05/19/2034 DD 05/19/23	868,291.20	0.00
CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 04/30/20	118,387.20	0.00
CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 12/11/20	1,468,860.60	0.00
CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22	261,587.50	259,920.00
CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22	190,100.75	203,605.90
CHARTER COMM OPERATING 10/19 T	1,916,335.20	0.00
CHARTER COMM OPERATING 12/23 T 0.000% 12/07/2030 DD 11/27/23	199,166.00	0.00
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	535,419.00	0.00
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	206,314.20	0.00
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	671,201.96	0.00
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	2,092,828.10	0.00
CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	357,917.40	0.00
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047	460,376.92	0.00
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	890,062.20	0.00
CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	678,326.40	0.00
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	3,344,127.90	0.00
CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	3,286,476.27	0.00
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	1,976,869.85	0.00
CHEMOURS CO/THE 5.375% 05/15/2027 DD 05/23/17	48,844.00	0.00
CHEMOURS CO/THE 144A 4.625% 11/15/2029 DD 08/18/21	254,556.20	0.00
CHEMOURS CO/THE 144A 8.000% 01/15/2033 DD 11/27/24	0.00	146,559.00
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16	200,446.00	0.00
CHENIERE ENERGY INC 4.625% 10/15/2028 DD 04/15/21	0.00	430,852.40
CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21	1,452,240.00	0.00
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20	248,157.00	0.00
CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	219,909.90	0.00
CHILDREN'S HEALTH SYSTEM OF TE 2.511% 08/15/2050 DD 08/04/20	128,102.45	0.00
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17	49,750.00	0.00
CHURCHILL DOWNS INC 144A 5.750% 04/01/2030 DD 04/13/22	0.00	98,145.00
CHURCHILL DOWNS INC 144A 6.750% 05/01/2031 DD 04/25/23	25,373.50	0.00
CI FINANCIAL CORP 3.200% 12/17/2030 DD 12/17/20	902,070.60	0.00
CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21	598,677.50	0.00
CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	1,960,316.60	0.00
CINEMARK USA INC 144A 7.000% 08/01/2032 DD 07/18/24	0.00	107,033.85
CITGO PETROLEUM CORP 144A 6.375% 06/15/2026 DD 02/11/21	24,918.25	25,025.00
CITGO PETROLEUM CORP 144A 7.000% 06/15/2025 DD 06/09/20	723,637.00	600,660.00
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	462,551.31	0.00
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	2,432,604.40	0.00



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CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	1,591,532.15	0.00
CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06	137,621.07	0.00
CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	43,599.20	0.00
CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	4,389.80	0.00
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23	2,394,615.30	0.00
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	2,188,764.45	0.00
CITIGROUP INC VAR RT 12/31/2049 DD 02/18/21	951,525.50	461,187.00
CITIGROUP INC VAR RT 12/31/2049 DD 09/21/23	744,271.50	0.00
CITIGROUP INC VAR RT 12/31/2049 DD 12/03/24	0.00	148,980.00
CITIZENS FINANCIAL GROUP INC 4.023% 10/01/2024 DD 08/01/14	194,882.00	0.00
CIVITAS RESOURCES INC 144A 8.375% 07/01/2028 DD 06/29/23	339,306.50	337,535.25
CIVITAS RESOURCES INC 144A 8.625% 11/01/2030 DD 10/17/23	132,558.75	204,213.75
CLARIVATE SCIENCE HOLDING 144A 4.875% 07/01/2029 DD 06/24/21	469,190.00	233,052.50
CLEAR CHANNEL OUTDOOR HOL 144A 5.125% 08/15/2027 DD 08/23/19	0.00	481,250.00
CLEAR CHANNEL OUTDOOR HOL 144A 9.000% 09/15/2028 DD 08/22/23	0.00	209,430.00
CLECO CORPORATE HOLDINGS LLC VAR RT 05/01/2046 DD 11/01/16	307,005.15	0.00
CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	160,485.10	0.00
CLEVELAND ELECTRIC ILLUMINATIN 5.950% 12/15/2036 DD 12/11/06	1,278,575.00	0.00
CLEVELAND-CLIFFS INC 144A 6.750% 04/15/2030 DD 04/14/23	355,124.00	342,181.00
CLEVELAND-CLIFFS INC 144A 6.875% 11/01/2029 DD 10/22/24	0.00	217,646.00
CLEVELAND-CLIFFS INC 144A 7.000% 03/15/2032 DD 03/18/24	0.00	166,958.70
CLEVELAND-CLIFFS INC 144A 7.375% 05/01/2033 DD 10/22/24	0.00	142,419.00
CLUE OPCO LLC 144A 9.500% 10/15/2031 DD 10/02/23	585,774.00	684,443.50
CMG MEDIA CORP 144A 8.875% 06/18/2029 DD 06/15/24	0.00	172,552.90
CNA FINANCIAL CORP 5.500% 06/15/2033 DD 05/22/23	723,100.00	0.00
CNX MIDSTREAM PARTNERS LP 144A 4.750% 04/15/2030 DD 09/22/21	44,942.50	0.00
CNX RESOURCES CORP 144A 7.250% 03/01/2032 DD 02/23/24	0.00	147,496.90
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19	504,435.00	0.00
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21	202,556.70	0.00
COLUMBIA PIPELINES HOLDIN 144A 6.042% 08/15/2028 DD 08/08/23	185,952.60	0.00
COLUMBIA PIPELINES HOLDIN 144A 6.055% 08/15/2026 DD 08/08/23	92,168.10	0.00
COLUMBIA PIPELINES OPERAT 144A 5.927% 08/15/2030 DD 08/08/23	227,790.20	0.00
COLUMBIA PIPELINES OPERAT 144A 6.036% 11/15/2033 DD 08/08/23	1,835,680.00	0.00
COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23	617,728.25	0.00
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	784,933.40	0.00
COLUMBIA PIPELINES OPERAT 144A 6.714% 08/15/2063 DD 08/08/23	1,816,529.60	0.00
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20	993,614.16	0.00
COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	264,531.50	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	6,881,036.82	0.00
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	3,507,400.75	0.00
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	1,077,989.86	0.00



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COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	2,854,562.70	0.00
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	2,010,394.98	0.00
COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	42,967.60	0.00
COMISION FEDERAL DE ELECT 144A 3.348% 02/09/2031 DD 02/09/21	341,296.30	0.00
COMMERCIAL METALS CO 4.375% 03/15/2032 DD 01/28/22	44,882.50	0.00
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	1,278,487.32	0.00
COMMONWEALTH BANK OF AUST 144A 3.743% 09/12/2039 DD 09/12/19	503,820.80	0.00
COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18	1,750,567.40	0.00
COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21	411,768.00	349,732.50
COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21	68,604.00	129,685.64
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19	198,830.00	0.00
CONNECT FINCO/INMARSAT 3/24 0.000% 09/13/2029 DD 03/13/24	0.00	411,310.09
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	255,606.00	0.00
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21	358,625.75	0.00
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	106,119.00	0.00
CONSOLIDATED EDISON CO OF NEW 3.950% 04/01/2050 DD 03/31/20	322,622.30	0.00
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	84,557.60	0.00
CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	463,692.60	0.00
CONSOLIDATED EDISON CO OF NEW 6.200% 06/15/2036 DD 06/15/06	72,865.85	0.00
CONSOLIDATED ENERGY 1/24 TLB	0.00	457,294.38
CONSTELLATION BRANDS INC 2.250% 08/01/2031 DD 07/26/21	643,762.80	0.00
CONSTELLATION BRANDS INC 3.750% 05/01/2050 DD 04/27/20	159,916.00	0.00
CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	89,368.00	0.00
CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18	198,628.00	0.00
CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12	442,406.64	0.00
CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	460,805.20	0.00
CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	78,594.56	0.00
CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	227,249.00	0.00
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21	110,458.80	0.00
CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21	528,131.50	0.00
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20	695,926.00	0.00
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14	2,778,188.00	0.00
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	54,269.04	0.00
CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	251,344.90	0.00
CONUMA RESOURCES LTD 144A 13.125% 05/01/2028 DD 04/24/23	282,872.10	306,530.00
COPT DEFENSE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21	155,342.00	0.00
COREBRIDGE FINANCIAL INC 3.850% 04/05/2029 DD 04/05/23	919,035.00	0.00
COREBRIDGE FINANCIAL INC 4.350% 04/05/2042 DD 04/05/23	208,301.45	0.00
CORNERSTONE BUILDING BRAN 144A 6.125% 01/15/2029 DD 09/24/20	164,000.00	267,048.60
CORNERSTONE CHEM CO 144A 10.250% 09/01/2027 DD 02/15/23	0.00	1,327.53
CORNERSTONE CHEM CO 144A 15.000% 12/06/2028 DD 04/26/24	0.00	20,355.00



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CORNERSTONE CHEM CO 144A VAR RT 12/06/2028 DD 12/31/24	0.00	11,999.70
CORNERSTONE CHEMICAL CO L 144A 15.000% 12/06/2028 DD 12/06/23	122,933.00	129,899.00
CORNING INC 5.450% 11/15/2079 DD 11/19/19	271,524.40	0.00
CORNING INC 5.750% 08/15/2040 DD 08/10/10	241,422.55	0.00
CORONADO FINANCE PTY LTD 144A 10.750% 05/15/2026 DD 05/12/21	83,344.80	0.00
CORONADO FINANCE PTY LTD 144A 9.250% 10/01/2029 DD 10/02/24	0.00	192,682.80
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12	80.00	0.00
CORP NACIONAL DEL COBRE D 144A 6.300% 09/08/2053 DD 09/08/23	268,405.25	0.00
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20	170,246.00	0.00
COTERRA ENERGY INC 3.900% 05/15/2027 DD 11/15/22	406,652.40	0.00
COTERRA ENERGY INC 4.375% 03/15/2029 DD 09/15/22	281,613.20	0.00
COTERRA ENERGY OPERATING CO 4.375% 03/15/2029 DD 03/08/19	413,560.00	0.00
COUGAR JV SUBSIDIARY LLC 144A 8.000% 05/15/2032 DD 05/17/24	0.00	114,141.50
COX COMMUNICATIONS INC 144A 1.800% 10/01/2030 DD 09/17/20	407,505.00	0.00
COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14	375,540.00	0.00
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/19/16	1,028,604.20	0.00
CRESCENT ENERGY FINANCE L 144A 7.375% 01/15/2033 DD 06/14/24	0.00	101,969.70
CRESCENT ENERGY FINANCE L 144A 7.625% 04/01/2032 DD 03/26/24	0.00	233,789.75
CRESCENT ENERGY FINANCE L 144A 9.250% 02/15/2028 DD 02/01/23	347,585.95	386,683.30
CRH AMERICA FINANCE INC 144A 4.500% 04/04/2048 DD 04/04/18	185,810.00	0.00
CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20	829,150.00	0.00
CROWN CASTLE INC 2.900% 04/01/2041 DD 02/16/21	556,401.93	0.00
CROWN CASTLE INC 3.100% 11/15/2029 DD 08/15/19	268,728.00	0.00
CROWN CASTLE INC 3.300% 07/01/2030 DD 04/03/20	727,209.90	0.00
CROWN CASTLE INC 4.000% 11/15/2049 DD 08/15/19	705,645.27	0.00
CROWN CASTLE INC 4.150% 07/01/2050 DD 04/03/20	1,032,513.68	0.00
CROWN CASTLE INC 4.300% 02/15/2029 DD 02/11/19	288,990.00	0.00
CROWN CASTLE INC 4.450% 02/15/2026 DD 02/08/16	788,200.00	0.00
CROWN CASTLE INC 4.750% 05/15/2047 DD 05/01/17	347,596.00	0.00
CROWN CASTLE INC 5.200% 02/15/2049 DD 02/11/19	250,684.70	0.00
CROWN CASTLE INC 5.800% 03/01/2034 DD 12/06/23	93,353.40	0.00
CROWNROCK LP / CROWNROCK 144A 5.000% 05/01/2029 DD 04/20/21	302,250.00	136,690.20
CRSO TR 2023-BRND 144A VAR RT 07/10/2040 DD 07/01/23	187,397.73	0.00
CSC HOLDINGS LLC 144A 3.375% 02/15/2031 DD 08/17/20	291,948.00	280,564.00
CSC HOLDINGS LLC 144A 4.125% 12/01/2030 DD 06/16/20	0.00	161,631.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	0.00	366,834.50
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16	888,752.02	860,095.00
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19	249,000.00	0.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19	1,509,246.00	596,165.70
CSL FINANCE PLC 144A 4.625% 04/27/2042 DD 04/27/22	849,389.30	0.00
CSN RESOURCES SA 144A 5.875% 04/08/2032 DD 02/08/22	521,982.00	0.00



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CSX CORP 3.800% 11/01/2046 DD 10/18/16	425,232.90	0.00
CSX CORP 4.250% 11/01/2066 DD 10/18/16	214,765.64	0.00
CSX CORP 4.500% 03/15/2049 DD 02/28/19	355,045.41	0.00
CSX CORP 4.500% 11/15/2052 DD 07/28/22	801,588.80	0.00
CSX CORP 4.650% 03/01/2068 DD 02/20/18	276,372.00	0.00
CSX CORP 4.750% 05/30/2042 DD 11/01/11	1,407,583.80	0.00
CSX CORP 5.500% 04/15/2041 DD 10/21/10	604,371.60	0.00
CSX CORP 6.150% 05/01/2037 DD 04/25/07	1,185,249.60	0.00
CVS HEALTH CORP 2.125% 09/15/2031 DD 08/18/21	141,040.50	0.00
CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	228,928.00	0.00
CVS HEALTH CORP 3.625% 04/01/2027 DD 03/31/20	1,633,995.05	0.00
CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	1,240,401.60	0.00
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	4,896,579.85	0.00
CVS HEALTH CORP 4.875% 07/20/2035 DD 07/20/15	2,501,188.80	0.00
CVS HEALTH CORP 5.125% 07/20/2045	745,040.64	0.00
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	4,717,027.00	0.00
CVS HEALTH CORP 5.250% 01/30/2031 DD 06/02/23	369,698.40	0.00
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	1,285,713.75	0.00
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	522,551.70	0.00
CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23	745,332.00	0.00
CVS HEALTH CORP 6.125% 09/15/2039 DD 09/11/09	212,910.00	0.00
CVS PASS-THROUGH TRUST 144A 5.926% 01/10/2034 DD 12/21/11	625,442.73	0.00
CWHEQ HOME EQUITY LOAN T S5 A1 VAR RT 06/25/2035 DD 09/28/06	10.00	0.00
DAE FUNDING LLC 144A 1.550% 08/01/2024 DD 06/22/21	194,670.00	0.00
DANA FINANCING LUXEMBOURG 144A 5.750% 04/15/2025 DD 04/04/17	149,257.50	149,544.00
DANA INC 4.250% 09/01/2030 DD 05/13/21	44,316.50	23,266.75
DANA INC 4.500% 02/15/2032 DD 11/24/21	391,509.00	114,647.50
DANA INC 5.625% 06/15/2028 DD 06/19/20	34,507.20	34,525.40
DANSKE BANK A/S 144A VAR RT 01/09/2026 DD 01/09/23	614,404.20	0.00
DANSKE BANK A/S 144A VAR RT 04/01/2028 DD 04/01/22	494,572.50	0.00
DANSKE BANK A/S 144A VAR RT 09/10/2025 DD 09/10/21	880,115.60	0.00
DANSKE BANK A/S 144A VAR RT 09/10/2027 DD 09/10/21	180,488.00	0.00
DAVITA INC 144A 3.750% 02/15/2031 DD 08/11/20	677,506.50	995,049.00
DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20	1,144,313.28	1,137,211.21
DAVITA INC 144A 6.875% 09/01/2032 DD 08/13/24	0.00	241,840.80
DCLI BIDCO LLC 144A 7.750% 11/15/2029 DD 10/31/24	0.00	189,164.35
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07	472,802.20	0.00
DCP MIDSTREAM OPERATING LP 3.250% 02/15/2032 DD 11/19/21	505,831.95	0.00
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19	998,860.00	0.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14	1,946,797.10	0.00
DELL INTERNATIONAL LLC / EMC C 3.450% 12/15/2051 DD 06/15/23	309,821.28	0.00



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DELL INTERNATIONAL LLC / EMC C 4.900% 10/01/2026 DD 04/01/21	601,146.00	0.00
DELL INTERNATIONAL LLC / EMC C 5.300% 10/01/2029 DD 04/01/21	721,483.00	0.00
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21	373,628.60	0.00
DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21	463,502.72	0.00
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19	486,680.00	0.00
DELTA AIR LINES INC 3.750% 10/28/2029 DD 10/28/19	1,372,995.00	0.00
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	173,670.00	0.00
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20	277,775.64	0.00
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20	4,220,416.20	0.00
DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20	621,868.48	0.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/18/2029 DD 01/18/23	1,158,194.70	0.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/26/2025 DD 11/26/19	393,484.00	0.00
DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	175,224.60	0.00
DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	346,150.35	0.00
DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	974,281.00	0.00
DEVON ENERGY CORP 5.250% 10/15/2027 DD 10/15/21	60,350.40	0.00
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	2,205,900.00	0.00
DEVON ENERGY CORP 5.875% 06/15/2028 DD 12/15/21	183,949.22	0.00
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	703,200.55	0.00
DIAMOND FOREIGN ASSET CO 144A 8.500% 10/01/2030 DD 09/21/23	0.00	129,716.25
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 02/15/22	80,000.00	3,000.00
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19	63,750.00	3,187.50
DIAMOND SPORTS/SINCLAIR/REGION 0.000% 05/26/2026 DD 01/13/22	296,303.94	7,034.94
DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	1,632,633.60	0.00
DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	2,114,029.70	0.00
DIAMONDBACK ENERGY INC 6.250% 03/15/2033 DD 10/28/22	32,091.30	0.00
DIAMONDBACK ENERGY INC 6.250% 03/15/2053 DD 12/13/22	2,546,695.20	0.00
DIGICEL INTERMEDIATE HOLDINGS 12.000% 05/25/2027 DD 01/29/24	0.00	588,005.16
DIGICEL INTERNATIONAL FIN 144A 13.000% 12/31/2025 DD 06/15/23	309,783.15	0.00
DIGICEL INTERNATIONAL FIN 144A 8.000% 12/31/2026 DD 04/15/20	5,500.00	0.00
DIGICEL INTERNATIONAL FIN 144A 8.750% 05/25/2024 DD 05/15/23	535,263.42	0.00
DIGICEL LTD 144A 6.750% 03/15/2024 DD 03/03/15	15,500.00	0.00
DIGICEL MIDCO LTD / DIFL US II 10.500% 11/25/2028 DD 01/29/24	0.00	491,683.47
DISCOVER FINANCIAL SERVICES VAR RT 11/02/2034 DD 11/02/23	1,225,576.00	0.00
DISCOVER FINANCIAL SERVICES VAR RT 12/31/2049 DD 10/31/17	241,050.00	0.00
DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	912,378.19	0.00
DISCOVERY COMMUNICATIONS LLC 4.650% 05/15/2050 DD 05/18/20	1,262,288.76	0.00
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	984,301.02	0.00
DISCOVERY COMMUNICATIONS LLC 5.300% 05/15/2049 DD 05/21/19	409,122.25	0.00
DISH DBS CORP 5.125% 06/01/2029 DD 05/24/21	476,735.75	432,222.75
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14	46,888.00	0.00



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DISH DBS CORP 7.375% 07/01/2028 DD 07/01/20	107,600.40	128,833.20
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16	971,631.45	1,173,404.25
DISH DBS CORP 144A 5.750% 12/01/2028 DD 11/26/21	319,040.00	0.00
DISH NETWORK CORP 2.375% 03/15/2024 DD 03/17/17	524,700.00	0.00
DISH NETWORK CORP 144A 11.750% 11/15/2027 DD 11/15/22	1,146,399.30	603,761.10
DIVERSIFIED HEALTHCARE TRUST 4.375% 03/01/2031 DD 02/08/21	0.00	147,296.00
DIVERSIFIED HEALTHCARE TRUST 4.750% 02/15/2028 DD 02/12/18	287,973.75	321,877.50
DIVERSIFIED HEALTHCARE TRUST 4.750% 05/01/2024 DD 04/28/14	1,404,416.40	0.00
DIVERSIFIED HEALTHCARE TRUST 9.750% 06/15/2025 DD 06/02/20	109,929.12	45,996.32
DOLLAR GENERAL CORP 4.125% 04/03/2050 DD 04/03/20	115,227.15	0.00
DOLLAR GENERAL CORP 5.450% 07/05/2033 DD 06/07/23	193,820.90	0.00
DOLLAR TREE INC 3.375% 12/01/2051 DD 12/01/21	901,086.90	0.00
DOMINION ENERGY INC 4.050% 09/15/2042 DD 09/13/12	195,895.20	0.00
DOMINION ENERGY INC 4.600% 03/15/2049	66,339.66	0.00
DOMINION ENERGY INC 4.600% 03/15/2049 DD 03/13/19	132,679.50	0.00
DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	51,418.16	0.00
DOMINION ENERGY INC 4.900% 08/01/2041 DD 08/05/11	185,264.00	0.00
DOMINION ENERGY INC 5.375% 11/15/2032 DD 11/18/22	462,892.50	0.00
DOMINION ENERGY INC 5.950% 06/15/2035 DD 06/20/05	950,455.44	0.00
DOMINION ENERGY INC 7.000% 06/15/2038 DD 06/17/08	1,117,898.10	0.00
DONCASTERS 3/24 DELAYED TL 0.000% 03/08/2030 DD 03/11/24	0.00	78,705.00
DONCASTERS 3/24 TL 0.000% 03/08/2030 DD 03/11/24	0.00	781,147.13
DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	329,532.48	0.00
DOW CHEMICAL CO/THE 4.800% 05/15/2049 DD 11/15/19	271,305.60	0.00
DOW CHEMICAL CO/THE 5.250% 11/15/2041 DD 11/14/11	1,043,951.60	0.00
DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	112,442.00	0.00
DOW CHEMICAL CO/THE 6.900% 05/15/2053 DD 10/26/22	1,043,388.95	0.00
DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	153,342.20	0.00
DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	115,653.45	0.00
DTE ELECTRIC CO 5.400% 04/01/2053 DD 03/03/23	2,397,668.00	0.00
DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21	105,957.60	0.00
DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	240,135.65	0.00
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21	1,128,133.24	0.00
DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	2,959,781.00	0.00
DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	293,922.40	0.00
DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	2,636,662.90	0.00
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19	236,608.10	0.00
DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	551,518.00	0.00
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	304,661.50	0.00
DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	2,903,545.50	0.00
DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	337,531.45	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
DUPONT DE NEMOURS INC 5.419% 11/15/2048 DD 11/28/18	1,143,815.10	0.00
DUQUESNE LIGHT HOLDINGS I 144A 2.532% 10/01/2030 DD 09/21/20	424,738.20	0.00
DUQUESNE LIGHT HOLDINGS I 144A 2.775% 01/07/2032 DD 07/07/21	832,010.40	0.00
EAST OHIO GAS CO/THE 144A 2.000% 06/15/2030 DD 06/16/20	116,523.40	0.00
EASTMAN CHEMICAL CO 4.800% 09/01/2042 DD 06/05/12	159,190.50	0.00
EATON CORP 4.150% 11/02/2042 DD 11/02/13	588,832.00	0.00
EATON CORP 4.700% 08/23/2052 DD 08/23/22	177,996.60	0.00
ECO MATERIAL TECHNOLOGIES 144A 7.875% 01/31/2027 DD 02/09/22	200,000.00	411,524.55
ECOLAB INC 2.750% 08/18/2055 DD 08/18/21	169,032.50	0.00
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21	907,595.40	0.00
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14	879,803.78	0.00
ECOPETROL SA 5.875% 11/02/2051 DD 11/02/21	484,038.40	0.00
EDISON INTERNATIONAL 5.250% 11/15/2028 DD 05/15/23	231,458.20	0.00
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22	353,076.75	0.00
EDISON INTERNATIONAL VAR RT 06/15/2053 DD 03/06/23	1,214,799.60	0.00
EDISON INTERNATIONAL VAR RT 12/31/2049 DD 03/09/21	444,526.00	0.00
EDISON INTERNATIONAL VAR RT 12/31/2049 DD 11/12/21	642,459.00	0.00
EDP FINANCE BV 144A 1.710% 01/24/2028 DD 09/24/20	222,312.50	0.00
ELDORADO GOLD CORP 144A 6.250% 09/01/2029 DD 08/26/21	0.00	394,300.00
ELECTRICITE DE FRANCE SA 144A 6.950% 01/26/2039 DD 01/26/09	227,980.00	0.00
ELEMENT FLEET MANAGEMENT 144A 1.600% 04/06/2024 DD 04/06/21	128,342.50	0.00
ELEVANCE HEALTH INC 2.250% 05/15/2030 DD 05/05/20	4,721,321.60	0.00
ELEVANCE HEALTH INC 3.125% 05/15/2050 DD 05/05/20	460,311.36	0.00
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	1,654,566.00	0.00
ELEVANCE HEALTH INC 4.550% 05/15/2052 DD 04/29/22	613,874.10	0.00
ELEVANCE HEALTH INC 4.625% 05/15/2042 DD 05/07/12	498,459.50	0.00
ELEVANCE HEALTH INC 4.650% 01/15/2043 DD 09/10/12	301,928.16	0.00
ELEVANCE HEALTH INC 4.650% 08/15/2044 DD 08/12/14	811,720.00	0.00
ELEVANCE HEALTH INC 4.850% 08/15/2054 DD 08/12/14	1,884,709.20	0.00
ELEVANCE HEALTH INC 5.100% 01/15/2044 DD 08/06/13	684,978.00	0.00
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	991,920.60	0.00
ELEVANCE HEALTH INC 5.950% 12/15/2034 DD 12/09/04	139,584.90	0.00
ELEVANCE HEALTH INC 6.100% 10/15/2052 DD 11/04/22	1,173,803.85	0.00
ELEVANCE HEALTH INC 6.375% 06/15/2037 DD 06/08/07	115,559.60	0.00
EMBECTA CORP 144A 5.000% 02/15/2030 DD 02/10/22	678,592.00	0.00
EMBECTA CORP 144A 6.750% 02/15/2030 DD 04/01/22	87,000.00	0.00
EMERA US FINANCE LP 4.750% 06/15/2046	555,570.12	0.00
EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	903,933.45	0.00
EMPIRE COMMUNITIES CORP 144A 7.000% 12/15/2025 DD 12/22/20	370,207.50	0.00
EMPIRE COMMUNITIES CORP 144A 9.750% 05/01/2029 DD 04/29/24	0.00	147,288.40
EMRLD BORROWER LP / EMERA 144A 6.750% 07/15/2031 DD 07/08/24	0.00	100,684.00



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01/01/2024 - 12/31/2024

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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	340,704.75	0.00
ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	330,257.20	0.00
ENBRIDGE INC 2.500% 08/01/2033 DD 06/28/21	1,639,460.00	0.00
ENBRIDGE INC 4.500% 06/10/2044 DD 06/04/14	115,523.55	0.00
ENBRIDGE INC 5.700% 03/08/2033 DD 03/08/23	1,234,201.20	0.00
ENCORE CAPITAL GROUP INC 144A 8.500% 05/15/2030 DD 05/21/24	0.00	210,378.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17	365,343.10	0.00
ENEL FINANCE AMERICA LLC 144A 2.875% 07/12/2041 DD 07/12/21	238,672.00	0.00
ENEL FINANCE INTERNATIONA 144A 5.500% 06/15/2052	663,010.84	0.00
ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22	581,136.20	0.00
ENEL FINANCE INTERNATIONA 144A VAR RT 07/12/2031 DD 07/12/21	732,645.00	0.00
ENERGIZER HOLDINGS INC 144A 4.375% 03/31/2029 DD 09/30/20	494,400.50	371,540.00
ENERGIZER HOLDINGS INC 144A 4.750% 06/15/2028 DD 07/01/20	93,063.00	0.00
ENERGY TRANSFER LP 3.900% 07/15/2026 DD 07/12/16	145,845.00	0.00
ENERGY TRANSFER LP 4.400% 03/15/2027 DD 03/09/17	684,761.00	0.00
ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	2,547,073.20	0.00
ENERGY TRANSFER LP 4.950% 01/15/2043	30,515.50	0.00
ENERGY TRANSFER LP 4.950% 01/15/2043 DD 01/10/13	108,983.75	0.00
ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18	199,408.00	0.00
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	734,662.60	0.00
ENERGY TRANSFER LP 5.150% 02/01/2043	40,140.19	0.00
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	985,660.00	0.00
ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	6,476,448.00	0.00
ENERGY TRANSFER LP 5.300% 04/01/2044	221,531.25	0.00
ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	618,443.50	0.00
ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	711,987.12	0.00
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	992,196.60	0.00
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	1,707,050.25	0.00
ENERGY TRANSFER LP 5.750% 02/15/2033 DD 12/14/22	722,155.00	0.00
ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	1,200,336.00	0.00
ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	528,168.05	0.00
ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	2,308,415.96	0.00
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	661,517.25	0.00
ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19	3,394,799.50	0.00
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	534,855.60	0.00
ENERGY TRANSFER LP 6.625% 10/15/2036 DD 10/23/06	183,169.90	0.00
ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08	614,747.00	0.00
ENERGY TRANSFER LP 8.250% 11/15/2029 DD 11/15/13	193,577.30	0.00
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 01/22/20	1,124,205.60	100,351.00
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 01/22/20	1,398,446.40	0.00
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 11/16/17	384,081.60	0.00



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ENERGY TRANSFER LP 144A 7.375% 02/01/2031 DD 01/19/23	42,037.60	0.00
ENERSYS 144A 6.625% 01/15/2032 DD 01/11/24	0.00	60,304.20
ENERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	1,810,257.70	0.00
ENERGY LOUISIANA LLC 3.120% 09/01/2027 DD 05/23/17	377,348.00	0.00
ENERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	909,572.82	0.00
ENERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	79,498.65	0.00
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	223,675.20	0.00
ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	1,254,022.00	0.00
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	326,229.00	0.00
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	993,284.95	0.00
ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	1,057,705.00	0.00
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	1,014,098.40	0.00
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	2,290,621.54	0.00
ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	1,417,442.25	0.00
ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	107,722.40	0.00
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18	663,217.60	0.00
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	377,628.80	0.00
EPR PROPERTIES 4.950% 04/15/2028 DD 04/16/18	284,640.00	0.00
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	289,830.00	0.00
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20	18,995.44	0.00
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20	809,381.55	471,031.05
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22	180,017.25	25,492.50
EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22	26,877.50	58,501.85
EQT CORP 3.900% 10/01/2027 DD 10/04/17	114,915.60	0.00
EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21	218,201.00	0.00
EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21	98,237.70	0.00
EQUIFAX INC 2.350% 09/15/2031 DD 08/13/21	162,043.05	0.00
EQUIFAX INC 3.100% 05/15/2030 DD 04/27/20	89,580.00	0.00
EQUINIX INC 2.150% 07/15/2030 DD 06/22/20	169,600.00	0.00
EQUINIX INC 3.000% 07/15/2050 DD 06/22/20	426,050.00	0.00
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	15,219.20	0.00
EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	657,095.25	0.00
ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23	1,596,870.60	0.00
ERAC USA FINANCE LLC 144A 6.700% 06/01/2034 DD 06/02/04	226,140.00	0.00
ERSTE GROUP BANK AG REGS VAR RT 12/31/2049	188,895.15	0.00
EVEREST REINSURANCE HOLDINGS I 3.125% 10/15/2052 DD 10/04/21	958,964.85	0.00
EVEREST REINSURANCE HOLDINGS I 3.500% 10/15/2050 DD 10/07/20	110,647.50	0.00
EVEREST REINSURANCE HOLDINGS I 4.868% 06/01/2044 DD 06/05/14	1,840,460.00	0.00
EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	139,351.70	0.00
EVERGY METRO INC 4.200% 06/15/2047 DD 06/15/17	240,537.15	0.00
EVERI HOLDINGS INC 144A 5.000% 07/15/2029 DD 07/15/21	68,256.00	0.00



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	Beginning of Year 01/01/2024	End of Year 12/31/2024
EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	575,087.10	0.00
EXELON CORP 4.450% 04/15/2046 DD 04/07/16	161,699.25	0.00
EXELON CORP 4.950% 06/15/2035 DD 12/15/15	1,558,672.55	0.00
EXELON CORP 5.100% 06/15/2045 DD 12/15/15	336,802.70	0.00
EXELON CORP 5.600% 03/15/2053 DD 02/21/23	1,014,200.00	0.00
EXELON CORP 5.625% 06/15/2035 DD 06/09/05	1,057,359.25	0.00
EXPAND ENERGY CORP 4.750% 02/01/2032 DD 12/22/21	0.00	186,162.00
EXPAND ENERGY CORP 5.375% 03/15/2030 DD 08/30/21	195,456.00	132,502.50
EXPAND ENERGY CORP 8.375% 09/15/2028 DD 08/27/20	62,074.80	0.00
EXPAND ENERGY CORP 144A 5.500% 02/01/2026 DD 02/05/21	233,044.80	0.00
EXPAND ENERGY CORP 144A 5.875% 02/01/2029 DD 02/05/21	1,249,653.00	103,787.25
EXPEDIA GROUP INC 3.250% 02/15/2030 DD 02/15/20	275,406.00	0.00
FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20	577,242.00	0.00
FAIRFAX FINANCIAL HOLDINGS LTD 5.625% 08/16/2032 DD 02/16/23	1,499,805.00	0.00
FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	307,520.00	0.00
FBR SECURITIZATION TRUST 2 M10 VAR RT 09/25/2035 DD 09/28/05	0.00	1.00
FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	573,615.00	0.00
FEDEX CORP 3.900% 02/01/2035 DD 01/09/15	155,553.40	0.00
FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	117,035.80	0.00
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	860,386.49	0.00
FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	572,044.25	0.00
FEDEX CORP 4.550% 04/01/2046 DD 03/24/16	700,814.40	0.00
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	355,928.65	0.00
FEDEX CORP 4.900% 01/15/2034 DD 01/09/14	669,477.60	0.00
FEDEX CORP 4.950% 10/17/2048 DD 10/17/18	204,731.60	0.00
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	174,938.40	0.00
FERRELLGAS LP / FERRELLGA 144A 5.375% 04/01/2026 DD 03/30/21	24,478.50	0.00
FERRELLGAS LP / FERRELLGA 144A 5.875% 04/01/2029 DD 03/30/21	401,552.75	0.00
FERTITTA ENTERTAINMENT LL 144A 4.625% 01/15/2029 DD 01/27/22	476,369.25	231,670.00
FERTITTA ENTERTAINMENT LL 144A 6.750% 01/15/2030 DD 01/27/22	571,486.50	830,268.00
FIDELITY NATIONAL FINANCIAL IN 3.400% 06/15/2030 DD 06/12/20	89,224.00	0.00
FIDELITY NATIONAL INFORMATION 4.500% 08/15/2046 DD 08/16/16	67,845.60	0.00
FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22	178,760.75	0.00
FIFTH THIRD BANCORP 8.250% 03/01/2038 DD 03/04/08	790,441.69	0.00
FIFTH THIRD BANCORP VAR RT 07/27/2029 DD 07/27/23	531,460.80	0.00
FIRST QUANTUM MINERALS LT 144A 6.875% 10/15/2027 DD 10/01/20	169,970.00	199,054.00
FIRST QUANTUM MINERALS LT 144A 7.500% 04/01/2025 DD 03/22/17	859,878.00	0.00
FIRST QUANTUM MINERALS LT 144A 8.625% 06/01/2031 DD 05/30/23	254,364.00	308,820.00
FIRST QUANTUM MINERALS LT 144A 9.375% 03/01/2029 DD 02/29/24	0.00	218,007.25
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20	141,046.00	0.00
FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17	192,263.40	0.00



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FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14	147,595.50	0.00
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	2,123,473.38	0.00
FISERV INC 3.500% 07/01/2029 DD 06/24/19	376,668.00	0.00
FISERV INC 4.400% 07/01/2049 DD 06/24/19	203,386.70	0.00
FISERV INC 5.450% 03/02/2028 DD 03/02/23	1,216,214.20	0.00
FISERV INC 5.600% 03/02/2033 DD 03/02/23	2,088,220.00	0.00
FIVE POINT OPERATING CO L 144A 7.875% 11/15/2025 DD 11/22/17	396,000.00	0.00
FIVE POINT OPERATING CO L 144A STEP 01/15/2028 DD 01/16/2024	0.00	494,403.09
FLEX LTD 4.875% 05/12/2030 DD 05/12/20	98,170.00	0.00
FLEX LTD 4.875% 06/15/2029 DD 06/06/19	196,460.00	0.00
FLORIDA GAS TRANSMISSION 144A 2.300% 10/01/2031 DD 09/29/21	287,777.00	0.00
FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	575,443.14	0.00
FLORIDA POWER & LIGHT CO 4.125% 06/01/2048 DD 05/08/18	1,486,998.90	0.00
FLORIDA POWER & LIGHT CO 5.300% 04/01/2053 DD 03/03/23	1,049,480.00	0.00
FLOURISH CENTUR 6.600% 02/04/2022	36,635.74	0.00
FMC CORP 4.500% 10/01/2049 DD 09/20/19	1,019,805.30	0.00
FMG RESOURCES AUGUST 2006 144A 5.875% 04/15/2030 DD 04/11/22	930,016.45	0.00
FMG RESOURCES AUGUST 2006 144A 6.125% 04/15/2032 DD 04/11/22	453,447.00	0.00
FORD HOLDINGS LLC 9.300% 03/01/2030 DD 03/01/98	114,237.00	0.00
FORD MOTOR CO 7.400% 11/01/2046 DD 11/01/96	382,424.00	185,283.00
FORD MOTOR CREDIT CO LLC 2.300% 02/10/2025 DD 01/10/22	577,062.00	398,664.00
FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21	342,827.20	0.00
FORD MOTOR CREDIT CO LLC 2.900% 02/10/2029 DD 01/10/22	175,330.00	0.00
FORD MOTOR CREDIT CO LLC 3.250% 09/15/2025	108,964.89	0.00
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20	397,254.60	0.00
FORD MOTOR CREDIT CO LLC 3.625% 06/17/2031 DD 06/25/21	172,570.00	0.00
FORD MOTOR CREDIT CO LLC 4.125% 08/17/2027 DD 08/17/20	189,524.00	0.00
FORD MOTOR CREDIT CO LLC 4.134% 08/04/2025 DD 08/04/15	194,438.00	0.00
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20	320,791.25	324,801.75
FORD MOTOR CREDIT CO LLC 6.950% 03/06/2026 DD 01/06/23	286,977.60	0.00
FORESEA HOLDING SA 144A 7.500% 06/15/2030 DD 06/07/23	36,931.00	0.00
FORESTAR GROUP INC 144A 3.850% 05/15/2026 DD 04/21/21	546,675.50	243,245.00
FORESTAR GROUP INC 144A 5.000% 03/01/2028 DD 02/25/20	0.00	241,492.50
FORTIVE CORP 4.300% 06/15/2046 DD 06/15/17	256,173.00	0.00
FORTRESS INTERMEDIATE 3 I 144A 7.500% 06/01/2031 DD 05/16/24	0.00	229,425.75
FORTRESS TRANSPORTATION A 144A 5.500% 05/01/2028 DD 04/12/21	120,282.50	0.00
FORTUNE BRANDS INNOVATIONS INC 4.000% 06/15/2025 DD 06/15/15	294,822.00	0.00
FORWARD AIR 9/23 COV-LITE TLB	472,915.00	0.00
FOUNDATION BUILDING MATER 144A 6.000% 03/01/2029 DD 02/10/21	427,086.75	267,277.60
FOX CORP 5.476% 01/25/2039 DD 01/25/20	3,899,480.00	0.00
FOX CORP 5.576% 01/25/2049 DD 01/25/20	290,694.00	0.00



# 5500 Assets and Liabilities Detail Report

Report ID: NA101E

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
FOX CORP 6.500% 10/13/2033 DD 10/13/23	1,279,438.60	0.00
FRED HUTCHINSON CANCER CENTER 4.966% 01/01/2052 DD 06/30/22	196,625.75	0.00
FREEDOM MORTGAGE CORP 144A 12.000% 10/01/2028 DD 09/28/23	245,729.25	190,319.50
FREEDOM MORTGAGE CORP 144A 12.250% 10/01/2030 DD 09/28/23	164,439.00	165,888.00
FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/15/23	0.00	325,055.25
FREEDOM MORTGAGE CORP 144A 7.625% 05/01/2026 DD 05/01/23	197,692.00	325,763.75
FREEDOM MORTGAGE HOLDINGS 144A 9.250% 02/01/2029 DD 02/07/24	0.00	128,992.50
FREEMPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20	822,787.80	0.00
FREEMPORT-MCMORAN INC 4.250% 03/01/2030 DD 03/04/20	464,656.50	0.00
FREEMPORT-MCMORAN INC 5.400% 11/14/2034 DD 11/14/14	1,356,966.00	0.00
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	1,799,495.00	0.00
FRESNILLO PLC 144A 4.250% 10/02/2050 DD 10/02/20	702,926.00	0.00
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20	207,861.75	488,960.00
FRONTIER COMMUNICATIONS H 144A 5.875% 10/15/2027 DD 10/08/20	0.00	747,622.50
FRONTIER COMMUNICATIONS H 144A 6.000% 01/15/2030 DD 10/13/21	0.00	374,163.75
FRONTIER COMMUNICATIONS H 144A 6.750% 05/01/2029 DD 11/25/20	0.00	351,757.00
FRONTIER COMMUNICATIONS H 144A 8.750% 05/15/2030 DD 05/12/22	0.00	105,689.00
FS COMMERCIAL MORT 4SZN B 144A VAR RT 11/10/2039 DD 11/01/23	166,416.00	0.00
FS KKR CAPITAL CORP 7.875% 01/15/2029 DD 11/21/23	530,250.00	0.00
GAP INC/THE 144A 3.625% 10/01/2029 DD 09/27/21	277,852.25	291,752.50
GAP INC/THE 144A 3.875% 10/01/2031 DD 09/27/21	226,283.75	237,795.25
GARRETT MOTION HOLDINGS I 144A 7.750% 05/31/2032 DD 05/21/24	0.00	218,126.10
GARTNER INC 144A 3.625% 06/15/2029 DD 06/18/21	67,633.50	69,667.50
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20	0.00	41,109.30
GATX CORP 3.100% 06/01/2051 DD 02/03/21	109,051.80	0.00
GATX CORP 4.500% 03/30/2045 DD 02/06/15	82,352.00	0.00
GAZPROM OAO VIA GAZ CAPIT REGS 2.949% 01/24/2024	376,729.84	0.00
GE CAPITAL EUROPEAN FUNDING UN 6.025% 03/01/2038	193,153.53	0.00
GE CAPITAL UK FUNDING UNL REGS 8.000% 01/14/2039	94,325.00	0.00
GE HEALTHCARE TECHNOLOGIES INC 5.857% 03/15/2030 DD 03/15/23	667,842.20	0.00
GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23	454,065.75	0.00
GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	1,481,239.10	0.00
GEN DIGITAL INC 144A 5.000% 04/15/2025 DD 02/09/17	762,300.00	443,989.85
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	365,234.10	0.00
GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	2,690,373.80	0.00
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	304,599.80	0.00
GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20	172,320.50	0.00
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	1,243,102.95	0.00
GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	2,789,176.00	0.00
GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	280,495.80	0.00
GENTING NEW YORK LLC / GE 144A 3.300% 02/15/2026 DD 02/10/21	761,035.70	0.00



# 5500 Assets and Liabilities Detail Report

Report ID: NA101E

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21	174,458.40	0.00
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	712,593.00	0.00
GEORGIA POWER CO 4.300% 03/15/2042	355,775.46	0.00
GEORGIA POWER CO 4.750% 09/01/2040	69,727.54	0.00
GEORGIA POWER CO 4.950% 05/17/2033 DD 05/04/23	454,441.50	0.00
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	2,334,607.50	0.00
GFL ENVIRONMENTAL INC 144A 4.000% 08/01/2028 DD 11/23/20	293,984.64	301,117.38
GFL ENVIRONMENTAL INC 144A 4.375% 08/15/2029 DD 08/10/21	392,483.25	236,320.00
GFL ENVIRONMENTAL INC 144A 4.750% 06/15/2029 DD 06/08/21	0.00	24,008.75
GFL ENVIRONMENTAL INC 144A 6.750% 01/15/2031 DD 12/06/23	0.00	133,486.60
GGAM FINANCE LTD 144A 5.875% 03/15/2030 DD 09/20/24	0.00	88,281.90
GGAM FINANCE LTD 144A 8.000% 02/15/2027 DD 11/28/23	102,247.00	154,719.00
GGAM FINANCE LTD 144A 8.000% 06/15/2028 DD 06/08/23	0.00	183,755.25
GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	1,532,698.75	0.00
GILEAD SCIENCES INC 4.500% 02/01/2045	97,416.59	0.00
GILEAD SCIENCES INC 4.800% 04/01/2044	295,373.00	0.00
GILEAD SCIENCES INC 5.250% 10/15/2033 DD 09/14/23	270,519.60	0.00
GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	619,521.60	0.00
GLATFELTER/MAGNERA 9/24 COV-LI 0.000% 09/26/2029 DD 09/26/24	0.00	100,125.00
GLENCORE FINANCE CANADA L 144A 6.000% 11/15/2041 DD 11/10/11	857,354.40	0.00
GLENCORE FINANCE CANADA L 144A 6.900% 11/15/2037 DD 11/20/07	55,215.50	0.00
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12	564,757.60	0.00
GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21	68,000.00	0.00
GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21	204,879.20	0.00
GLENCORE FUNDING LLC 144A 3.875% 10/27/2027 DD 10/27/17	240,297.50	0.00
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17	272,084.40	0.00
GLENCORE FUNDING LLC 144A 5.400% 05/08/2028 DD 05/08/23	183,475.80	0.00
GLENCORE FUNDING LLC 144A 5.700% 05/08/2033 DD 05/08/23	639,360.15	0.00
GLENCORE FUNDING LLC 144A 6.125% 10/06/2028 DD 10/06/23	1,080,016.80	0.00
GLENCORE FUNDING LLC 144A 6.375% 10/06/2030 DD 10/06/23	1,107,157.30	0.00
GLENCORE FUNDING LLC 144A 6.500% 10/06/2033 DD 10/06/23	775,781.50	0.00
GLOBAL PARTNERS LP / GLP 144A 8.250% 01/15/2032 DD 01/18/24	0.00	334,142.25
GLOBAL PARTNERS LP / GLP FINAN 6.875% 01/15/2029 DD 10/07/20	144,754.50	148,851.00
GLOBAL PAYMENTS INC 2.900% 05/15/2030 DD 05/15/20	88,080.00	0.00
GLOBAL PAYMENTS INC 5.300% 08/15/2029 DD 08/22/22	362,674.80	0.00
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	2,432,931.20	0.00
GLP CAPITAL LP / GLP FINANCING 3.250% 01/15/2032 DD 12/13/21	443,231.25	0.00
GLP CAPITAL LP / GLP FINANCING 4.000% 01/15/2031 DD 06/25/20	279,198.40	0.00
GLP CAPITAL LP / GLP FINANCING 5.300% 01/15/2029 DD 09/26/18	874,077.60	0.00
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16	2,285,763.00	0.00
GLP CAPITAL LP / GLP FINANCING 5.750% 06/01/2028 DD 05/21/18	503,960.00	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
GO DADDY OPERATING CO LLC 144A 3.500% 03/01/2029 DD 02/25/21	454,665.00	159,874.75
GOAT HOLDCO LLC 144A 6.750% 02/01/2032 DD 12/24/24	0.00	84,169.55
GOEASY LTD 144A 4.375% 05/01/2026 DD 04/29/21	72,209.25	0.00
GOEASY LTD 144A 6.875% 05/15/2030 DD 11/04/24	0.00	136,125.90
GOEASY LTD 144A 7.625% 07/01/2029 DD 02/23/24	0.00	153,276.00
GOEASY LTD 144A 9.250% 12/01/2028 DD 11/28/23	0.00	47,960.10
GOLDEN ENTERTAINMENT INC 144A 7.625% 04/15/2026 DD 04/15/19	325,812.50	0.00
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	2,837,103.75	0.00
GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	378,651.00	0.00
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	3,668,904.75	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	1,057,812.25	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	1,302,755.88	0.00
GOODMAN US FINANCE FIVE L 144A 4.625% 05/04/2032 DD 05/04/22	1,025,717.00	0.00
GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	93,098.00	0.00
GRAFTECH FINANCE INC 144A 4.625% 12/15/2028 DD 12/22/20	324,825.90	0.00
GRAFTECH FINANCE INC 144A 4.625% 12/23/2029 DD 12/23/24	0.00	404,123.20
GRAHAM PACKAGING CO INC 144A 7.125% 08/15/2028 DD 08/04/20	135,000.00	118,252.80
GRAPHIC PACKAGING INTERNATIONA 4.125% 08/15/2024 DD 08/11/16	49,437.50	0.00
GRAY MEDIA INC 144A 5.875% 07/15/2026 DD 06/14/16	102,379.20	0.00
GREYSTAR REAL ESTATE PART 144A 7.750% 09/01/2030 DD 08/21/23	104,750.00	0.00
GRIFFON CORP 5.750% 03/01/2028 DD 02/19/20	122,821.25	122,567.50
GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09	131,062.50	0.00
GS MORTGAGE SECURI SHIP A 144A VAR RT 09/10/2038 DD 08/01/23	145,855.50	0.00
GUARA NORTE SARL 144A 5.198% 06/15/2034 DD 02/11/21	1,092,642.01	0.00
H&E EQUIPMENT SERVICES IN 144A 3.875% 12/15/2028 DD 12/14/20	999,702.00	717,442.90
HALEON US CAPITAL LLC 3.625% 03/24/2032 DD 09/24/22	230,972.50	0.00
HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	1,531,566.00	0.00
HALLIBURTON CO 4.500% 11/15/2041 DD 11/14/11	951,541.50	0.00
HARTFORD INSURANCE GROUP INC/T 6.100% 10/01/2041 DD 10/10/06	117,650.50	0.00
HCA INC 3.500% 07/15/2051 DD 06/30/21	1,470,746.75	0.00
HCA INC 3.500% 09/01/2030 DD 02/26/20	408,303.00	408,879.00
HCA INC 4.375% 03/15/2042 DD 03/15/23	2,720,314.50	0.00
HCA INC 4.625% 03/15/2052 DD 03/15/23	1,762,911.15	0.00
HCA INC 5.125% 06/15/2039 DD 06/12/19	988,859.70	0.00
HCA INC 5.200% 06/01/2028 DD 05/04/23	202,228.00	0.00
HCA INC 5.500% 06/15/2047 DD 06/22/17	578,748.00	0.00
HCA INC 7.050% 12/01/2027 DD 12/08/95	399,562.50	393,213.75
HEALTHPEAK OP LLC 5.250% 12/15/2032 DD 01/17/23	364,590.00	0.00
HECLA MINING CO 7.250% 02/15/2028 DD 02/19/20	251,670.00	311,953.00
HEICO CORP 5.250% 08/01/2028 DD 07/27/23	275,910.30	0.00
HEICO CORP 5.350% 08/01/2033 DD 07/27/23	205,422.00	0.00



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
HELMERICH & PAYNE INC 2.900% 09/29/2031 DD 03/29/22	673,872.00	0.00
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19	468,848.75	24,682.00
HERC HOLDINGS INC 144A 6.625% 06/15/2029 DD 06/07/24	0.00	111,393.70
HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21	0.00	42,233.50
HERTZ CORP/THE 144A 5.000% 12/01/2029 DD 11/23/21	266,652.75	42,554.85
HESS CORP 5.600% 02/15/2041 DD 08/10/10	210,746.00	0.00
HESS CORP 6.000% 01/15/2040 DD 12/14/09	545,250.00	0.00
HESS CORP 7.125% 03/15/2033 DD 03/05/02	185,262.40	0.00
HESS CORP 7.300% 08/15/2031 DD 08/15/01	779,976.00	0.00
HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21	2,180,400.00	0.00
HIGHWOODS REALTY LP 7.650% 02/01/2034 DD 11/21/23	216,162.00	0.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	531,586.00	524,727.50
HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21	120,570.00	115,600.00
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22	97,026.00	0.00
HILCORP ENERGY I LP / HIL 144A 6.250% 04/15/2032 DD 04/08/22	120,203.75	115,002.50
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18	0.00	495,820.80
HILCORP ENERGY I LP / HIL 144A 7.250% 02/15/2035 DD 10/07/24	0.00	206,828.60
HILCORP ENERGY I LP / HIL 144A 8.375% 11/01/2033 DD 11/08/23	140,905.52	84,725.57
HILTON DOMESTIC OPERATING 144A 3.625% 02/15/2032 DD 02/02/21	65,476.50	65,143.50
HILTON DOMESTIC OPERATING 144A 4.000% 05/01/2031 DD 12/01/20	480,999.75	292,285.50
HILTON DOMESTIC OPERATING 144A 5.875% 04/01/2029 DD 03/26/24	0.00	199,652.00
HOLCIM US FINANCE LUXEMBO 144A 6.500% 09/12/2043 DD 09/12/13	414,848.00	0.00
HOME DEPOT INC/THE 1.375% 03/15/2031 DD 01/07/21	736,497.00	0.00
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	171,718.80	0.00
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	577,781.20	0.00
HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20	535,812.00	0.00
HOST HOTELS & RESORTS LP 4.500% 02/01/2026 DD 10/14/15	392,364.00	0.00
HOWARD HUGHES CORP/THE 144A 4.125% 02/01/2029 DD 02/02/21	44,585.50	115,506.25
HOWARD HUGHES CORP/THE 144A 4.375% 02/01/2031 DD 02/02/21	602,738.75	558,217.00
HOWARD HUGHES CORP/THE 144A 5.375% 08/01/2028 DD 08/18/20	211,448.60	335,133.00
HOWARD MIDSTREAM ENERGY P 144A 7.375% 07/15/2032 DD 06/17/24	0.00	71,110.90
HOWARD MIDSTREAM ENERGY P 144A 8.875% 07/15/2028 DD 07/06/23	314,868.00	105,027.00
HOWARD UNIVERSITY 5.209% 10/01/2052 DD 03/15/22	222,991.65	0.00
HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	682,787.70	0.00
HSBC HOLDINGS PLC VAR RT 06/19/2029 DD 06/19/18	533,819.00	0.00
HSBC HOLDINGS PLC VAR RT 06/20/2034 DD 06/20/23	2,151,708.30	0.00
HSBC HOLDINGS PLC VAR RT 08/11/2033 DD 08/11/22	920,645.55	0.00
HSBC HOLDINGS PLC VAR RT 11/13/2034 DD 11/13/23	1,686,274.25	0.00
HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 03/23/18	867,798.00	0.00
HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	169,317.75	305,570.10
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20	705,564.00	395,225.15



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01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
HUDSON PACIFIC PROPERTIES LP 4.650% 04/01/2029 DD 02/27/19	81,123.00	0.00
HUMANA INC 3.950% 08/15/2049 DD 08/15/19	165,020.00	0.00
HUMANA INC 4.625% 12/01/2042 DD 12/10/12	420,601.00	0.00
HUMANA INC 4.950% 10/01/2044 DD 09/19/14	806,412.00	0.00
HUMANA INC 5.875% 03/01/2033 DD 11/22/22	213,564.00	0.00
HUNT COS INC 144A 5.250% 04/15/2029 DD 04/09/21	624,183.00	616,102.50
HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23	505,689.80	0.00
IHC HEALTH SERVICES INC 4.131% 05/15/2048 DD 07/05/18	409,815.00	0.00
ILFC (DELOS AIRCRAFT)/AERCAP 9 0.000% 10/14/2027 DD 09/05/23	561,820.00	0.00
ILIAD HOLDING SASU 144A 7.000% 04/15/2032 DD 12/03/24	0.00	201,012.00
ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21	398,036.00	202,674.00
ILIAD HOLDING SASU 144A 8.500% 04/15/2031 DD 05/14/24	0.00	212,632.00
INDYMAC INDX MORTGAGE L AR2 M6 VAR RT 04/25/2046 DD 02/25/06	0.01	0.00
INGERSOLL RAND INC 5.700% 08/14/2033 DD 08/14/23	1,270,380.00	0.00
INTEL CORP 2.800% 08/12/2041 DD 08/12/21	338,139.00	0.00
INTEL CORP 3.050% 08/12/2051 DD 08/12/21	1,051,008.75	0.00
INTEL CORP 3.200% 08/12/2061 DD 08/12/21	774,300.80	0.00
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	1,520,603.40	0.00
INTEL CORP 5.050% 08/05/2062 DD 08/05/22	1,524,301.05	0.00
INTEL CORP 5.900% 02/10/2063 DD 02/10/23	1,221,734.53	0.00
INTELLIGENT PACKAGING HOL 144A 9.000% 01/15/2026 DD 12/08/20	85,279.00	0.00
INTELLIGENT PACKAGING LTD 144A 6.000% 09/15/2028 DD 09/11/20	279,471.00	477,366.10
INTELSAT JACKSON HOLDINGS 144A 6.500% 03/15/2030 DD 01/27/22	0.00	585,704.95
INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	113,074.50	0.00
INTERNATIONAL FLAVORS & FRAGRA 4.375% 06/01/2047 DD 05/18/17	111,651.45	0.00
INTERNATIONAL GAME TECHNO 144A 5.250% 01/15/2029 DD 06/19/20	392,152.00	195,112.00
INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	478,715.76	0.00
INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	217,246.70	0.00
INTERSTATE POWER AND LIGHT CO 3.700% 09/15/2046 DD 09/15/16	349,949.60	0.00
INTERSTATE POWER AND LIGHT CO 5.700% 10/15/2033 DD 09/21/23	168,790.40	0.00
INTESA SANPAOLO SPA 144A 4.700% 09/23/2049 DD 09/23/19	1,062,054.00	0.00
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14	801,576.00	0.00
INTESA SANPAOLO SPA 144A 6.625% 06/20/2033 DD 06/20/23	400,565.10	0.00
INTESA SANPAOLO SPA 144A 7.000% 11/21/2025 DD 11/21/22	409,884.00	0.00
INTESA SANPAOLO SPA 144A 7.200% 11/28/2033 DD 11/28/23	566,108.90	0.00
INTESA SANPAOLO SPA 144A 7.800% 11/28/2053 DD 11/28/23	826,455.00	0.00
INTESA SANPAOLO SPA 144A VAR RT 06/01/2032 DD 06/01/21	454,580.50	478,335.00
INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21	1,326,087.00	0.00
INTESA SANPAOLO SPA 144A VAR RT 06/20/2054 DD 06/20/23	1,060,137.00	0.00
INTESA SANPAOLO SPA REGS VAR RT 12/31/2049	452,460.22	0.00
INVITATION HOMES OPERATING PAR 4.150% 04/15/2032 DD 04/05/22	156,530.90	0.00



# 5500 Assets and Liabilities Detail Report

Report ID: NA101E

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
INVITATION HOMES OPERATING PAR 5.500% 08/15/2033 DD 08/02/23	300,561.00	0.00
IPALCO ENTERPRISES INC 4.250% 05/01/2030 DD 05/01/21	277,443.00	0.00
IRIS HOLDING INC 144A 10.000% 12/15/2028 DD 06/22/22	0.00	223,346.35
IRIS HOLDINGS 6/22 COV-LITE TL 0.000% 06/28/2028 DD 04/01/22	78,974.25	286,253.23
ITC HOLDINGS CORP 5.300% 07/01/2043 DD 07/03/13	729,517.62	0.00
J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23	1,306,111.10	0.00
J M SMUCKER CO/THE 6.500% 11/15/2043 DD 10/25/23	736,817.40	0.00
J M SMUCKER CO/THE 6.500% 11/15/2053 DD 10/25/23	614,089.80	0.00
JAB HOLDINGS BV 144A 3.750% 05/28/2051 DD 05/28/21	392,903.25	0.00
JAB HOLDINGS BV 144A 4.500% 04/08/2052 DD 04/08/22	430,947.00	0.00
JABIL INC 5.450% 02/01/2029 DD 04/13/23	204,340.00	0.00
JACOBS ENTERTAINMENT INC 144A 6.750% 02/15/2029 DD 02/04/22	396,680.00	310,746.10
JACOBS ENTERTAINMENT INC 144A 6.750% 02/15/2029 DD 02/15/23	235,000.00	169,599.50
JAGUAR LAND ROVER AUTOMOT 144A 7.750% 10/15/2025 DD 10/13/20	202,230.00	0.00
JAZZ SECURITIES DAC 144A 4.375% 01/15/2029 DD 04/29/21	232,862.50	235,715.00
JB POINDEXTER & CO INC 144A 8.750% 12/15/2031 DD 12/18/23	198,841.50	231,556.60
JBS USA HOLDING LUX SARL/ JBS 3.000% 05/15/2032 DD 05/15/23	838,749.60	0.00
JBS USA HOLDING LUX SARL/ JBS 4.375% 02/02/2052 DD 08/02/23	2,036,672.45	0.00
JBS USA HOLDING LUX SARL/ JBS 5.500% 01/15/2030 DD 07/15/23	270,248.00	0.00
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	961,665.90	0.00
JEFFERIES FINANCE LLC / J 144A 5.000% 08/15/2028 DD 08/03/21	627,200.00	0.00
JEFFERIES FINANCE LLC / J 144A 6.625% 10/15/2031 DD 10/21/24	0.00	199,684.00
JEFFERIES FINANCIAL GROUP INC 2.625% 10/15/2031 DD 10/08/21	3,854,374.55	0.00
JELD-WEN INC 144A 4.625% 12/15/2025 DD 12/14/17	109,327.50	0.00
JELD-WEN INC 144A 4.875% 12/15/2027 DD 12/14/17	189,000.00	189,242.00
JERSEY CENTRAL POWER & LI 144A 2.750% 03/01/2032 DD 06/10/21	803,272.50	0.00
JERSEY CENTRAL POWER & LIGHT C 6.150% 06/01/2037 DD 12/01/07	1,060,990.00	0.00
JOHNSON CONTROLS INTERNATIONAL 6.000% 01/15/2036 DD 07/15/16	160,924.50	0.00
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	392,736.20	0.00
JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	2,769,701.20	0.00
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	1,207,190.40	0.00
JPMORGAN CHASE & CO VAR RT 03/24/2031 DD 03/24/20	2,958,673.80	0.00
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	908,657.70	0.00
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	597,031.90	0.00
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20	2,706,853.05	0.00
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 05/12/21	357,493.50	0.00
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 07/31/19	981,650.00	0.00
JPMORGAN CHASE BANK NA 5.110% 12/08/2026 DD 12/08/23	252,367.50	0.00
KAISA GROUP HOLDINGS LTD REGS 9.375% 06/30/2024	32,430.00	0.00
KAISA GROUP HOLDINGS LTD REGS 9.750% 09/28/2023	32,750.00	0.00
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	2,550,935.75	0.00



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01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
KAZMUNAYGAS NATIONAL CO J 144A 3.500% 04/14/2033 DD 10/14/20	539,181.50	0.00
KB HOME 4.800% 11/15/2029 DD 11/04/19	0.00	707,010.00
KB HOME 7.250% 07/15/2030 DD 06/22/22	25,871.25	25,632.00
KELLANOVA 5.250% 03/01/2033 DD 03/01/23	682,715.60	0.00
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	2,252,957.85	0.00
KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	151,968.00	0.00
KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19	425,410.00	0.00
KIMBERLY-CLARK CORP 3.900% 05/04/2047 DD 05/04/17	85,045.00	0.00
KIMCO REALTY OP LLC 2.250% 12/01/2031 DD 09/22/21	163,608.00	0.00
KIMCO REALTY OP LLC 3.700% 10/01/2049 DD 08/29/19	150,094.00	0.00
KIMCO REALTY OP LLC 4.250% 04/01/2045 DD 03/30/15	85,309.35	0.00
KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	154,867.35	0.00
KINDER MORGAN ENERGY PARTNERS 5.625% 09/01/2041 DD 08/17/11	1,318,534.80	0.00
KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05	444,313.35	0.00
KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	512,930.00	0.00
KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	173,768.10	0.00
KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	988,538.10	0.00
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	594,054.00	0.00
KINDER MORGAN ENERGY PARTNERS 7.300% 08/15/2033 DD 08/19/02	170,152.50	0.00
KINDER MORGAN ENERGY PARTNERS 7.400% 03/15/2031 DD 03/12/01	2,033,825.40	0.00
KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	678,984.00	0.00
KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	183,647.10	0.00
KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21	175,826.70	0.00
KINDER MORGAN INC 5.200% 03/01/2048 DD 03/01/18	210,728.30	0.00
KINDER MORGAN INC 5.300% 12/01/2034 DD 11/26/14	780,564.75	0.00
KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	129,627.00	0.00
KINDER MORGAN INC 7.800% 08/01/2031 DD 07/30/01	114,471.00	0.00
KKR CLO 11 LTD 11 AR 144A VAR RT 01/15/2031 DD 12/01/17	434,559.12	0.00
KKR GROUP FINANCE CO VII 144A 3.625% 02/25/2050 DD 02/25/20	158,219.60	0.00
KKR GROUP FINANCE CO XII 144A 4.850% 05/17/2032 DD 05/17/22	391,872.00	0.00
KLA CORP 3.300% 03/01/2050 DD 02/28/20	95,810.00	0.00
KLA CORP 4.650% 07/15/2032 DD 06/23/22	153,513.00	0.00
KLA CORP 5.250% 07/15/2062 DD 06/23/22	791,300.40	0.00
KNIFE RIVER CORP 144A 7.750% 05/01/2031 DD 04/25/23	106,461.00	78,129.00
KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	196,355.25	0.00
KONTOOR BRANDS INC 144A 4.125% 11/15/2029 DD 11/18/21	135,375.00	138,141.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	1,257,060.00	0.00
KRAFT HEINZ FOODS CO 4.625% 10/01/2039 DD 10/01/20	522,054.40	0.00
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	498,603.00	0.00
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	476,279.70	0.00
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	1,075,880.00	0.00



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KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12	156,033.00	0.00
KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	594,250.00	0.00
KRAKEN OIL & GAS PARTNERS 144A 7.625% 08/15/2029 DD 07/26/24	0.00	48,120.50
KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	78,803.00	0.00
KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	349,752.75	0.00
KRONOS ACQUISITION HOLDIN 144A 10.750% 06/30/2032 DD 07/08/24	0.00	501,449.05
KRONOS ACQUISITION HOLDIN 144A 5.000% 12/31/2026 DD 12/22/20	24,375.00	0.00
KRONOS ACQUISITION HOLDIN 144A 8.250% 06/30/2031 DD 07/08/24	0.00	252,425.75
KYNDRYL HOLDINGS INC 4.100% 10/15/2041 DD 04/15/22	625,678.90	0.00
L3HARRIS TECHNOLOGIES INC 2.900% 12/15/2029 DD 11/27/19	189,984.90	0.00
L3HARRIS TECHNOLOGIES INC 4.854% 04/27/2035 DD 04/27/15	405,518.70	0.00
L3HARRIS TECHNOLOGIES INC 5.054% 04/27/2045 DD 04/27/15	197,888.00	0.00
L3HARRIS TECHNOLOGIES INC 5.400% 07/31/2033 DD 07/31/23	562,561.20	0.00
L3HARRIS TECHNOLOGIES INC 5.600% 07/31/2053 DD 07/31/23	293,895.25	0.00
LABL INC 144A 5.875% 11/01/2028 DD 10/29/21	0.00	111,362.50
LABL INC 144A 8.250% 11/01/2029 DD 10/29/21	126,375.00	104,100.00
LABL INC 144A 8.625% 10/01/2031 DD 10/08/24	0.00	208,143.00
LABL INC 144A 9.500% 11/01/2028 DD 04/03/23	101,000.00	100,134.00
LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15	152,473.20	0.00
LAMAR FUNDING LTD 144A 3.958% 05/07/2025 DD 05/07/15	719,953.40	0.00
LAMB WESTON HOLDINGS INC 144A 4.125% 01/31/2030 DD 11/08/21	0.00	68,551.50
LAMB WESTON HOLDINGS INC 144A 4.375% 01/31/2032 DD 11/08/21	0.00	203,589.00
LANDSEA HOMES CORP 144A 8.875% 04/01/2029 DD 04/01/24	0.00	379,658.00
LAS VEGAS SANDS CORP 2.900% 06/25/2025 DD 11/25/19	1,383,811.20	0.00
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19	460,914.90	0.00
LAS VEGAS SANDS CORP 3.900% 08/08/2029 DD 07/31/19	2,441,683.50	0.00
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20	558,093.75	344,932.50
LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21	0.00	350,156.25
LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23	156,555.00	67,429.05
LD HOLDINGS GROUP LLC 144A 6.125% 04/01/2028 DD 03/26/21	106,572.50	107,857.50
LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/03/2032 DD 05/01/07	0.00	0.01
LEHMAN BRTH HLD (RICI) ESCROW 0.000% 05/11/2038 DD 05/09/08	0.00	0.02
LEIDOS INC 4.375% 05/15/2030 DD 05/15/21	95,883.00	0.00
LEVEL 3 3/24 TLB1 0.000% 04/15/2029 DD 03/22/24	0.00	241,834.38
LEVEL 3 3/24 TLB2 0.000% 04/15/2030 DD 03/22/24	0.00	89,075.00
LEVEL 3 FINANCING INC 144A 10.000% 10/15/2032 DD 09/24/24	0.00	75,000.00
LEVEL 3 FINANCING INC 144A 10.500% 05/15/2030 DD 03/31/23	124,120.32	0.00
LEVEL 3 FINANCING INC 144A 10.750% 12/15/2030 DD 03/22/24	0.00	83,702.25
LEVEL 3 FINANCING INC 144A 11.000% 11/15/2029 DD 03/22/24	0.00	1,391,756.65
LEVEL 3 FINANCING INC 144A 3.400% 03/01/2027 DD 11/29/19	69,750.00	0.00
LEVEL 3 FINANCING INC 144A 3.625% 01/15/2029 DD 08/12/20	0.00	139,125.00



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01/01/2024 - 12/31/2024

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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
LEVEL 3 FINANCING INC 144A 3.875% 10/15/2030 DD 03/22/24	0.00	59,857.50
LEVEL 3 FINANCING INC 144A 4.000% 04/15/2031 DD 03/22/24	0.00	59,062.50
LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20	195,525.00	0.00
LEVEL 3 FINANCING INC 144A 4.500% 04/01/2030 DD 03/22/24	0.00	534,801.75
LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19	177,000.00	0.00
LEVEL 3 FINANCING INC 144A 4.875% 06/15/2029 DD 03/22/24	0.00	147,900.00
LFS TOPCO LLC 144A 5.875% 10/15/2026 DD 09/21/21	436,311.25	0.00
LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	1,062,866.00	0.00
LIBERTY MUTUAL GROUP INC 144A 5.500% 06/15/2052 DD 06/06/22	1,225,926.00	0.00
LIFE TIME INC 144A 6.000% 11/15/2031 DD 11/05/24	0.00	178,201.80
LIFEPOINT HEALTH INC 144A 4.375% 02/15/2027 DD 02/13/20	161,766.50	263,466.50
LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20	1,259,734.00	504,079.50
LIGHT & WONDER INTERNATIO 144A 7.250% 11/15/2029 DD 11/26/19	511,955.00	0.00
LIKEWISE 8/24 TL 0.000% 08/15/2029 DD 07/15/24	0.00	193,616.29
LINCOLN NATIONAL CORP 4.350% 03/01/2048 DD 02/12/18	166,565.70	0.00
LINDBLAD EXPEDITIONS HOLD 144A 9.000% 05/15/2028 DD 05/02/23	361,546.50	364,899.50
LINDBLAD EXPEDITIONS LLC 144A 6.750% 02/15/2027 DD 02/04/22	0.00	125,046.25
LITHIA MOTORS INC 144A 3.875% 06/01/2029 DD 05/27/21	72,244.00	251,179.50
LITHIA MOTORS INC 144A 4.625% 12/15/2027 DD 12/09/19	67,313.40	0.00
LKQ CORP 5.750% 06/15/2028 DD 05/24/23	342,939.50	0.00
LLOYDS BANKING GROUP PLC 4.550% 08/16/2028 DD 08/16/18	393,776.00	0.00
LLOYDS BANKING GROUP PLC VAR RT 12/14/2046 DD 12/14/21	439,116.30	0.00
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 03/13/23	671,467.30	0.00
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 06/19/19	394,360.00	0.00
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18	460,247.50	0.00
LLOYDS BANKING GROUP PLC REGS VAR RT 12/31/2049	249,419.21	0.00
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	189,835.80	0.00
LOCKHEED MARTIN CORP 5.900% 11/15/2063 DD 10/24/22	686,468.25	0.00
LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21	249,305.00	0.00
LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	925,275.30	0.00
LOWE'S COS INC 3.500% 04/01/2051 DD 03/31/21	219,198.56	0.00
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	478,952.40	0.00
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	985,628.80	0.00
LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	223,198.90	0.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	484,182.20	0.00
LOWE'S COS INC 5.750% 07/01/2053 DD 03/30/23	191,392.20	0.00
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	425,308.00	0.00
LOWE'S COS INC 5.850% 04/01/2063 DD 03/30/23	799,413.60	0.00
LPL HOLDINGS INC 6.750% 11/17/2028 DD 11/17/23	191,883.60	0.00
LPL HOLDINGS INC 144A 4.000% 03/15/2029 DD 03/15/21	69,330.00	0.00
LXP INDUSTRIAL TRUST 2.700% 09/15/2030 DD 08/28/20	248,949.00	0.00



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Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
LYB INTERNATIONAL FINANCE III 3.375% 10/01/2040 DD 10/08/20	2,917,937.55	0.00
LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	189,737.60	0.00
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	59,985.00	0.00
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	382,382.40	0.00
M&T BANK CORP VAR RT 01/27/2034 DD 01/27/23	441,401.25	0.00
M/I HOMES INC 3.950% 02/15/2030 DD 08/23/21	200,250.00	202,961.25
M/I HOMES INC 4.950% 02/01/2028 DD 01/22/20	288,621.00	289,806.00
MACQUARIE AIRFINANCE HOLD 144A 6.400% 03/26/2029 DD 03/26/24	0.00	72,140.60
MACQUARIE AIRFINANCE HOLD 144A 6.500% 03/26/2031 DD 03/26/24	0.00	191,025.45
MACQUARIE AIRFINANCE HOLD 144A 8.125% 03/30/2029 DD 09/18/23	365,827.00	0.00
MACQUARIE AIRFINANCE HOLD 144A 8.375% 05/01/2028 DD 04/18/23	52,367.50	0.00
MAGELLAN MIDSTREAM PARTNERS LP 3.950% 03/01/2050 DD 08/19/19	276,026.40	0.00
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17	91,303.10	0.00
MAGELLAN MIDSTREAM PARTNERS LP 4.250% 09/15/2046 DD 09/13/16	315,123.90	0.00
MAGELLAN MIDSTREAM PARTNERS LP 5.150% 10/15/2043 DD 10/10/13	200,812.15	0.00
MAGNERA CORP 144A 7.250% 11/15/2031 DD 10/25/24	0.00	219,656.25
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	328,513.20	0.00
MARATHON PETROLEUM CORP 3.800% 04/01/2028 DD 04/01/19	535,516.80	0.00
MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	155,457.35	0.00
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	1,283,808.40	0.00
MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	243,446.50	0.00
MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	2,153,300.00	0.00
MARKEL GROUP INC 4.150% 09/17/2050 DD 09/17/19	561,856.08	0.00
MARKEL GROUP INC 4.300% 11/01/2047 DD 11/02/17	816,144.20	0.00
MARKEL GROUP INC 5.000% 04/05/2046 DD 04/05/16	1,189,060.76	0.00
MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20	1,540,701.00	0.00
MARS INC 144A 2.375% 07/16/2040 DD 07/16/20	2,558,746.80	0.00
MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19	521,164.90	0.00
MARTIN MARIETTA MATERIALS INC 4.250% 12/15/2047 DD 12/20/17	852,043.04	0.00
MARVELL TECHNOLOGY INC 2.950% 04/15/2031 DD 04/12/21	468,280.15	0.00
MARVELL TECHNOLOGY INC 5.750% 02/15/2029 DD 09/18/23	356,919.75	0.00
MASONITE INTERNATIONAL CO 144A 3.500% 02/15/2030 DD 07/26/21	65,011.50	0.00
MASS GENERAL BRIGHAM INC 3.192% 07/01/2049 DD 01/29/20	717,717.00	0.00
MASSACHUSETTS ELECTRIC CO 144A 4.004% 08/15/2046 DD 08/05/16	502,248.50	0.00
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	1,853,327.50	0.00
MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17	707,815.70	0.00
MASTERBRAND INC 144A 7.000% 07/15/2032 DD 06/27/24	0.00	100,689.00
MATADOR RESOURCES CO 144A 6.500% 04/15/2032 DD 04/02/24	0.00	232,337.45
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20	718,246.75	767,547.00
MATTAMY GROUP CORP 144A 5.250% 12/15/2027 DD 12/05/19	0.00	244,435.00
MAUSER PACKAGING SOLUTION 144A 7.875% 04/15/2027 DD 04/16/24	0.00	295,860.90



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BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
MAUSER PACKAGING SOLUTION 144A 7.875% 08/15/2026 DD 02/10/23	228,957.75	0.00
MAVIS TIRE EXPRESS SERVIC 144A 6.500% 05/15/2029 DD 05/04/21	0.00	1,025,625.25
MAXIM CRANE WORKS HOLDING 144A 11.500% 09/01/2028 DD 08/31/23	284,966.00	438,866.65
MAYO CLINIC 4.000% 11/15/2047 DD 03/28/13	889,374.75	0.00
MCAFEE 12/24 TLB 0.000% 03/01/2029 DD 12/11/24	0.00	99,975.00
MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22	694,358.80	883,819.30
MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	747,232.05	0.00
MCDONALD'S CORP 4.200% 04/01/2050 DD 03/27/20	132,735.00	0.00
MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18	833,307.65	0.00
MCDONALD'S CORP 4.600% 05/26/2045	103,547.36	0.00
MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	690,943.56	0.00
MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15	638,472.60	0.00
MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	195,274.00	0.00
MCDONALD'S CORP 4.875% 12/09/2045	162,420.33	0.00
MCDONALD'S CORP 4.875% 12/09/2045 DD 12/09/15	689,059.00	0.00
MCDONALD'S CORP 5.450% 08/14/2053 DD 08/14/23	1,378,803.60	0.00
MCDONALD'S CORP 6.300% 10/15/2037 DD 10/18/07	686,802.05	0.00
MCKESSON CORP 5.100% 07/15/2033 DD 06/15/23	705,317.10	0.00
MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21	130,820.00	0.00
MDC HOLDINGS INC 6.000% 01/15/2043 DD 01/10/13	102,460.60	0.00
MDGH GMTN RSC LTD 144A 3.700% 11/07/2049 DD 11/07/19	592,029.60	0.00
MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21	1,469,000.00	1,761,232.98
MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21	402,391.99	0.00
MEG ENERGY CORP 144A 5.875% 02/01/2029 DD 02/02/21	378,943.50	200,102.55
MEG ENERGY CORP 144A 7.125% 02/01/2027 DD 01/31/20	335,273.40	0.00
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17	0.00	150,322.50
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	4,615,254.00	0.00
METHANEX US OPERATIONS IN 144A 6.250% 03/15/2032 DD 11/22/24	0.00	74,201.25
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	887,021.20	0.00
METLIFE INC 6.400% 12/15/2066 DD 12/21/06	422,841.20	0.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17	2,322,000.00	0.00
MGM CHINA HOLDINGS LTD 144A 4.750% 02/01/2027 DD 03/31/21	570,750.00	0.00
MGM RESORTS INTERNATIONAL 4.625% 09/01/2026 DD 08/19/16	97,592.00	49,305.50
MGM RESORTS INTERNATIONAL 4.750% 10/15/2028 DD 10/13/20	537,362.28	611,880.84
MGM RESORTS INTERNATIONAL 5.500% 04/15/2027 DD 04/10/19	768,846.50	596,298.00
MGM RESORTS INTERNATIONAL 6.125% 09/15/2029 DD 09/17/24	0.00	164,792.10
MGM RESORTS INTERNATIONAL 6.500% 04/15/2032 DD 04/09/24	0.00	363,707.90
MGM RESORTS INTERNATIONAL 6.750% 05/01/2025 DD 05/04/20	50,160.00	0.00
MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21	277,599.30	0.00
MICRON TECHNOLOGY INC 3.366% 11/01/2041 DD 11/01/21	384,802.85	0.00
MICRON TECHNOLOGY INC 4.663% 02/15/2030 DD 07/12/19	562,051.00	0.00



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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
MICRON TECHNOLOGY INC 6.750% 11/01/2029 DD 10/31/22	129,822.00	0.00
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	3,136,504.05	0.00
MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	272,761.68	0.00
MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	106,599.90	0.00
MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	818,786.70	0.00
MICROSOFT CORP 144A 2.500% 09/15/2050 DD 09/15/23	1,163,490.30	0.00
MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19	178,770.00	0.00
MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	200,962.50	0.00
MIDCONTINENT COMMUNICATIO 144A 5.375% 08/15/2027 DD 08/07/19	536,090.50	0.00
MIDWEST CONNECTOR CAPITAL 144A 4.625% 04/01/2029 DD 03/11/19	192,750.00	0.00
MIDWEST GAMING BORROWER L 144A 4.875% 05/01/2029 DD 04/26/21	209,250.00	400,694.25
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20	884,548.98	0.00
MINERAL RESOURCES LTD 144A 9.250% 10/01/2028 DD 10/03/23	0.00	262,292.50
MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21	134,792.00	0.00
MITER BRANDS ACQUISITION 144A 6.750% 04/01/2032 DD 03/28/24	0.00	83,405.87
MIWD HOLDCO II LLC / MIWD 144A 5.500% 02/01/2030 DD 01/19/22	575,250.00	264,471.20
MOLSON COORS BEVERAGE CO 5.000% 05/01/2042 DD 05/03/12	424,943.20	0.00
MONDELEZ INTERNATIONAL INC 2.625% 09/04/2050 DD 09/04/20	155,026.90	0.00
MONONGAHELA POWER CO 144A 5.850% 02/15/2034 DD 09/15/23	804,290.40	0.00
MOODY'S CORP 3.750% 02/25/2052 DD 02/25/22	312,147.20	0.00
MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	728,520.10	0.00
MOODY'S CORP 5.250% 07/15/2044 DD 07/16/14	101,254.00	0.00
MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15	5,312,737.50	0.00
MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	937,219.25	0.00
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22	1,184,527.80	0.00
MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21	2,117,315.85	0.00
MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21	356,882.80	0.00
MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	252,742.40	0.00
MOTOROLA SOLUTIONS INC 2.300% 11/15/2030 DD 08/14/20	761,121.00	0.00
MOTOROLA SOLUTIONS INC 5.500% 09/01/2044 DD 08/19/14	3,017,940.60	0.00
MPH ACQUISITION HOLDINGS 144A 5.500% 09/01/2028 DD 08/24/21	559,631.25	557,225.50
MPLX LP 4.500% 04/15/2038 DD 02/08/18	615,749.10	0.00
MPLX LP 4.700% 04/15/2048 DD 02/08/18	198,724.60	0.00
MPLX LP 4.900% 04/15/2058 DD 02/08/18	170,280.00	0.00
MPLX LP 4.950% 03/14/2052 DD 03/14/22	1,317,293.00	0.00
MPLX LP 5.000% 03/01/2033 DD 02/09/23	255,044.40	0.00
MPLX LP 5.200% 03/01/2047 DD 02/10/17	1,000,686.18	0.00
MPLX LP 5.200% 12/01/2047 DD 12/01/19	146,862.40	0.00
MPLX LP 5.500% 02/15/2049 DD 11/15/18	2,421,873.52	0.00
MPLX LP 5.650% 03/01/2053 DD 02/09/23	495,870.00	0.00
MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20	0.00	393,818.75



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	Beginning of Year 01/01/2024	End of Year 12/31/2024
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17	740,855.74	90,237.38
MVW 2021-1W LLC 1WA C 144A 1.940% 01/22/2041 DD 05/20/21	158,149.54	0.00
MYLAN INC 5.400% 11/29/2043 DD 11/29/13	160,559.65	0.00
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18	199,934.00	0.00
NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21	460,449.60	469,454.80
NABORS INDUSTRIES INC 144A 8.875% 08/15/2031 DD 07/22/24	0.00	181,075.05
NABORS INDUSTRIES INC 144A 9.125% 01/31/2030 DD 11/20/23	301,218.00	305,088.00
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20	264,332.75	0.00
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20	542,968.75	328,698.05
NASDAQ INC 2.500% 12/21/2040 DD 12/21/20	523,613.61	0.00
NASDAQ INC 5.550% 02/15/2034 DD 06/28/23	1,472,930.10	0.00
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	2,911,815.00	0.00
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	867,592.00	0.00
NATIONAL GRID PLC 5.809% 06/12/2033 DD 06/12/23	210,576.00	0.00
NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21	240,198.00	0.00
NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	334,992.35	0.00
NATIONSTAR MORTGAGE HOLDI 144A 5.125% 12/15/2030 DD 12/04/20	407,974.50	419,863.50
NATIONSTAR MORTGAGE HOLDI 144A 5.500% 08/15/2028 DD 08/06/20	337,263.50	339,913.00
NATIONSTAR MORTGAGE HOLDI 144A 5.750% 11/15/2031 DD 11/04/21	0.00	157,736.70
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20	521,062.50	348,155.50
NATIONSTAR MORTGAGE HOLDI 144A 6.500% 08/01/2029 DD 08/01/24	0.00	134,771.85
NATIONWIDE BUILDING SOCIE 144A VAR RT 07/18/2030 DD 07/18/19	373,248.00	0.00
NATIONWIDE MUTUAL INSURAN 144A 4.350% 04/30/2050 DD 04/30/20	664,116.75	0.00
NATURE CONSERVANCY/THE 3.957% 03/01/2052 DD 03/03/22	159,219.00	0.00
NATWEST GROUP PLC VAR RT 03/02/2027 DD 03/02/23	554,785.00	0.00
NATWEST GROUP PLC VAR RT 03/02/2034 DD 03/02/23	947,457.00	0.00
NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18	786,200.00	0.00
NATWEST GROUP PLC VAR RT 11/01/2029 DD 11/01/19	712,122.30	0.00
NATWEST GROUP PLC VAR RT 12/31/2049	457,465.55	0.00
NAVIENT CORP 5.000% 03/15/2027 DD 01/27/20	0.00	196,032.00
NAVIENT CORP 5.500% 03/15/2029 DD 11/04/21	138,313.50	141,478.50
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14	124,972.50	0.00
NAVIENT CORP 6.750% 06/25/2025 DD 05/26/17	177,143.75	175,183.75
NAVIENT CORP 9.375% 07/25/2030 DD 05/04/23	340,554.50	106,839.00
NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22	0.00	523,356.75
NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20	366,105.00	399,456.00
NCL CORP LTD 144A 6.250% 03/01/2030 DD 09/17/24	0.00	182,802.20
NCL CORP LTD 144A 7.750% 02/15/2029 DD 02/18/22	577,719.75	525,010.00
NCL CORP LTD 144A 8.125% 01/15/2029 DD 10/18/23	104,412.00	131,728.75
NCL CORP LTD 144A 8.375% 02/01/2028 DD 02/02/23	211,934.00	130,696.25
NCL FINANCE LTD 144A 6.125% 03/15/2028 DD 03/03/21	262,655.25	300,978.00



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NCR ATLEOS CORP 144A 9.500% 04/01/2029 DD 09/27/23	501,500.00	348,832.26
NCR VOYIX CORP 144A 5.000% 10/01/2028 DD 08/20/20	0.00	96,184.00
NCR VOYIX CORP 144A 5.125% 04/15/2029 DD 04/06/21	522,775.00	369,305.50
NCR VOYIX CORP 144A 5.250% 10/01/2030 DD 08/20/20	133,127.40	0.00
NESCO HOLDINGS II INC 144A 5.500% 04/15/2029 DD 04/01/21	254,262.25	278,370.00
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19	1,518,825.00	0.00
NETFLIX INC REGS 3.625% 06/15/2030	336,750.34	0.00
NETFLIX INC REGS 3.875% 11/15/2029	228,246.32	0.00
NEUBERGER BERMAN GROUP LL 144A 4.875% 04/15/2045 DD 04/22/15	82,811.00	0.00
NEVADA POWER CO 6.000% 03/15/2054 DD 09/13/23	864,646.10	0.00
NEVADA POWER CO 6.650% 04/01/2036 DD 10/01/06	468,384.00	0.00
NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	710,973.24	0.00
NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20	151,086.20	0.00
NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	332,056.20	0.00
NEW GENERATION GAS GATHERING 0.000% 01/01/2059 DD 09/30/24	0.00	66,554.06
NEW GOLD INC 144A 7.500% 07/15/2027 DD 06/24/20	630,637.50	522,178.80
NEW HOME CO INC/THE 144A 9.250% 10/01/2029 DD 04/04/24	0.00	168,392.00
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19	1,060,818.00	0.00
NEW YORK STATE ELECTRIC & 144A 1.950% 10/01/2030 DD 09/25/20	131,947.20	0.00
NEWELL BRANDS INC 6.375% 05/15/2030 DD 11/13/24	0.00	145,239.25
NEWELL BRANDS INC 6.625% 05/15/2032 DD 11/13/24	0.00	80,447.20
NEWMONT CORP 2.250% 10/01/2030 DD 03/18/20	3,751,192.20	0.00
NEWMONT CORP 6.250% 10/01/2039 DD 09/18/09	500,467.50	0.00
NEWMONT CORP / NEWCREST F 144A 4.200% 05/13/2050 DD 11/13/23	259,607.37	0.00
NEWMONT CORP / NEWCREST F 144A 5.750% 11/15/2041 DD 11/15/23	284,622.33	0.00
NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21	45,995.00	46,382.00
NEXSTAR MEDIA INC 144A 5.625% 07/15/2027 DD 07/03/19	367,406.80	0.00
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23	4,490,183.50	0.00
NGPL PIPECO LLC 144A 3.250% 07/15/2031 DD 05/14/21	434,655.00	0.00
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17	1,962,400.00	0.00
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	111,223.00	0.00
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20	93,157.00	0.00
NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	263,740.75	0.00
NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	834,937.30	0.00
NISOURCE INC 4.800% 02/15/2044	417,055.87	0.00
NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	77,911.85	0.00
NISOURCE INC 5.400% 06/30/2033 DD 06/08/23	242,745.60	0.00
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	176,317.75	0.00
NISSAN MOTOR ACCEPTANCE C 144A 1.050% 03/08/2024 DD 03/09/21	326,894.70	0.00
NISSAN MOTOR ACCEPTANCE C 144A 2.000% 03/09/2026 DD 03/09/21	110,307.60	0.00
NISSAN MOTOR ACCEPTANCE C 144A 2.450% 09/15/2028 DD 09/16/21	128,584.50	0.00



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NISSAN MOTOR ACCEPTANCE C 144A 2.750% 03/09/2028 DD 03/09/21	247,234.40	0.00
NISSAN MOTOR ACCEPTANCE C 144A 6.950% 09/15/2026 DD 09/15/23	196,347.90	0.00
NISSAN MOTOR ACCEPTANCE C 144A VAR RT 03/08/2024 DD 03/09/21	1,199,448.00	0.00
NISSAN MOTOR CO LTD 144A 3.522% 09/17/2025 DD 09/17/20	491,053.50	0.00
NNN REIT INC 3.000% 04/15/2052 DD 09/24/21	120,284.48	0.00
NNN REIT INC 5.600% 10/15/2033 DD 08/15/23	568,903.50	0.00
NOBLE FINANCE II LLC 144A 8.000% 04/15/2030 DD 04/18/23	0.00	237,342.95
NOMURA HOLDINGS INC 1.653% 07/14/2026 DD 07/12/21	1,006,038.00	0.00
NOMURA HOLDINGS INC 3.103% 01/16/2030 DD 01/16/20	265,377.00	0.00
NOMURA HOLDINGS INC 5.386% 07/06/2027 DD 07/06/22	903,906.00	0.00
NORDEA BANK ABP 144A VAR RT 12/31/2049 DD 09/01/21	236,976.00	0.00
NORFOLK SOUTHERN CORP 2.900% 08/25/2051 DD 08/25/21	321,625.70	0.00
NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	829,785.60	0.00
NORFOLK SOUTHERN CORP 3.700% 03/15/2053 DD 02/25/22	163,216.90	0.00
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	495,284.96	0.00
NORFOLK SOUTHERN CORP 3.950% 10/01/2042 DD 09/07/12	697,379.20	0.00
NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	339,344.00	0.00
NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21	855,489.10	0.00
NORFOLK SOUTHERN CORP 4.150% 02/28/2048 DD 02/28/18	180,686.10	0.00
NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	336,465.00	0.00
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	1,178,177.95	0.00
NORFOLK SOUTHERN CORP 4.800% 08/15/2043 DD 08/13/13	184,998.30	0.00
NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	335,319.98	0.00
NORFOLK SOUTHERN CORP 5.550% 03/15/2034 DD 11/22/23	253,980.00	0.00
NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	449,593.20	0.00
NORTHROP GRUMMAN CORP 4.030% 10/15/2047	391,070.60	0.00
NORTHROP GRUMMAN CORP 4.700% 03/15/2033 DD 02/08/23	530,481.00	0.00
NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	2,820,229.65	0.00
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20	91,432.80	0.00
NORTHWEST PIPELINE LLC 7.125% 12/01/2025 DD 12/05/95	1,117,282.70	0.00
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17	178,426.80	0.00
NOVELIS CORP 144A 3.875% 08/15/2031 DD 08/11/21	0.00	167,893.05
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20	0.00	369,212.00
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18	0.00	124,557.50
NRG ENERGY INC 144A 2.000% 12/02/2025 DD 12/02/20	1,414,492.50	0.00
NRG ENERGY INC 144A 2.450% 12/02/2027 DD 12/02/20	992,156.00	0.00
NRG ENERGY INC 144A 3.375% 02/15/2029 DD 12/02/20	508,190.75	589,732.00
NRG ENERGY INC 144A 3.875% 02/15/2032 DD 08/23/21	128,407.50	131,005.50
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	145,231.50	485,615.00
NRG ENERGY INC 144A VAR RT 12/31/2049 DD 03/09/23	390,408.75	303,553.25
NUCOR CORP 3.850% 04/01/2052 DD 03/11/22	262,732.05	0.00



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Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
NUCOR CORP 4.400% 05/01/2048 DD 04/26/18	104,811.00	0.00
NUTRIEN LTD 5.250% 01/15/2045 DD 01/15/18	159,826.20	0.00
NUTRIEN LTD 5.800% 03/27/2053 DD 03/27/23	2,795,894.40	0.00
NUVEEN FINANCE LLC 144A 4.125% 11/01/2024 DD 10/30/14	196,918.00	0.00
NXP BV / NXP FUNDING LLC 5.550% 12/01/2028 DD 12/01/21	206,092.00	0.00
NXP BV / NXP FUNDING LLC / NXP 2.500% 05/11/2031 DD 05/11/22	527,217.00	0.00
NXP BV / NXP FUNDING LLC / NXP 4.300% 06/18/2029 DD 12/18/21	291,765.00	0.00
NXP BV / NXP FUNDING LLC / NXP 5.000% 01/15/2033 DD 05/16/22	100,368.00	0.00
O'REILLY AUTOMOTIVE INC 4.700% 06/15/2032 DD 06/15/22	594,582.00	0.00
OBX 2023-NQM7 TRU NQM7 A1 144A VAR RT 04/25/2063 DD 09/01/23	286,668.77	0.00
OCCIDENTAL PETROLEUM CORP 4.300% 08/15/2039 DD 08/08/19	310,319.10	0.00
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19	114,975.90	0.00
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	329,106.23	0.00
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	836,325.00	0.00
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	270,481.05	0.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20	1,441,056.05	0.00
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19	176,631.84	0.00
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19	67,281.00	0.00
OCCIDENTAL PETROLEUM CORP 7.875% 09/15/2031 DD 09/15/19	386,770.40	0.00
OCCIDENTAL PETROLEUM CORP 7.950% 06/15/2039 DD 06/15/19	594,150.00	0.00
OCP SA 144A 3.750% 06/23/2031 DD 06/23/21	395,140.00	0.00
OCP SA 144A 5.125% 06/23/2051 DD 06/23/21	151,272.00	0.00
OEBRECHT OIL & GAS FINAN 144A 0.000% 12/31/2049 DD 12/22/17	2,073.09	0.00
OGLETHORPE POWER CORP 4.500% 04/01/2047 DD 04/01/23	217,132.50	0.00
OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	922,500.00	0.00
OGLETHORPE POWER CORP 5.250% 09/01/2050 DD 08/19/11	118,397.50	0.00
OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	347,036.40	0.00
OGLETHORPE POWER CORP 5.950% 11/01/2039 DD 11/03/09	522,484.80	0.00
OGLETHORPE POWER CORP 144A 6.200% 12/01/2053 DD 12/05/23	718,263.20	0.00
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12	39.03	39.03
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11	13.90	13.90
OHIO EDISON CO 6.875% 07/15/2036 DD 06/26/06	243,233.28	0.00
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22	324,473.60	0.00
OKLAHOMA GAS AND ELECTRIC CO 5.600% 04/01/2053 DD 04/03/23	368,973.50	0.00
OLYMPUS WATER US HOLDING 144A 6.250% 10/01/2029 DD 10/01/21	0.00	380,000.00
OLYMPUS WATER US HOLDING 144A 7.250% 06/15/2031 DD 06/21/24	0.00	203,148.00
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23	371,283.50	583,561.00
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	599,159.50	0.00
ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	251,056.40	0.00
ONCOR ELECTRIC DELIVERY CO LLC 7.500% 09/01/2038 DD 03/01/09	214,432.75	0.00
ONEMAIN FINANCE CORP 3.875% 09/15/2028 DD 08/11/21	292,010.40	442,339.20



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Status: FINAL  
BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ONEMAIN FINANCE CORP 4.000% 09/15/2030 DD 12/17/20	0.00	577,694.00
ONEMAIN FINANCE CORP 6.625% 05/15/2029 DD 11/04/24	0.00	151,867.50
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18	203,782.00	203,592.00
ONEMAIN FINANCE CORP 7.875% 03/15/2030 DD 12/13/23	761,830.00	0.00
ONEOK INC 4.500% 03/15/2050 DD 03/10/20	1,037,424.70	0.00
ONEOK INC 4.950% 07/13/2047 DD 07/13/17	44,895.00	0.00
ONEOK INC 5.200% 07/15/2048 DD 07/02/18	890,536.02	0.00
ONEOK INC 6.000% 06/15/2035 DD 06/17/05	822,650.10	0.00
ONEOK INC 6.050% 09/01/2033 DD 08/24/23	975,025.20	0.00
ONEOK INC 6.625% 09/01/2053 DD 08/24/23	3,853,021.90	0.00
ONEOK INC 7.150% 01/15/2051 DD 05/07/20	338,851.75	0.00
ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	2,509,608.00	0.00
ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	327,189.00	0.00
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20	3,890,523.92	0.00
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	4,943,888.00	0.00
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	5,342,743.90	0.00
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	1,320,584.50	0.00
ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	921,413.35	0.00
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	2,776,108.20	0.00
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	2,034,442.67	0.00
ORACLE CORP 4.000% 07/15/2046	164,916.20	0.00
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	4,520,316.93	0.00
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	1,711,260.00	0.00
ORACLE CORP 4.100% 03/25/2061 DD 03/24/21	1,412,181.45	0.00
ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	638,835.60	0.00
ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	170,543.10	0.00
ORACLE CORP 5.375% 07/15/2040	359,706.52	0.00
ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	2,902,513.70	0.00
ORACLE CORP 6.500% 04/15/2038	38,722.88	0.00
ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	3,017,488.40	0.00
ORANGE & ROCKLAND UTILITI 144A 5.500% 08/15/2040 DD 08/12/10	575,886.00	0.00
ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/22/21	844,779.52	1,247,548.28
OTIS WORLDWIDE CORP 3.362% 02/15/2050 DD 08/15/20	392,521.35	0.00
OVINTIV INC 7.100% 07/15/2053 DD 05/31/23	562,560.60	0.00
OVINTIV INC 7.200% 11/01/2031 DD 11/05/01	27,165.50	0.00
OVINTIV INC 7.375% 11/01/2031 DD 10/26/01	352,886.40	0.00
OWENS CORNING VAR RT 12/01/2036 DD 06/01/07	805,350.00	0.00
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15	200,498.00	0.00
OWENS-BROCKWAY GLASS CONT 144A 7.250% 05/15/2031 DD 05/25/23	126,736.25	121,652.50
P&L DEVELOPMENT LLC / PLD 144A 12.000% 05/15/2029 DD 10/28/24	0.00	84,277.81
P&L DEVELOPMENT LLC / PLD 144A 7.750% 11/15/2025 DD 11/03/20	304,687.50	0.00



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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20	306,663.00	0.00
PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20	405,014.40	0.00
PACIFIC GAS AND ELECTRIC CO 2.950% 03/01/2026 DD 03/01/16	663,257.00	0.00
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20	671,496.00	0.00
PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20	480,927.20	0.00
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	491,902.20	0.00
PACIFIC GAS AND ELECTRIC CO 3.750% 07/01/2028 DD 07/02/20	93,742.00	0.00
PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	1,666,139.80	0.00
PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	712,240.30	0.00
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	3,881,984.62	0.00
PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20	1,904,540.00	0.00
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	3,462,684.00	0.00
PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	557,450.00	0.00
PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	674,801.80	0.00
PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	338,458.00	0.00
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	79,807.70	0.00
PACIFICORP 4.150% 02/15/2050 DD 03/01/19	518,956.80	0.00
PACKAGING CORP OF AMERICA 3.050% 10/01/2051 DD 09/21/21	178,051.20	0.00
PACKAGING CORP OF AMERICA 4.050% 12/15/2049 DD 11/21/19	131,496.00	0.00
PACKAGING CORP OF AMERICA 5.700% 12/01/2033 DD 11/30/23	194,718.05	0.00
PACTIV EVERGREEN GROUP IS 144A 4.375% 10/15/2028 DD 09/24/21	209,628.00	224,788.50
PALMER SQUARE LOAN 3A A1A 144A VAR RT 04/15/2031 DD 11/01/22	641,309.14	0.00
PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	938,359.20	0.00
PARAMOUNT GLOBAL 4.600% 01/15/2045 DD 01/12/15	72,468.85	0.00
PARAMOUNT GLOBAL 4.900% 08/15/2044 DD 08/19/14	232,113.00	0.00
PARAMOUNT GLOBAL 5.250% 04/01/2044 DD 03/11/14	217,053.00	0.00
PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	1,365,281.60	0.00
PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06	76,294.50	0.00
PARK INTERMEDIATE HOLDING 144A 7.000% 02/01/2030 DD 05/16/24	0.00	243,504.00
PARK INTERMEDIATE HOLDING 144A 7.500% 06/01/2025 DD 05/29/20	296,672.65	0.00
PARK RIVER HOLDINGS INC 144A 5.625% 02/01/2029 DD 01/22/21	579,202.50	573,801.90
PARK RIVER HOLDINGS INC 144A 6.750% 08/01/2029 DD 06/09/21	40,802.00	43,901.50
PARKLAND CORP 144A 4.500% 10/01/2029 DD 04/13/21	618,617.25	649,243.00
PARKLAND CORP 144A 4.625% 05/01/2030 DD 11/23/21	0.00	91,777.00
PARSLEY ENERGY LLC / PARS 144A 4.125% 02/15/2028 DD 02/11/20	810,138.00	0.00
PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21	0.00	235,352.50
PATRICK INDUSTRIES INC 144A 6.375% 11/01/2032 DD 10/22/24	0.00	179,020.80
PATRICK INDUSTRIES INC 144A 7.500% 10/15/2027 DD 09/17/19	50,125.00	0.00
PATTERSON-UTI ENERGY INC 5.150% 11/15/2029 DD 11/15/19	325,108.00	0.00
PATTERSON-UTI ENERGY INC 7.150% 10/01/2033 DD 09/13/23	610,604.00	0.00
PAYPAL HOLDINGS INC 5.250% 06/01/2062 DD 05/23/22	263,526.60	0.00



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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	274,400.75	0.00
PENN ENTERTAINMENT INC 144A 5.625% 01/15/2027 DD 01/19/17	0.00	492,250.00
PENNYMAC FINANCIAL SERVIC 144A 4.250% 02/15/2029 DD 02/11/21	270,030.00	407,783.20
PENNYMAC FINANCIAL SERVIC 144A 5.375% 10/15/2025 DD 09/29/20	370,605.00	498,610.00
PENNYMAC FINANCIAL SERVIC 144A 7.125% 11/15/2030 DD 05/23/24	0.00	40,508.40
PENNYMAC FINANCIAL SERVIC 144A 7.875% 12/15/2029 DD 12/11/23	102,950.00	52,385.00
PENSKE TRUCK LEASING CO L 144A 6.200% 06/15/2030 DD 05/24/23	1,309,640.40	0.00
PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	448,065.00	0.00
PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	985,376.00	0.00
PERMIAN RESOURCES OPERATI 144A 6.875% 04/01/2027 DD 03/15/19	229,887.30	0.00
PERMIAN RESOURCES OPERATI 144A 7.000% 01/15/2032 DD 09/12/23	319,523.20	248,701.95
PERMIAN RESOURCES OPERATI 144A 8.000% 04/15/2027 DD 04/12/22	0.00	102,113.00
PERRIGO FINANCE UNLIMITED CO 6.125% 09/30/2032 DD 09/17/24	0.00	200,455.15
PERUSAHAAN PERSEROAN PERS 144A 4.000% 06/30/2050 DD 06/30/20	464,760.00	0.00
PETROBRAS GLOBAL FINANCE BV 5.500% 06/10/2051 DD 06/10/21	371,056.40	0.00
PETROBRAS GLOBAL FINANCE BV 6.875% 01/20/2040 DD 10/30/09	39,963.30	0.00
PETROBRAS GLOBAL FINANCE BV 7.375% 01/17/2027 DD 01/17/17	337,286.40	0.00
PETROLEOS DEL PERU SA 144A 5.625% 06/19/2047 DD 06/19/17	300,125.00	0.00
PETROLEOS MEXICANOS 6.625% 06/15/2035 DD 12/15/05	353,656.15	0.00
PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	1,168,271.58	0.00
PG&E CORP 5.250% 07/01/2030 DD 06/23/20	231,633.60	0.00
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22	242,046.00	0.00
PHH ESCROW ISSUER LLC 144A 9.875% 11/01/2029 DD 11/06/24	0.00	200,900.00
PHILLIPS 66 CO 3.150% 12/15/2029 DD 12/15/22	755,592.75	0.00
PHILLIPS 66 CO 3.750% 03/01/2028 DD 03/01/23	885,058.40	0.00
PHILLIPS 66 CO 4.680% 02/15/2045 DD 02/15/23	1,914,529.60	0.00
PHILLIPS 66 CO 4.900% 10/01/2046 DD 04/01/23	107,721.65	0.00
PHINIA INC 144A 6.625% 10/15/2032 DD 09/17/24	0.00	94,495.55
PHINIA INC 144A 6.750% 04/15/2029 DD 04/04/24	0.00	112,200.00
PIEDMONT NATURAL GAS CO INC 3.640% 11/01/2046 DD 07/28/16	356,740.80	0.00
PILGRIM'S PRIDE CORP 3.500% 03/01/2032 DD 09/01/22	63,406.50	64,616.25
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22	722,576.00	737,136.00
PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21	161,672.90	0.00
PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	335,154.40	0.00
PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	545,058.92	0.00
PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	49,367.20	0.00
PLAINS ALL AMERICAN PIPELINE L 6.700% 05/15/2036 DD 11/15/06	147,663.60	0.00
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17	937,262.50	0.00
PM GENERAL PURCHASER LLC 144A 9.500% 10/01/2028 DD 10/01/20	912,708.00	610,799.55
PNC FINANCIAL SERVICES GROUP I VAR RT 06/12/2029 DD 06/12/23	2,297,115.00	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 10/28/2033 DD 10/28/22	1,067,583.00	0.00



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BAYER CORPORATION PENSION PLAN

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PNC FINANCIAL SERVICES GROUP I VAR RT 12/31/2049 DD 02/07/23	949,983.13	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 12/31/2049 DD 09/13/21	240,234.00	0.00
POST HOLDINGS INC 144A 4.500% 09/15/2031 DD 03/10/21	807,075.00	627,088.00
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20	184,000.00	207,506.25
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19	24,092.25	0.00
POST HOLDINGS INC 144A 6.250% 02/15/2032 DD 02/20/24	0.00	109,160.70
POST HOLDINGS INC 144A 6.250% 10/15/2034 DD 10/09/24	0.00	155,862.40
POST HOLDINGS INC 144A 6.375% 03/01/2033 DD 08/22/24	0.00	137,040.40
PPL ELECTRIC UTILITIES CORP 3.000% 10/01/2049 DD 09/06/19	68,310.70	0.00
PRA GROUP INC 144A 8.875% 01/31/2030 DD 05/20/24	0.00	238,217.90
PRECISION DRILLING CORP 144A 6.875% 01/15/2029 DD 06/15/21	274,834.05	108,997.90
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17	112,481.33	64,954.50
PREMIER ENTERTAINMENT SUB 144A 5.875% 09/01/2031 DD 08/20/21	173,988.00	163,687.50
PRIME HEALTHCARE SERVICES 144A 7.250% 11/01/2025 DD 10/30/20	1,243,125.00	0.00
PRIME HEALTHCARE SERVICES 144A 9.375% 09/01/2029 DD 08/29/24	0.00	223,723.30
PROGRESS ENERGY INC 6.000% 12/01/2039	489,627.05	0.00
PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	126,355.20	0.00
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	168,026.50	0.00
PROLOGIS LP 1.250% 10/15/2030 DD 08/20/20	161,872.00	0.00
PROLOGIS LP 2.125% 10/15/2050 DD 08/20/20	106,475.40	0.00
PROLOGIS LP 4.750% 06/15/2033 DD 03/30/23	898,239.60	0.00
PROSUS NV 144A 3.680% 01/21/2030 DD 01/21/20	263,001.00	0.00
PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	282,519.80	0.00
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	517,991.50	0.00
PUBLIC SERVICE CO OF COLORADO 5.250% 04/01/2053 DD 04/03/23	264,841.00	0.00
PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	142,464.60	0.00
PUGET ENERGY INC 4.100% 06/15/2030 DD 05/19/20	968,015.25	0.00
QORVO INC 144A 3.375% 04/01/2031 DD 09/29/20	141,273.00	0.00
QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	30,844.38	0.00
QUANTA SERVICES INC 3.050% 10/01/2041 DD 09/23/21	513,926.00	0.00
QUEST DIAGNOSTICS INC 6.400% 11/30/2033 DD 11/01/23	321,946.40	0.00
QVC INC 4.850% 04/01/2024 DD 03/18/14	495,030.00	0.00
RADIATE HOLDCO LLC / RAD1 144A 4.500% 09/15/2026 DD 09/25/20	144,913.00	165,866.20
RADIATE HOLDCO LLC / RAD1 144A 6.500% 09/15/2028 DD 09/25/20	693,321.70	487,852.40
RAIN CARBON INC 144A 12.250% 09/01/2029 DD 08/17/23	268,812.50	0.00
RAIN CII CARBON LLC / CII 144A 7.250% 04/01/2025 DD 03/31/17	6,755.00	0.00
RANGE RESOURCES CORP 4.875% 05/15/2025 DD 11/15/15	316,051.20	149,499.00
RANGE RESOURCES CORP 144A 4.750% 02/15/2030 DD 02/01/22	268,073.10	84,465.90
RB GLOBAL HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23	51,478.50	51,115.50
RB GLOBAL HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23	159,916.50	104,557.00
RCN CABLE/ASTOUND BROADBAND 11 0.000% 09/25/2026 DD 10/21/21	244,436.30	541,482.62



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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
REGAL REXNORD CORP 144A 6.050% 02/15/2026 DD 01/24/23	718,150.80	0.00
REGAL REXNORD CORP 144A 6.300% 02/15/2030 DD 01/24/23	518,751.15	0.00
REGENCY CENTERS LP 3.700% 06/15/2030 DD 05/13/20	93,090.00	0.00
REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	249,573.00	0.00
REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	411,755.00	0.00
REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20	2,366,757.25	0.00
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18	323,017.50	0.00
RELIANCE INDUSTRIES LTD 144A 2.875% 01/12/2032 DD 01/12/22	299,922.00	0.00
RELIANCE INDUSTRIES LTD 144A 3.625% 01/12/2052 DD 01/12/22	808,456.00	0.00
RENAISSANCERE HOLDINGS LTD 5.750% 06/05/2033 DD 06/05/23	80,752.80	0.00
RENEW 2023-1 1A A 144A 5.900% 11/20/2058 DD 08/08/23	663,340.64	0.00
REPUBLIC SERVICES INC 2.900% 07/01/2026 DD 07/05/16	321,723.95	0.00
REPUBLIC SERVICES INC 5.000% 04/01/2034 DD 03/28/23	220,540.55	0.00
REPUBLIC SERVICES INC 5.000% 12/15/2033 DD 12/12/23	852,476.55	0.00
REPUBLIC SERVICES INC 6.200% 03/01/2040 DD 03/04/10	448,532.00	0.00
REORLD HOLDING CORP 5.000% 09/01/2030 DD 08/25/20	106,395.00	179,825.10
REORLD HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21	327,633.75	277,446.00
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	1,093,492.30	0.00
REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	39,684.80	0.00
REYNOLDS AMERICAN INC 8.125% 05/01/2040 DD 11/01/15	447,844.80	0.00
RHP HOTEL PROPERTIES LP / 144A 6.500% 04/01/2032 DD 03/28/24	0.00	206,031.15
RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	210,886.63	0.00
RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03	142,737.40	0.00
RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21	659,745.72	0.00
ROCHE HOLDINGS INC 144A 5.593% 11/13/2033 DD 11/13/23	799,451.60	0.00
ROCKET MORTGAGE LLC / ROC 144A 2.875% 10/15/2026 DD 10/05/21	803,497.50	190,718.85
ROCKET MORTGAGE LLC / ROC 144A 3.625% 03/01/2029 DD 09/14/20	158,389.00	158,483.50
ROCKET MORTGAGE LLC / ROC 144A 3.875% 03/01/2031 DD 09/14/20	0.00	217,825.00
ROCKET MORTGAGE LLC / ROC 144A 4.000% 10/15/2033 DD 10/05/21	250,806.05	124,929.00
ROCKIES EXPRESS PIPELINE 144A 4.800% 05/15/2030 DD 01/31/20	823,500.00	173,790.85
ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	638,189.50	499,091.25
ROCKIES EXPRESS PIPELINE 144A 7.500% 07/15/2038 DD 06/27/08	479,526.75	74,489.25
ROGERS COMMUNICATIONS INC 3.800% 03/15/2032 DD 03/15/23	824,545.60	0.00
ROGERS COMMUNICATIONS INC 4.500% 03/15/2042 DD 03/15/23	1,317,875.20	0.00
ROLLER BEARING CO OF AMER 144A 4.375% 10/15/2029 DD 10/07/21	294,286.74	156,975.84
ROLLS-ROYCE PLC REGS 5.750% 10/15/2027	127,798.70	0.00
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22	272,040.00	0.00
ROYAL CARIBBEAN CRUISES L 144A 5.375% 07/15/2027 DD 01/07/22	49,502.50	99,377.00
ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21	444,366.00	347,378.50
ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21	123,820.00	0.00
ROYAL CARIBBEAN CRUISES L 144A 5.625% 09/30/2031 DD 09/26/24	0.00	447,565.30



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ROYAL CARIBBEAN CRUISES L 144A 6.000% 02/01/2033 DD 08/12/24	0.00	299,289.00
ROYAL CARIBBEAN CRUISES L 144A 7.250% 01/15/2030 DD 02/13/23	417,840.00	0.00
ROYAL CARIBBEAN CRUISES LTD 7.500% 10/15/2027 DD 10/14/97	52,592.00	0.00
ROYALTY PHARMA PLC 2.200% 09/02/2030 DD 03/02/21	943,656.00	0.00
ROYALTY PHARMA PLC 3.300% 09/02/2040 DD 03/02/21	780,617.70	0.00
ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21	3,547,409.25	0.00
RTX CORP 2.375% 03/15/2032 DD 11/16/21	200,208.00	0.00
RTX CORP 2.820% 09/01/2051 DD 08/10/21	116,289.25	0.00
RTX CORP 3.030% 03/15/2052 DD 11/16/21	1,035,825.70	0.00
RTX CORP 3.500% 03/15/2027 DD 09/15/20	67,494.70	0.00
RTX CORP 3.750% 11/01/2046 DD 11/01/16	1,100,684.62	0.00
RTX CORP 4.050% 05/04/2047 DD 05/04/17	1,295,459.00	0.00
RTX CORP 4.350% 04/15/2047 DD 10/15/20	1,702,629.92	0.00
RTX CORP 4.450% 11/16/2038 DD 08/16/18	649,995.90	0.00
RTX CORP 4.625% 11/16/2048 DD 08/16/18	333,296.60	0.00
RTX CORP 4.800% 12/15/2043 DD 06/15/20	652,586.40	0.00
RTX CORP 4.875% 10/15/2040 DD 10/15/20	661,088.64	0.00
RTX CORP 5.150% 02/27/2033 DD 02/27/23	944,082.75	0.00
RTX CORP 5.375% 02/27/2053 DD 02/27/23	1,295,120.60	0.00
RTX CORP 6.000% 03/15/2031 DD 11/08/23	789,409.80	0.00
RTX CORP 6.100% 03/15/2034 DD 11/08/23	804,735.20	0.00
RTX CORP 6.400% 03/15/2054 DD 11/08/23	2,253,350.68	0.00
RXO INC 144A 7.500% 11/15/2027 DD 10/25/22	0.00	231,113.25
S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23	129,020.45	0.00
S&P GLOBAL INC 3.900% 03/01/2062 DD 03/01/23	336,220.00	0.00
SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	412,196.40	0.00
SABINE PASS LIQUEFACTION LLC 4.200% 03/15/2028 DD 03/06/17	97,964.00	0.00
SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20	1,173,552.00	0.00
SABINE PASS LIQUEFACTION LLC 5.875% 06/30/2026 DD 12/31/16	101,824.00	0.00
SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21	572,901.00	0.00
SALLY HOLDINGS LLC / SALLY CAP 6.750% 03/01/2032 DD 02/27/24	0.00	591,014.80
SAN DIEGO GAS & ELECTRIC CO 3.700% 03/15/2052 DD 03/11/22	745,939.20	0.00
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	1,654,760.00	0.00
SANDS CHINA LTD VAR RT 08/08/2028 DD 08/09/18	1,706,446.40	0.00
SANDS CHINA LTD VAR RT 08/08/2031 DD 08/08/22	702,928.80	0.00
SANTANDER UK GROUP HOLDIN 144A 5.625% 09/15/2045 DD 09/15/15	570,971.88	0.00
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	752,088.00	0.00
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/21/2026 DD 11/21/22	203,716.00	0.00
SASOL FINANCING USA LLC 144A 8.750% 05/03/2029 DD 05/03/23	917,667.00	0.00
SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21	58,412.25	171,501.60
SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20	384,236.00	0.00



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SBA TOWER TRUST 144A 2.328% 07/15/2052 DD 07/14/20	88,349.00	0.00
SCHWEITZER-MAUDUIT 1/21 TLB 0.000% 04/20/2028 DD 02/09/21	103,025.12	0.00
SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22	590,893.75	358,848.75
SCOTTS MIRACLE-GRO CO/THE 4.000% 04/01/2031 DD 10/01/21	339,880.00	348,764.00
SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21	444,932.25	632,997.50
SEAGATE HDD CAYMAN 4.125% 01/15/2031 DD 06/10/20	65,209.44	0.00
SEAGATE HDD CAYMAN 9.625% 12/01/2032 DD 11/30/22	116,179.60	0.00
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23	50,412.00	50,166.50
SELECT MEDICAL CORP 144A 6.250% 12/01/2032 DD 12/03/24	0.00	144,282.00
SEMPRA 3.800% 02/01/2038 DD 01/12/18	552,584.40	0.00
SEMPRA 4.000% 02/01/2048 DD 01/12/18	569,222.40	0.00
SEMPRA 6.000% 10/15/2039 DD 10/08/09	84,505.60	0.00
SEMPRA VAR RT 04/01/2052 DD 11/19/21	1,124,202.70	0.00
SERVICE CORP INTERNATIONAL/US 3.375% 08/15/2030 DD 08/10/20	566,481.50	437,500.00
SETANTA AIRCRAFT/AERCAP 11/21 0.000% 11/02/2028 DD 10/25/21	701,750.00	0.00
SHEA HOMES LP / SHEA HOMES FUN 4.750% 02/15/2028 DD 02/20/20	417,360.00	424,934.64
SHEA HOMES LP / SHEA HOMES FUN 4.750% 04/01/2029 DD 09/28/20	253,000.00	258,986.75
SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	85,463.20	0.00
SHERWIN-WILLIAMS CO/THE 3.800% 08/15/2049 DD 08/26/19	356,160.20	0.00
SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21	1,845,243.50	0.00
SIERRA PACIFIC POWER CO 144A 5.900% 03/15/2054 DD 09/15/23	1,253,750.00	0.00
SILVERBOW RESOURCES INC 144A VAR RT 12/15/2028 DD 12/15/17	653,633.21	0.00
SIMON PROPERTY GROUP LP 2.650% 07/15/2030 DD 07/09/20	265,914.00	0.00
SINCLAIR TELEVISION GROUP 144A 5.125% 02/15/2027 DD 08/30/16	504,262.50	445,900.00
SK INVICTUS INTERMEDIATE 144A 5.000% 10/30/2029 DD 10/22/21	451,100.00	279,507.00
SKILLSOFT 6/21 COV-LITE TLB 0.000% 06/30/2028 DD 06/22/21	228,818.73	210,872.62
SM ENERGY CO 144A 6.750% 08/01/2029 DD 07/25/24	0.00	123,733.75
SM ENERGY CO 144A 7.000% 08/01/2032 DD 07/25/24	0.00	83,805.75
SMB PRIVATE EDUCATION C B 144A 6.360% 11/15/2052 DD 08/16/23	243,832.80	0.00
SMITHFIELD FOODS INC 144A 4.250% 02/01/2027 DD 02/01/17	1,918,020.00	0.00
SMYRNA READY MIX CONCRETE 144A 6.000% 11/01/2028 DD 11/06/20	513,987.30	362,837.64
SMYRNA READY MIX CONCRETE 144A 8.875% 11/15/2031 DD 11/20/23	220,775.10	220,182.90
SNF GROUP SACA 144A 3.125% 03/15/2027 DD 09/20/21	0.00	188,960.00
SOCIEDAD QUIMICA Y MINERA 144A 3.500% 09/10/2051 DD 09/20/21	759,308.00	0.00
SOCIETE GENERALE SA 144A VAR RT 01/10/2034 DD 01/10/23	211,554.00	0.00
SOMNIGROUP INTERNATIONAL 144A 4.000% 04/15/2029 DD 03/25/21	45,148.50	0.00
SOUTHERN CALIFORNIA EDISON CO 2.750% 02/01/2032 DD 01/13/22	258,168.00	0.00
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	342,355.20	0.00
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2052 DD 05/23/22	944,480.25	0.00
SOUTHERN CALIFORNIA EDISON CO 5.700% 03/01/2053 DD 03/02/23	881,412.90	0.00
SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	450,809.40	0.00



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SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	997,727.75	0.00
SOUTHERN CO GAS CAPITAL CORP 5.750% 09/15/2033 DD 09/14/23	305,251.10	0.00
SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	2,547,020.07	0.00
SOUTHERN CO/THE VAR RT 09/15/2051 DD 05/06/21	819,450.00	0.00
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	959,379.30	0.00
SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10	593,515.20	0.00
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	313,567.20	0.00
SOUTHERN NATURAL GAS CO LLC 8.000% 03/01/2032 DD 02/26/02	1,088,574.30	0.00
SOUTHWEST AIRLINES CO 5.250% 05/04/2025 DD 05/04/20	799,848.00	0.00
SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	169,425.00	0.00
SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	470,108.70	0.00
SOUTHWESTERN ELECTRIC POWER CO 6.200% 03/15/2040 DD 03/08/10	479,236.50	0.00
SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	268,170.00	0.00
SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	571,673.90	0.00
SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23	645,180.00	0.00
SPIRIT AIRLINES PASS THROUGH T 4.450% 10/01/2025 DD 08/11/15	84,808.48	0.00
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 09/17/20	14,238.40	0.00
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 10/20/22	840,065.60	0.00
SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	618,912.00	0.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	812,145.00	796,507.50
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	197,526.40	191,472.00
SPRINT LLC 7.125% 06/15/2024 DD 06/15/14	844,633.12	0.00
SPRINT LLC 7.625% 03/01/2026 DD 02/22/18	149,323.46	146,137.42
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	423,295.75	0.00
SRS DISTRIBUTION INC 144A 6.000% 12/01/2029 DD 11/12/21	419,584.50	0.00
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19	0.00	420,958.25
STAGWELL GLOBAL LLC 144A 5.625% 08/15/2029 DD 08/20/21	551,922.00	0.00
STANDARD BUILDING SOLUTIO 144A 6.500% 08/15/2032 DD 08/06/24	0.00	200,320.00
STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20	0.00	64,305.75
STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20	0.00	137,431.50
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17	914,935.50	526,234.50
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17	58,489.80	185,939.70
STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20	300,122.85	0.00
STARBUCKS CORP 3.500% 11/15/2050 DD 05/07/20	311,756.00	0.00
STARWOOD PROPERTY TRUST I 144A 6.500% 07/01/2030 DD 12/27/24	0.00	125,157.50
STARWOOD PROPERTY TRUST I 144A 7.250% 04/01/2029 DD 03/27/24	0.00	251,313.65
STEEL DYNAMICS INC 3.450% 04/15/2030 DD 12/11/19	2,418,123.75	0.00
STICHTING AK RABOBANK CER REGS STEP 12/31/2049	115,969.46	0.00
STL HOLDING CO LLC 144A 7.500% 02/15/2026 DD 08/12/20	388,480.00	0.00
STL HOLDING CO LLC 144A 8.750% 02/15/2029 DD 02/15/24	0.00	264,305.00
STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	1,080,090.00	0.00



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SUBURBAN PROPANE PARTNERS 144A 5.000% 06/01/2031 DD 05/24/21	568,570.20	309,333.15
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17	199,084.00	198,444.00
SUGARHOUSE HSP GAMING PRO 144A 5.875% 05/15/2025 DD 05/08/17	223,168.50	224,491.50
SUMITOMO MITSUI FINANCIAL GROU 5.776% 07/13/2033 DD 07/13/23	424,516.00	0.00
SUMMIT MATERIALS LLC / SU 144A 7.250% 01/15/2031 DD 12/14/23	73,665.20	0.00
SUNCOR ENERGY INC 3.750% 03/04/2051 DD 03/04/21	94,111.25	0.00
SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	1,301,508.00	0.00
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	2,044,151.90	0.00
SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	468,728.25	0.00
SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	317,678.10	0.00
SUNOCO LP / SUNOCO FINANCE COR 4.500% 04/30/2030 DD 04/30/22	231,477.50	255,051.50
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21	0.00	281,853.00
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18	0.00	24,898.00
SUNOCO LP 144A 7.000% 05/01/2029 DD 04/30/24	0.00	159,141.60
SUPERIOR PLUS LP / SUPERI 144A 4.500% 03/15/2029 DD 03/11/21	486,816.75	400,052.40
SUZANO AUSTRIA GMBH 3.125% 01/15/2032 DD 07/01/21	223,943.40	0.00
SUZANO AUSTRIA GMBH 144A 7.000% 03/16/2047 DD 03/16/17	423,084.00	0.00
SWEDBANK AB 144A 6.136% 09/12/2026 DD 09/12/23	203,952.00	0.00
SWF HOLDINGS I CORP 144A 6.500% 10/01/2029 DD 10/01/21	772,656.25	667,295.50
SYNCHRONY FINANCIAL 7.250% 02/02/2033 DD 02/02/23	1,556,142.10	0.00
SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	132,042.00	0.00
SYSCO CORP 4.500% 04/01/2046 DD 04/01/16	1,157,611.00	0.00
SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	281,615.65	0.00
SYSCO CORP 5.375% 09/21/2035 DD 09/22/05	138,893.40	0.00
SYSCO CORP 5.750% 01/17/2029 DD 11/17/23	589,023.80	0.00
SYSCO CORP 6.600% 04/01/2040 DD 04/02/20	415,029.00	0.00
SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	630,299.55	0.00
T-MOBILE USA INC 2.250% 11/15/2031 DD 05/15/21	258,372.60	0.00
T-MOBILE USA INC 2.625% 02/15/2029 DD 01/14/21	2,790,868.00	0.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21	229,166.60	0.00
T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	7,491,823.50	0.00
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	2,653,958.04	0.00
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	1,536,255.00	0.00
T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	112,802.80	0.00
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	379,640.00	0.00
T-MOBILE USA INC 4.375% 04/15/2040 DD 04/15/21	1,832,625.00	0.00
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	798,453.00	0.00
T-MOBILE USA INC 5.650% 01/15/2053 DD 09/15/22	1,003,257.60	0.00
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23	244,414.10	0.00
TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	1,526,954.80	0.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17	283,503.00	288,489.00



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TALLGRASS ENERGY PARTNERS 144A 6.000% 03/01/2027 DD 02/20/20	488,940.00	272,442.50
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20	227,781.40	0.00
TALLGRASS ENERGY PARTNERS 144A 7.375% 02/15/2029 DD 01/23/24	0.00	165,523.05
TALLGRASS ENERGY PARTNERS 144A 7.500% 10/01/2025 DD 09/16/20	25,125.00	0.00
TAPESTRY INC 7.000% 11/27/2026 DD 11/27/23	1,353,859.20	0.00
TAPESTRY INC 7.700% 11/27/2030 DD 11/27/23	73,803.80	0.00
TAPESTRY INC 7.850% 11/27/2033 DD 11/27/23	342,217.60	0.00
TARGA RESOURCES CORP 4.200% 02/01/2033 DD 04/06/22	211,991.00	0.00
TARGA RESOURCES CORP 4.950% 04/15/2052 DD 04/06/22	1,647,133.40	0.00
TARGA RESOURCES CORP 6.150% 03/01/2029 DD 11/09/23	314,094.00	0.00
TARGA RESOURCES CORP 6.250% 07/01/2052 DD 07/07/22	1,610,420.20	0.00
TARGA RESOURCES CORP 6.500% 02/15/2053 DD 01/09/23	4,312,954.50	0.00
TARGA RESOURCES CORP 6.500% 03/30/2034 DD 11/09/23	594,698.50	0.00
TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21	3,229,279.30	0.00
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20	358,999.90	0.00
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19	200,018.00	0.00
TARGET CORP 2.950% 01/15/2052 DD 01/24/22	967,848.55	0.00
TASEKO MINES LTD 144A 8.250% 05/01/2030 DD 04/23/24	0.00	96,971.25
TAYLOR MORRISON COMMUNITI 144A 5.125% 08/01/2030 DD 07/22/20	24,184.50	23,923.50
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19	150,523.50	149,007.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 06/15/2027 DD 06/05/19	0.00	702,548.00
TD SYNEX CORP 1.250% 08/09/2024 DD 02/09/22	487,460.00	0.00
TD SYNEX CORP 2.375% 08/09/2028 DD 02/09/22	518,172.00	0.00
TD SYNEX CORP 2.650% 08/09/2031 DD 02/09/22	954,938.60	0.00
TECK RESOURCES LTD 5.200% 03/01/2042 DD 02/28/12	1,021,053.00	0.00
TECK RESOURCES LTD 5.400% 02/01/2043 DD 08/08/12	215,246.25	0.00
TECK RESOURCES LTD 6.000% 08/15/2040 DD 08/17/10	208,507.55	0.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11	1,051,324.20	0.00
TELEDYNE TECHNOLOGIES INC 2.750% 04/01/2031 DD 03/22/21	2,614,560.00	0.00
TELEFONICA EMISIONES SA 4.665% 03/06/2038 DD 03/06/18	233,799.30	0.00
TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	230,669.40	0.00
TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,185,187.08	0.00
TELEFONICA EMISIONES SA 5.520% 03/01/2049 DD 03/01/19	527,538.20	0.00
TELEFONICA EMISIONES SA 7.045% 06/20/2036 DD 06/20/06	68,015.40	0.00
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20	75,141.75	0.00
TENET HEALTHCARE CORP 4.250% 06/01/2029 DD 06/02/21	559,014.00	985,740.00
TENET HEALTHCARE CORP 4.375% 01/15/2030 DD 12/01/21	2,338,543.47	1,693,220.63
TENET HEALTHCARE CORP 6.125% 10/01/2028 DD 09/16/20	423,797.25	0.00
TENNECO 11/22 COV-LITE TLA 0.000% 11/17/2028 DD 11/01/22	213,072.54	233,031.26
TENNECO INC 144A 8.000% 11/17/2028 DD 08/18/23	405,531.25	840,673.02
TENNESSEE GAS PIPELINE CO 144A 2.900% 03/01/2030 DD 02/24/20	528,948.00	0.00



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BAYER CORPORATION PENSION PLAN

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TENNESSEE GAS PIPELINE CO LLC 7.000% 10/15/2028 DD 10/09/98	498,502.00	0.00
TEREX CORP 144A 5.000% 05/15/2029 DD 04/01/21	457,112.50	271,396.95
TEREX CORP 144A 6.250% 10/15/2032 DD 10/08/24	0.00	156,800.00
TESCO PROPERTY FINANCE 2 REGS 6.052% 10/13/2039	294,895.86	0.00
TESCO PROPERTY FINANCE 6 REGS 5.411% 07/13/2044	110,554.43	0.00
TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026	311,120.98	0.00
TEVA PHARMACEUTICAL FINANCE NE 4.750% 05/09/2027 DD 11/09/21	1,196,875.00	0.00
TEXAS ELECTRIC MARKET STA 144A 4.966% 02/01/2044 DD 06/15/22	693,226.50	0.00
TEXAS ELECTRIC MARKET STA 144A 5.057% 08/01/2048 DD 06/15/22	399,774.60	0.00
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22	637,381.25	0.00
TEXAS HEALTH RESOURCES 2.328% 11/15/2050 DD 08/11/20	171,511.20	0.00
TEXAS HEALTH RESOURCES 4.330% 11/15/2055 DD 05/05/15	201,214.72	0.00
TEXAS INSTRUMENTS INC 3.875% 03/15/2039 DD 03/11/19	657,034.00	0.00
TEXAS INSTRUMENTS INC 5.050% 05/18/2063 DD 05/18/23	916,335.10	0.00
THE CAMPBELL'S COMPANY 3.125% 04/24/2050 DD 04/24/20	256,143.60	0.00
THERMO FISHER SCIENTIFIC INC 5.404% 08/10/2043 DD 08/10/23	2,121,380.00	0.00
TIME WARNER CABLE ENTERPRISES 8.375% 07/15/2033 DD 01/15/94	1,054,326.00	0.00
TIME WARNER CABLE LLC 4.500% 09/15/2042	582,659.36	0.00
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	1,097,607.72	0.00
TIME WARNER CABLE LLC 5.250% 07/15/2042	112,757.59	0.00
TIME WARNER CABLE LLC 5.500% 09/01/2041	73,737.58	0.00
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	1,140,762.50	0.00
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	2,366,326.18	0.00
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	1,377,339.30	0.00
TIME WARNER CABLE LLC 6.750% 06/15/2039	393,027.69	0.00
TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	2,999,955.15	0.00
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	1,462,459.10	0.00
TITAN INTERNATIONAL INC 7.000% 04/30/2028 DD 10/30/21	375,187.50	367,083.75
TOPBUILD CORP 144A 3.625% 03/15/2029 DD 03/15/21	90,611.00	109,834.80
TOPBUILD CORP 144A 4.125% 02/15/2032 DD 10/14/21	66,718.50	57,584.80
TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22	1,374,027.60	0.00
TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	578,168.20	0.00
TOTALENERGIES CAPITAL SA 3.883% 10/11/2028 DD 10/11/18	505,668.20	0.00
TPC GROUP INC 144A 13.000% 12/16/2027 DD 12/16/22	224,282.35	0.00
TRANE TECHNOLOGIES FINANCING L 4.500% 03/21/2049	171,725.56	0.00
TRANE TECHNOLOGIES FINANCING L 4.500% 03/21/2049 DD 03/21/19	380,582.50	0.00
TRANE TECHNOLOGIES FINANCING L 4.650% 11/01/2044 DD 10/28/14	92,920.00	0.00
TRANE TECHNOLOGIES GLOBAL HOLD 4.300% 02/21/2048 DD 02/21/18	160,534.80	0.00
TRANSALTA CORP 6.500% 03/15/2040 DD 03/12/10	429,806.50	0.00
TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	877,659.30	0.00
TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	965,370.60	0.00



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TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	421,425.50	0.00
TRANSCANADA PIPELINES LTD 7.625% 01/15/2039 DD 01/09/09	120,012.00	0.00
TRANSCONTINENTAL GAS PIPE LINE 4.450% 08/01/2042 DD 07/13/12	737,572.20	0.00
TRANSCONTINENTAL GAS PIPE LINE 4.600% 03/15/2048 DD 09/15/18	2,087,246.70	0.00
TRANSCONTINENTAL GAS PIPE LINE 7.250% 12/01/2026 DD 12/02/96	420,680.00	0.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16	471,406.50	0.00
TRANSDIGM INC 4.625% 01/15/2029 DD 07/15/21	70,416.00	351,045.00
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20	122,427.50	270,223.25
TRANSDIGM INC 144A 6.000% 01/15/2033 DD 09/19/24	0.00	240,114.70
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19	224,597.25	0.00
TRANSDIGM INC 144A 6.375% 03/01/2029 DD 02/27/24	0.00	390,865.80
TRANSDIGM INC 144A 6.625% 03/01/2032 DD 02/27/24	0.00	302,709.00
TRANSOCEAN INC 144A 7.500% 01/15/2026 DD 10/17/17	147,381.00	0.00
TRANSOCEAN INC 144A 8.250% 05/15/2029 DD 04/18/24	0.00	587,742.00
TRANSOCEAN INC 144A 8.500% 05/15/2031 DD 04/18/24	0.00	53,918.15
TRANSOCEAN INC 144A 8.750% 02/15/2030 DD 01/31/23	0.00	21,915.76
TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	127,884.30	0.00
TRI POINTE HOMES INC 5.700% 06/15/2028 DD 06/10/20	493,125.00	496,750.00
TRICO GROUP/FIRST BRANDS 3/21 0.000% 03/30/2028 DD 03/11/21	0.00	310,500.00
TRIDENT TPI HOLDINGS INC 144A 12.750% 12/31/2028 DD 05/03/23	508,250.00	623,234.55
TRIMAS CORP 144A 4.125% 04/15/2029 DD 03/29/21	224,617.50	229,437.50
TRIMBLE INC 6.100% 03/15/2033 DD 03/09/23	106,956.00	0.00
TRINITAS CLO XXVI 26A A1 144A VAR RT 01/20/2035 DD 01/22/24	1,200,000.00	0.00
TRINITY ACQUISITION PLC 6.125% 08/15/2043	199,755.08	0.00
TRINITY INDUSTRIES INC 144A 7.750% 07/15/2028 DD 06/30/23	206,616.00	311,319.00
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21	177,084.00	157,080.00
TRUIST FINANCIAL CORP VAR RT 06/08/2027 DD 06/08/23	142,508.80	0.00
TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	1,180,594.80	0.00
TRUIST FINANCIAL CORP VAR RT 10/30/2029 DD 10/27/23	573,014.80	0.00
TRUIST FINANCIAL CORP VAR RT 12/31/2049 DD 06/19/20	271,863.00	0.00
TRUST FIBRA UNO 144A 6.390% 01/15/2050 DD 06/28/19	322,556.00	0.00
TRUST FIBRA UNO 144A 6.950% 01/30/2044 DD 01/30/14	171,758.00	0.00
TRUST FIBRA UNO REGS 6.950% 01/30/2044 DD 01/30/14	171,758.00	0.00
TRUSTEES OF THE UNIVERSITY OF 3.610% 02/15/2119 DD 08/06/19	719,180.00	0.00
TSMC ARIZONA CORP 2.500% 10/25/2031 DD 10/25/21	284,552.40	0.00
TSMC ARIZONA CORP 3.125% 10/25/2041 DD 10/25/21	602,392.50	0.00
TYSON FOODS INC 5.100% 09/28/2048 DD 09/28/18	609,753.60	0.00
TYSON FOODS INC 5.150% 08/15/2044 DD 08/08/14	92,011.00	0.00
UBS AG REGS 5.125% 05/15/2024	1,387,374.80	0.00
UBS AG/LONDON 4.500% 06/26/2048 DD 06/26/23	197,640.00	0.00
UBS AG/STAMFORD CT 7.500% 02/15/2028 DD 01/09/23	3,124,113.00	0.00



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UBS GROUP AG 144A 4.125% 09/24/2025 DD 09/24/15	586,926.00	0.00
UBS GROUP AG 144A VAR RT 02/11/2033 DD 01/11/22	3,866,333.75	0.00
UBS GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21	1,237,444.50	0.00
UBS GROUP AG 144A VAR RT 08/12/2033 DD 08/12/22	1,771,402.60	0.00
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23	1,560,258.00	0.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 11/13/23	647,388.00	0.00
UDR INC 3.000% 08/15/2031 DD 08/15/19	442,675.00	0.00
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	282,381.00	0.00
UNICREDIT SPA REGS VAR RT 12/31/2049	908,693.93	0.00
UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	365,318.30	0.00
UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	215,766.40	0.00
UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	98,670.00	0.00
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	151,609.35	0.00
UNION PACIFIC CORP 4.000% 04/15/2047 DD 04/05/17	496,226.25	0.00
UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	477,444.80	0.00
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	116,225.20	0.00
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21	480,964.37	0.00
UNITED AIRLINES 2020-1 CLASS B 4.875% 07/15/2027 DD 02/01/21	270,920.42	0.00
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21	1,823,137.80	437,550.70
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21	332,027.95	90,325.05
UNITED RENTALS NORTH AMERICA I 3.750% 01/15/2032 DD 08/13/21	88,804.00	0.00
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20	22,715.00	22,333.50
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17	1,365,364.00	1,362,522.00
UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	960,320.26	0.00
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	2,120,113.35	0.00
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	2,831,456.70	0.00
UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	4,702,240.00	0.00
UNITI GROUP LP / UNITI GR 144A 4.750% 04/15/2028 DD 04/20/21	0.00	210,879.00
UNITI GROUP LP / UNITI GR 144A 6.500% 02/15/2029 DD 02/02/21	0.00	90,736.00
UNIVERSAL HEALTH SERVICES INC 2.650% 10/15/2030 DD 10/15/22	653,868.60	0.00
UNIVERSITY OF SOUTHERN CALIFOR 3.028% 10/01/2039 DD 08/22/16	826,360.00	0.00
UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	232,056.90	0.00
UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	480,014.85	0.00
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15	67,748.40	0.00
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	0.00	1,000,949.85
UNIVISION COMMUNICATIONS 144A 8.000% 08/15/2028 DD 08/07/23	257,952.50	178,186.75
UNUM GROUP 4.125% 06/15/2051 DD 06/14/21	1,728,013.00	0.00
UNUM GROUP 4.500% 12/15/2049 DD 09/11/19	479,178.15	0.00
UNUM GROUP 5.750% 08/15/2042 DD 08/23/12	292,644.00	0.00
US AIRWAYS 2012-2 CLASS A PASS 4.625% 12/03/2026 DD 12/13/12	146,476.10	0.00
US AIRWAYS 2013-1 CLASS A PASS 3.950% 05/15/2027 DD 04/24/13	224,637.11	0.00



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UTAH ACQUISITION SUB INC 5.250% 06/15/2046 DD 12/15/16	2,310,240.45	0.00
UWM HOLDINGS LLC 144A 6.625% 02/01/2030 DD 12/10/24	0.00	208,702.20
VALARIS LTD 144A 8.375% 04/30/2030 DD 04/19/23	128,067.50	126,317.50
VALE OVERSEAS LTD 3.750% 07/08/2030 DD 07/08/20	928,077.30	0.00
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23	726,411.00	0.00
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	658,848.00	0.00
VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	371,011.40	0.00
VALVOLINE INC 144A 3.625% 06/15/2031 DD 01/04/21	362,699.25	362,627.00
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22	471,588.75	0.00
VAR ENERGI ASA 144A 8.000% 11/15/2032 DD 11/15/22	4,685,526.00	0.00
VECTOR GROUP LTD 144A 5.750% 02/01/2029 DD 01/28/21	540,257.10	0.00
VELOCITY VEHICLE GROUP LL 144A 8.000% 06/01/2029 DD 06/06/24	0.00	77,992.50
VENATOR 1/24 FIRST-OUT PIK 0.000% 01/16/2026 DD 01/16/24	0.00	97,300.05
VENATOR 1/24 FIRST-OUT TL 0.000% 01/16/2026 DD 01/16/24	0.00	229,780.12
VENATOR 10/23 DELAYED TL 0.000% 10/12/2028 DD 10/12/23	28,775.50	0.00
VENATOR 10/23 TL 0.000% 10/12/2028 DD 10/12/23	272,157.94	0.00
VENATOR 10/23 TL 0.000% 10/12/2028 DD 10/12/23	0.00	325,957.75
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	0.00	91,872.00
VENTURE GLOBAL CALCASIEU 144A 3.875% 11/01/2033 DD 11/22/21	254,505.00	0.00
VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21	0.00	179,106.00
VENTURE GLOBAL CALCASIEU 144A 6.250% 01/15/2030 DD 01/13/23	149,178.00	151,404.00
VENTURE GLOBAL LNG INC 144A 7.000% 01/15/2030 DD 07/24/24	0.00	208,070.90
VENTURE GLOBAL LNG INC 144A 9.500% 02/01/2029 DD 10/24/23	952,119.00	801,320.75
VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23	1,015,716.00	790,041.60
VENTURE GLOBAL LNG INC 144A VAR RT 12/31/2049 DD 09/30/24	0.00	564,591.60
VERALTO CORP 144A 5.450% 09/18/2033 DD 09/18/23	575,512.80	0.00
VERALTO CORP 144A 5.500% 09/18/2026 DD 09/18/23	2,061,800.95	0.00
VERITIV OPERATING CO 144A 10.500% 11/30/2030 DD 11/30/23	0.00	59,233.90
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21	301,361.50	0.00
VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	292,975.45	0.00
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	3,723,224.90	0.00
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	3,691,010.40	0.00
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	726,197.93	0.00
VERIZON COMMUNICATIONS INC 4.000% 03/22/2050 DD 03/20/20	742,820.70	0.00
VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	2,521,752.00	0.00
VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	970,768.14	0.00
VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	19,540.00	0.00
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	91,529.00	0.00
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	92,108.20	0.00
VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	924,132.25	0.00
VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	728,007.00	0.00



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VERIZON COMMUNICATIONS INC 5.500% 03/16/2047 DD 03/16/17	334,556.80	0.00
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05	1,074,430.00	0.00
VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	161,929.60	0.00
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18	1,041,996.60	0.00
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17	1,155,434.25	307,231.70
VIATRIS INC 3.850% 06/22/2040 DD 06/22/21	496,163.15	0.00
VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	342,487.60	0.00
VICI PROPERTIES LP 4.950% 02/15/2030 DD 04/29/22	517,789.05	0.00
VICI PROPERTIES LP 5.125% 05/15/2032 DD 04/29/22	1,267,292.00	0.00
VICI PROPERTIES LP / VICI 144A 3.875% 02/15/2029 DD 02/15/22	367,592.00	0.00
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20	1,229,755.50	0.00
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19	47,127.50	47,891.50
VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22	500,260.00	504,300.00
VIDEOTRON LTD 144A 5.125% 04/15/2027 DD 04/13/17	689,500.00	0.00
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17	434,250.00	496,245.00
VIKING CRUISES LTD 144A 7.000% 02/15/2029 DD 02/02/21	123,926.25	125,686.25
VIKING CRUISES LTD 144A 9.125% 07/15/2031 DD 06/30/23	559,497.75	537,630.00
VIKING OCEAN CRUISES SHIP 144A 5.625% 02/15/2029 DD 02/02/21	414,375.00	418,212.75
VIRGIN MEDIA SECURED FINA 144A 4.500% 08/15/2030 DD 06/29/20	0.00	345,472.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 05/15/2029 DD 05/16/19	0.00	187,590.00
VIRGIN MEDIA/O2 9/20 (USD) COV TLQ	0.00	74,508.00
VISA INC 4.300% 12/14/2045 DD 12/14/15	486,434.00	0.00
VISTA OUTDOOR INC 144A 4.500% 03/15/2029 DD 03/03/21	97,625.00	0.00
VISTAJET MALTA FINANCE PL 144A 6.375% 02/01/2030 DD 01/31/22	0.00	502,446.50
VISTAJET MALTA FINANCE PL 144A 7.875% 05/01/2027 DD 04/27/22	301,287.00	374,743.60
VISTAJET MALTA FINANCE PL 144A 9.500% 06/01/2028 DD 05/03/23	275,054.00	286,789.80
VISTRA CORP 144A VAR RT 12/31/2049 DD 10/15/21	273,801.00	280,654.00
VISTRA CORP 144A VAR RT 12/31/2049 DD 12/10/21	147,750.00	628,562.50
VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21	349,976.25	353,070.00
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	925,053.00	956,660.25
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19	1,874,103.00	1,369,486.25
VISTRA OPERATIONS CO LLC 144A 6.875% 04/15/2032 DD 04/12/24	0.00	168,946.80
VISTRA OPERATIONS CO LLC 144A 6.950% 10/15/2033 DD 09/26/23	210,616.00	0.00
VITAL ENERGY INC 10.125% 01/15/2028 DD 01/24/20	77,067.75	0.00
VITAL ENERGY INC 9.750% 10/15/2030 DD 09/25/23	77,831.25	79,074.00
VITERRA FINANCE BV 144A 3.200% 04/21/2031 DD 04/21/21	1,135,094.85	0.00
VMWARE LLC 3.900% 08/21/2027 DD 08/21/17	290,529.00	0.00
VMWARE LLC 4.500% 05/15/2025 DD 04/07/20	99,011.00	0.00
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18	479,605.00	0.00
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	1,384,047.12	0.00
VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	1,224,678.00	0.00



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VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19	717,746.60	0.00
VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	238,163.10	0.00
VODAFONE GROUP PLC 5.750% 02/10/2063 DD 02/10/23	1,747,396.35	0.00
VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	3,350,579.70	0.00
VODAFONE GROUP PLC VAR RT 06/04/2081 DD 06/04/21	519,901.20	0.00
VONTIER CORP 2.400% 04/01/2028 DD 10/01/21	525,576.00	0.00
VOYA FINANCIAL INC VAR RT 01/23/2048 DD 07/23/18	81,901.00	0.00
VT TOPCO INC 144A 8.500% 08/15/2030 DD 08/10/23	130,046.25	132,397.50
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22	1,472,212.70	309,561.00
W R BERKLEY CORP 6.250% 02/15/2037 DD 02/14/07	172,489.50	0.00
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	1,174,318.75	0.00
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	201,910.80	0.00
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	6,317,829.00	0.00
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	6,652,650.60	0.00
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	2,916,177.50	0.00
WASHINGTON GAS LIGHT CO 3.650% 09/15/2049 DD 09/13/19	602,336.00	0.00
WASTE CONNECTIONS INC 2.950% 01/15/2052 DD 09/20/21	792,254.40	0.00
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14	903,237.60	0.00
WEA FINANCE LLC / WESTFIE 144A 4.750% 09/17/2044 DD 09/17/14	1,310,225.10	0.00
WELLS FARGO & CO 3.550% 09/29/2025 DD 09/28/15	293,184.00	0.00
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21	1,404,297.60	0.00
WELLS FARGO & CO VAR RT 12/31/2049 DD 07/23/24	0.00	103,215.00
WELLTOWER OP LLC 2.800% 06/01/2031 DD 03/25/21	2,310,857.15	0.00
WELLTOWER OP LLC 3.850% 06/15/2032 DD 03/31/22	37,053.60	0.00
WELLTOWER OP LLC 4.950% 09/01/2048 DD 08/16/18	403,380.25	0.00
WELLTOWER OP LLC 6.500% 03/15/2041 DD 03/14/11	957,194.01	0.00
WESCO DISTRIBUTION INC 144A 6.375% 03/15/2029 DD 03/07/24	0.00	157,072.35
WESCO DISTRIBUTION INC 144A 6.625% 03/15/2032 DD 03/07/24	0.00	127,048.75
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	1,309,659.00	0.00
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	187,025.02	159,639.17
WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	196,744.00	0.00
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18	73,606.50	0.00
WESTERN MIDSTREAM OPERATING LP 5.450% 04/01/2044 DD 03/20/14	236,847.00	0.00
WESTERN MIDSTREAM OPERATING LP 5.500% 08/15/2048 DD 08/09/18	2,502,959.45	0.00
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	1,200,691.80	0.00
WESTERN MIDSTREAM OPERATING LP 6.350% 01/15/2029 DD 09/29/23	334,003.20	0.00
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2025 DD 01/13/20	126,505.60	0.00
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20	409,753.05	0.00
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2050 DD 01/13/20	627,865.00	0.00
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 09/15/2028 DD 09/14/18	3,345,118.40	0.00
WESTLAKE CORP 2.875% 08/15/2041 DD 08/19/21	84,476.40	0.00



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WESTPAC BANKING CORP 6.820% 11/17/2033 DD 11/17/23	135,962.50	0.00
WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	285,215.00	0.00
WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	189,172.70	0.00
WEYERHAEUSER CO 4.000% 04/15/2030 DD 03/30/20	1,430,580.00	0.00
WEYERHAEUSER CO 4.000% 11/15/2029 DD 02/25/19	286,944.00	0.00
WEYERHAEUSER CO 4.750% 05/15/2026 DD 05/17/23	1,294,241.00	0.00
WHITE CAP BUYER LLC 144A 6.875% 10/15/2028 DD 10/19/20	290,403.00	267,040.80
WILLIAMS COS INC/THE 3.500% 10/15/2051 DD 10/08/21	219,804.00	0.00
WILLIAMS COS INC/THE 4.900% 01/15/2045	173,037.17	0.00
WILLIAMS COS INC/THE 4.900% 01/15/2045 DD 06/27/14	51,911.04	0.00
WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	1,559,283.00	0.00
WILLIAMS COS INC/THE 5.300% 08/15/2052 DD 08/08/22	340,410.00	0.00
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	218,522.25	0.00
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	1,617,184.00	0.00
WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	1,418,431.80	0.00
WILLIAMS COS INC/THE 6.300% 04/15/2040	123,015.22	0.00
WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10	47,066.80	0.00
WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01	1,117,128.14	0.00
WILLIAMS COS INC/THE 7.750% 06/15/2031 DD 06/13/01	291,374.20	0.00
WILLIAMS SCOTSMAN INC 144A 6.625% 06/15/2029 DD 06/28/24	0.00	101,190.00
WILLIS NORTH AMERICA INC 2.950% 09/15/2029 DD 09/10/19	89,532.00	0.00
WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	878,956.40	0.00
WILLIS NORTH AMERICA INC 5.350% 05/15/2033 DD 05/17/23	980,708.80	0.00
WINDSOR HOLDINGS III LLC 144A 8.500% 06/15/2030 DD 07/07/23	313,509.00	315,669.00
WINDSTREAM SERVICES LLC / 144A 8.250% 10/01/2031 DD 10/04/24	0.00	366,651.10
WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20	177,541.60	0.00
WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	186,598.80	0.00
WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21	706,500.00	746,402.00
WOODSIDE FINANCE LTD 144A 4.500% 03/04/2029 DD 03/04/19	96,147.00	0.00
WR GRACE HOLDINGS LLC 144A 7.375% 03/01/2031 DD 02/17/23	75,023.25	76,737.00
WRANGLER HOLDCO CORP 144A 6.625% 04/01/2032 DD 06/17/24	0.00	66,170.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	278,541.20	0.00
WYNN MACAU LTD 144A 4.875% 10/01/2024 DD 09/20/17	1,578,544.00	0.00
WYNN MACAU LTD 144A 5.125% 12/15/2029 DD 12/17/19	177,646.00	0.00
WYNN MACAU LTD 144A 5.500% 01/15/2026 DD 06/19/20	195,176.00	0.00
WYNN MACAU LTD 144A 5.500% 10/01/2027 DD 09/20/17	896,828.50	505,996.40
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19	448,366.75	263,342.75
WYNN RESORTS FINANCE LLC 144A 6.250% 03/15/2033 DD 09/20/24	0.00	152,285.95
WYNN RESORTS FINANCE LLC 144A 7.125% 02/15/2031 DD 02/16/23	52,027.00	192,660.85
XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	162,753.80	0.00
XCEL ENERGY INC 4.800% 09/15/2041 DD 09/12/11	452,480.00	0.00



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PLAN

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XCEL ENERGY INC 6.500% 07/01/2036 DD 06/09/06	504,036.00	0.00
XPLORNET 10/21 2ND LIEN COV-LI 0.000% 10/01/2029 DD 09/14/21	84,600.00	900.00
XPLORNET 10/21 COV-LITE TL 0.000% 10/02/2028 DD 09/14/21	417,164.11	140,048.20
XPLORNET/XPLORE 10/24 SECOND 0.000% 10/24/2031 DD 10/24/24	0.00	165,335.85
XPLORNET/XPLORE 10/24 SUPER 0.000% 10/24/2029 DD 10/24/24	0.00	90,724.94
XPO INC 144A 7.125% 02/01/2032 DD 12/13/23	221,804.75	220,007.35
XPO INC 144A 7.125% 06/01/2031 DD 05/24/23	51,848.00	51,272.50
XYLEM INC/NY 4.375% 11/01/2046 DD 10/11/16	731,471.16	0.00
YALE UNIVERSITY 2.402% 04/15/2050 DD 06/09/20	92,267.00	0.00
YAMANA GOLD INC 2.630% 08/15/2031 DD 08/06/21	2,097,215.75	0.00
YAMANA GOLD INC 4.625% 12/15/2027 DD 12/04/17	1,372,217.00	0.00
YANGO JUSTICE INTERNATIONAL REGS 10.250% 03/18/2022	450.00	0.00
YANGO JUSTICE INTERNATIONAL REGS 7.500% 04/15/2024	100.00	0.00
YARA INTERNATIONAL ASA 144A 3.148% 06/04/2030 DD 06/04/20	87,070.00	0.00
YARA INTERNATIONAL ASA 144A 4.750% 06/01/2028 DD 06/01/18	97,558.00	0.00
ZEBRA TECHNOLOGIES CORP 144A 6.500% 06/01/2032 DD 05/28/24	0.00	86,224.85
ZEGONA FINANCE PLC 144A 8.625% 07/15/2029 DD 07/17/24	0.00	593,616.80
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15	968,837.80	0.00
ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	62,458.11	0.00
ZIMMER BIOMET HOLDINGS INC 4.450% 08/15/2045 DD 03/19/15	176,226.00	0.00
ZOETIS INC 3.950% 09/12/2047 DD 09/12/17	85,284.00	0.00
ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	398,080.45	0.00
<b>TOTAL ALL OTHER</b>	<b>1,500,763,934.76</b>	<b>179,458,023.41</b>
(4) CORPORATE STOCKS		
(A) PREFERRED		
ACE CAPITAL TRUST II 9.700% 04/01/2030 DD 03/31/00	211,332.60	0.00
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 03/15/18	1,914,440.00	0.00
CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 10/31/17	168,172.00	0.00
CITIGROUP CAPITAL III 7.625% 12/01/2036 DD 12/01/96	562,952.50	0.00
DELPHI FINANCIAL GROUP INC PFD 7.775% CUMULATIVE	248,600.50	0.00
DIGICEL HLDGS BERMUDA LTD PFD CL A	0.00	40,854.99
ILFC E-CAPITAL TRUST I 144A VAR RT 12/21/2065 DD 12/21/05	385,777.60	0.00
ILFC E-CAPITAL TRUST II 144A VAR RT 12/21/2065 DD 12/21/05	116,080.50	0.00
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 03/10/14	1,089,814.00	0.00
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 09/23/14	3,480,120.00	0.00
KEYCORP PFD 6.200% NON-CUMULATIVE	559,569.50	0.00
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 04/07/14	653,327.40	0.00
METLIFE CAPITAL TRUST IV 144A 7.875% 12/15/2067 DD 12/12/07	1,074,080.00	0.00
MPLX LP PFD 9.538% CUMULATIVE	1,181,231.04	0.00
PRUDENTIAL FINANCIAL INC PFD 5.950% CUMULATIVE	87,699.00	0.00
SARTORIUS AG	1,388,357.70	0.00



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PLAN

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UBS GROUP AG 144A VAR RT 12/31/2049 DD 01/31/19	1,469,573.70	0.00
US BANCORP VAR RT 12/31/2049 DD 02/13/17	269,109.00	0.00
WELLS FARGO & CO VAR RT 12/31/2049 DD 04/22/14	2,363,160.30	0.00
WELLS FARGO & CO VAR RT 12/31/2049 DD 07/24/23	366,292.50	0.00
<b>TOTAL PREFERRED</b>	<b>17,589,689.84</b>	<b>40,854.99</b>
<b>(B) COMMON</b>		
ADYEN NV	3,246,196.73	0.00
AIA GROUP LTD HK/01299	1,565,179.20	0.00
AIXTRON SE	947,982.66	0.00
AMBU A/S	599,412.48	0.00
ARGENX SE	2,592,763.23	0.00
ASML HOLDING NV	5,035,577.84	0.00
ATLAS COPCO AB	2,638,574.45	0.00
ATLASSIAN CORP	570,626.14	0.00
AUTOSTORE HOLDINGS LTD	409,635.55	0.00
BAIDU INC ADR	613,908.95	0.00
BATTALION OIL CORP	25,812.46	4,619.92
BLOOM ENERGY CORP	1,293,534.80	1,941,176.21
COUPANG INC	870,147.74	0.00
DELIVERY HERO SE	677,145.04	0.00
DIGICEL HLDGS BERMUDA LTD COM CL A	0.00	207,811.36
ELASTIC NV	1,384,857.60	0.00
EXOR NV	1,746,790.23	0.00
EXPAND ENERGY CORP	361,233.30	287,500.40
FERRARI NV	2,515,058.28	0.00
FERRELLGAS LP	0.00	50,571.92
FERRELLGAS PARTNERS LP	205,107.43	125,555.43
FULL TRUCK ALLIANCE CO LTD ADR	30,815.96	0.00
FULL TRUCK ALLIANCE CO LTD ADR	181,425.81	0.00
FUNDSMITH EMERGING EQ TRUST	13,775.32	0.00
GANFENG LITHIUM GROUP CO LTD HK/01772	184,362.01	0.00
GENMAB A/S	2,062,919.08	0.00
GLOBAL FASHION GROUP SA	14,751.10	0.00
HDFC BANK LTD ADR	633,585.51	0.00
HELLOFRESH SE	457,185.72	0.00
HENDERSON ALTERNATIVE STRATE	3,763.67	0.00
HONG KONG EXCHANGES & CLEARING HK/00388	491,790.67	0.00
ILLUMINA INC	443,479.40	0.00
INTELSAT S.A.	328,539.89	346,514.11
JUMIA TECHNOLOGIES AG ADR	74,761.87	0.00
JUPITER EMERGING & FRONTIER	3,305.20	0.00



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PLAN

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KERING SA	1,468,596.83	0.00
KINNEVIK AB	376,103.07	0.00
L'OREAL SA	1,990,246.47	0.00
M3 INC	1,027,658.58	0.00
MAKEMYTRIP LTD	313,215.66	0.00
MEITUAN HK/03690	1,525,028.34	0.00
MERCADOLIBRE INC	5,486,246.14	0.00
MOBILEYE GLOBAL INC	556,488.72	0.00
MODERNA INC	1,861,604.55	0.00
NIDEC CORP	852,351.43	0.00
NIO INC ADR	760,891.37	0.00
NU HOLDINGS LTD/CAYMAN ISLANDS	1,005,056.15	0.00
NVIDIA CORP	2,823,744.44	0.00
OCADO GROUP PLC	1,162,035.92	0.00
PDD HOLDINGS INC ADR	2,462,104.68	0.00
PHI GROUP INC/DE	523,704.40	552,603.00
PRYSMIAN SPA	452,919.79	0.00
SBI HOLDINGS INC	384,743.95	0.00
SEA LTD ADR	454,855.50	0.00
SHOPIFY INC	384,514.40	0.00
SMC CORP	591,119.33	0.00
SOITEC	437,894.31	0.00
SOLAREEDGE TECHNOLOGIES INC	246,355.20	0.00
SPOTIFY TECHNOLOGY SA	2,373,115.39	0.00
SPOTIFY TECHNOLOGY SA	1,066,013.43	0.00
TAIWAN SEMICONDUCTOR MANUFACTU ADR	2,554,136.00	0.00
TEMENOS AG	570,165.39	0.00
TENCENT HOLDINGS LTD HK/00700	2,372,548.05	0.00
TESLA INC	1,463,547.20	0.00
TPC HOLDINGS INC	347,256.00	1,240,200.00
UMICORE SA	956,513.67	0.00
VAT GROUP AG	770,734.27	0.00
VENATOR MATERIALS PLC	682,108.41	267,960.00
VESTAS WIND SYSTEMS A/S	1,438,193.44	0.00
WISE PLC	1,020,406.22	0.00
WISETECH GLOBAL LTD	1,016,488.64	0.00
WIX.COM LTD	1,207,195.26	0.00
WUXI BIOLOGICS CAYMAN INC HK/02269	617,886.81	0.00
ZALANDO SE	1,097,113.97	0.00
<b>TOTAL COMMON</b>	<b>78,924,906.70</b>	<b>5,024,512.35</b>

(5) PARTNERSHIP/JOINT VENTURE INTERESTS



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BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
ADAMS CAPITAL MANAGEMENT IV	13,846,565.00	13,435,630.00
ADAMS CAPITAL MGMT III LP	224.00	0.01
APOLLO INVESTMENT FUND VIII LP	3,039,518.57	2,562,249.78
AURORA EQUITY PARTNERS IV LP	976,884.00	963,163.00
CERBERUS INSTITUTIONAL PARTNERS LP-SERIES FOUR	262,231.88	93,916.00
DOVER STREET VIII LP	1,396,378.00	967,943.00
DRA GROWTH & INCOME FD VII LLC	43,437.00	4,040.00
EQUUS INVESTMENT PARTNERS X LP	4,467,447.00	3,818,562.00
FFL CAPITAL PARTNERS II	0.01	0.01
FFL CAPITAL PARTNERS III	1.00	0.00
FFL CAPITAL PARTNERS IV LP	8,732,916.00	9,047,124.00
FFL CAPITAL PTNS CF LP	10,604,412.00	14,391,297.00
GS PEP IX MANAGER FUND LP	1,222,484.00	887,804.00
GS PRIVATE EQUITY 2004-MANAGER FUND LP	49,773.00	1.00
HDACCESS INC COMMON STOCK	339,549.00	339,549.00
HUFF ALTERNATIVE FUND LP	16,920.00	0.00
INVESCO CORE REAL ESTATE USA	69,258,944.00	55,219,851.32
J W CHILDS EQUITY PARTNERS II L P	0.01	0.01
MENLO VENTURES IX LP	1,510.00	0.01
MS PMF III FUND	270,997.00	105,799.00
NEA 10 LP	763,205.00	860,462.00
NEA XI	540,292.00	737,121.00
NEW ENTERPRISE ASSOCIATES 9 LP	109,107.00	0.01
NEW MOUNTAIN PTNRS IV LP	2,760,054.00	2,193,007.00
PARTNERS GROUP RE SEC 2013 A LP	8,604,843.00	6,194,904.00
PEGASUS PARTNERS IV	3,565,310.00	2,703,919.00
PEGASUS PARTNERS V LP	18,565,645.00	10,393,081.00
PRIVATE MARKETS FUND IV LP	315,152.00	197,276.00
PRIVATE MARKETS FUND V LP	7,097,317.00	6,381,450.00
PRIVATE MARKETS FUND VI LP	16,897,345.00	13,074,295.00
ROCKWOOD CAPITAL RE PTNRS FD X LP	7,452,006.40	5,138,837.83
RREEF AMERICA REIT II	39,695,927.09	30,008,849.72
WARBURG PINCUS CALLISTO PE XI CAYMAN LP	608,542.00	523,587.00
WARBURG PINCUS PE E&P XI B LP	641,976.00	747,950.00
WARBURG PINCUS PE XI INTL LP	4,667.00	4,798.00
WARBURG PINCUS PE XII LP	17,366,424.00	15,298,469.00
WARBURG PINCUS PRIVATE EQUITY XI LP	5,454,314.31	3,786,186.00
<b>TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS</b>	<b>244,972,318.27</b>	<b>200,081,121.70</b>
(6) REAL ESTATE	0.00	0.00
(7) LOANS OTHER THAN PARTICIPANT	0.00	0.00
(8) PARTICIPANT LOANS	0.00	0.00



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VALUE OF INTEREST IN:		
(9) COMMON/COLLECTIVE TRUSTS		
BAYER PROPRIETARY FUND	86,654,949.98	34,302,789.30
BNYM-M DB SL ACWI EXUS FUND	47,198,452.49	173,267,500.64
BNYM-M DB SL BROAD MKT SIF	217,489,374.66	177,729,938.32
BNYM-M DB SL INT GOVT BIF	415,091,125.65	321,658,772.45
BNYM-M DB SL LT CREDIT BIF	0.00	659,269,854.05
BNYMM DB SL CREDIT BD INDEX FND	0.00	757,839,567.33
COLLECTIVE INTERMEDIATE CREDIT BOND INDEX FUND	0.00	747,549,323.10
COLLECTIVE LONG CREDIT BOND INDEX FUND	0.00	661,266,526.36
<b>TOTAL COMMON/COLLECTIVE TRUSTS</b>	<b>766,433,902.78</b>	<b>3,532,884,271.55</b>
(10) POOLED SEPARATE ACCOUNTS	0.00	0.00
(11) MASTER TRUST INVESTMENT ACCTS	0.00	0.00
(12) 103-12 INVESTMENT ENTITIES	0.00	0.00
(13) REGISTERED INVESTMENT COMPANIES		
DODGE & COX INTL STCK-I	87,856,906.88	0.00
PIMCO FDS SHORT TERM FLTG NAV PORT II	712,356.64	0.00
PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	13,952,560.99	0.00
<b>TOTAL REGISTERED INVESTMENT COMPANIES</b>	<b>102,521,824.51</b>	<b>0.00</b>
(14) VALUE OF FUNDS IN INSURANCE CO ACCT	0.00	0.00
(15) OTHER		
3 MONTH SOFR FUT (CME) EXP DEC 23	32,637.50	0.00
ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD 09/02/20	505,680.00	0.00
ABU DHABI GOVERNMENT INTE REGS 3.875% 04/16/2050	418,750.00	0.00
AFRICAN EXPORT-IMPORT BAN 144A 2.634% 05/17/2026 DD 05/17/21	184,420.00	0.00
AMERICAN MUNI PWR-OHIO INC OH 6.270% 02/15/2050 DD 05/23/11	277,985.70	0.00
AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10	124,870.00	0.00
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10	175,701.50	0.00
ARGENTINE REPUBLIC GOVERNMENT 1.000% 07/09/2029 DD 09/04/20	78,376.14	0.00
ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2030 DD 09/04/2020	96,127.49	0.00
ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2035 DD 09/04/2020	436,253.04	0.00
ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2041 DD 09/04/2020	679,820.00	0.00
AUSTRALIA GOVERNMENT BOND REGS 1.000% 11/21/2031	770,048.78	0.00
BAY AREA CA TOLL AUTH TOLL BRI 3.126% 04/01/2055 DD 12/21/21	216,160.20	0.00
BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/2050 DD 11/04/10	655,408.00	0.00
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10	613,903.30	0.00
BERMUDA GOVERNMENT INTERN 144A 2.375% 08/20/2030 DD 08/20/20	248,208.10	0.00
BERMUDA GOVERNMENT INTERN 144A 3.375% 08/20/2050 DD 08/20/20	1,181,605.00	0.00
CALIFORNIA ST 4.500% 04/01/2033 DD 04/25/18	2,382,586.80	0.00
CALIFORNIA ST 5.125% 03/01/2038 DD 03/15/23	464,862.20	0.00
CALIFORNIA ST 5.200% 03/01/2043 DD 03/15/23	327,508.50	0.00



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CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	1,275,484.45	0.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	2,429,180.00	0.00
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	157,756.30	0.00
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	2,405,272.05	0.00
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	452,000.20	0.00
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10	740,509.00	0.00
CALIFORNIA ST HLTH FACS FING A 4.190% 06/01/2037 DD 04/07/22	143,362.60	0.00
CALIFORNIA ST HLTH FACS FING A 4.353% 06/01/2041 DD 04/07/22	2,659,256.75	0.00
CALIFORNIA ST UNIV REVENUE 3.899% 11/01/2047 DD 03/09/17	141,969.30	0.00
CCP IRS R 2.31% P EUR006M CALL JAN 24 002.310 ED 011824	(596.82)	0.00
CCP IRS R 2.33% P EUR006M CALL JAN 24 002.330 ED 011524	(787.66)	0.00
CCP IRS R 2.44% P EURIB6M CALL JAN 24 002.440 ED 010824	(1,741.15)	0.00
CCP IRS R 2.49% P EUR006M CALL JAN 24 002.490 ED 011224	(2,318.80)	0.00
CCP IRS R 2.59% P EURIB 6M CALL JAN 24 002.590 ED 010524	(3,385.86)	0.00
CCP IRS R 2.65000% P EUR006M CALL JAN 24 002.650 ED 010424	(6,314.09)	0.00
CCP IRS R 2.7% P EUR006M PUT JAN 24 002.700 ED 011824	(589.66)	0.00
CCP IRS R 2.74% P EUR006M PUT JAN 24 002.740 ED 011524	(539.35)	0.00
CCP IRS R 2.86% P EURIB6M PUT JAN 24 002.860 ED 010824	(17.56)	0.00
CCP IRS R 2.89% P EUR006M PUT JAN 24 002.890 ED 01/12/24	(186.08)	0.00
CCP IRS R 2.96% P EURIB 6M PUT JAN 24 002.960 ED 010524	(8.28)	0.00
CCP IRS R 3.03000% P EUR006M PUT JAN 24 003.030 ED 010424	(1.37)	0.00
CCP OIS R SOFR CALL JAN 24 003.210 ED 012224	(545.68)	0.00
CCP OIS R SOFR CALL JAN 24 003.220 ED 012224	(1,152.88)	0.00
CCP OIS R SOFR CALL JAN 24 003.240 ED 012224	(1,285.60)	0.00
CCP OIS R SOFR CALL JAN 24 003.290 ED 011924	(401.07)	0.00
CCP OIS R SOFR CALL JAN 24 003.290 ED 011924	(789.12)	0.00
CCP OIS R SOFR PUT JAN 24 003.660 ED 01/22/24	(673.62)	0.00
CCP OIS R SOFR PUT JAN 24 003.670 ED 01/22/24	(1,277.40)	0.00
CCP OIS R SOFR PUT JAN 24 003.690 ED 01/22/24	(1,147.56)	0.00
CCP OIS R SOFR PUT JAN 24 003.740 ED 01/19/24	(198.80)	0.00
CCP OIS R SOFR PUT JAN 24 003.740 ED 01/19/24	(404.44)	0.00
CCP OIS R SOFR P 3.17% CALL JAN 24 003.170 ED 01/29/2	(634.28)	0.00
CCP OIS R SOFR P 3.19500% CALL MAY 24 003.195 ED 052924	(9,741.68)	0.00
CCP OIS R SOFR P 3.2725% CALL JAN 24 003.270 ED 011624	(575.50)	0.00
CCP OIS R SOFR P 3.2725% PUT JAN 24 003.750 ED 01/16/24	(547.60)	0.00
CCP OIS R SOFR P 3.3% CALL JAN 24 003.300 ED 011624	(1,365.36)	0.00
CCP OIS R SOFR P 3.35% CALL JAN 24 003.350 ED 011824	(1,055.50)	0.00
CCP OIS R SOFR P 3.45500% CALL JAN 24 003.455 ED 010824	(2,305.36)	0.00
CCP OIS R SOFR P 3.47500% CALL JAN 24 003.475 ED 010824	(1,327.64)	0.00
CCP OIS R SOFR P 3.48900% CALL JAN 24 003.489 ED 010824	(1,459.88)	0.00
CCP OIS R SOFR P 3.49400% CALL JAN 24 003.494 ED 010824	(1,509.02)	0.00



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CCP OIS R SOFR P 3.545% CALL JAN 24 003.540 ED 011624	(5,078.84)	0.00
CCP OIS R SOFR P 3.55% CALL JAN 24 003.550 ED 011624	(2,595.50)	0.00
CCP OIS R SOFR P 3.56% CALL JAN 24 005.560 ED 010524	(4,277.96)	0.00
CCP OIS R SOFR P 3.594% CALL JAN 24 003.594 ED 010524	(5,175.68)	0.00
CCP OIS R SOFR P 3.6% CALL JAN 24 003.600 ED 011224	(3,182.48)	0.00
CCP OIS R SOFR P 3.6% CALL JAN 24 003.600ED 011224	(3,182.48)	0.00
CCP OIS R SOFR P 3.62% PUT JAN 24 003.620 ED 01/29/24	(1,011.96)	0.00
CCP OIS R SOFR P 3.6475% CALL JAN 24 003.648 ED 010424	(6,552.60)	0.00
CCP OIS R SOFR P 3.67% CALL JAN 24 003.670 ED 010424	(7,255.16)	0.00
CCP OIS R SOFR P 3.7225% PUT JAN 24 003.720 ED 01/16/24	(327.32)	0.00
CCP OIS R SOFR P 3.75% PUT JAN 24 003.750 ED 01/18/24	(338.76)	0.00
CCP OIS R SOFR P 3.97500% PUT JAN 24 003.975 ED 01/08/24	(7.04)	0.00
CCP OIS R SOFR P 3.98900% PUT JAN 24 003.989 ED 01/08/24	(5.98)	0.00
CCP OIS R SOFR P 3.99400% PUT JAN 24 003.955 ED 01/08/24	(17.72)	0.00
CCP OIS R SOFR P 3.99400% PUT JAN 24 003.994 ED 01/08/24	(5.64)	0.00
CCP OIS R SOFR P 3.995% PUT JAN 24 003.995 ED 01/16/24	(104.36)	0.00
CCP OIS R SOFR P 4% PUT JAN 24 004.000ED 011624	(50.40)	0.00
CCP OIS R SOFR P 4.01% PUT JAN 24 004.010 ED 010524	(3.28)	0.00
CCP OIS R SOFR P 4.044% PUT JAN 24 004.044 ED 010524	(2.04)	0.00
CCP OIS R SOFR P 4.05% PUT JAN 24 004.050 ED 01/12/24	(35.74)	0.00
CCP OIS R SOFR P 4.05% PUT JAN 24 004.050 ED 01/12/24	(35.74)	0.00
CCP OIS R SOFR P 4.12% PUT JAN 24 004.120 ED 010424	(0.04)	0.00
CCP OIS R SOFR P 4.6% PUT DEC 24 004.600 ED 12/13/24	21,488.27	0.00
CCP OIS R SOFR P 4.97500% PUT MAY 24 004.975 ED 052924	1,962.48	0.00
CCPC COLLATERAL WITH GOLDMAN	(135,200.00)	0.00
CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2026 JUN 20	5,640.00	0.00
CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2028 JUN 20	13,534.30	0.00
CCP_CDS. SP UL AT&T INC. CME REC 100BPS 2025 DEC 20	2,480.70	0.00
CCP_CDS. SP UL AT&T INC. CME REC 100BPS 2027 JUN 20	5,310.00	0.00
CCP_CDS. SP UL ATTINC CME REC 100BPS 2024 JUN 20	2,011.10	0.00
CCP_CDS. SP UL BRITISH TELECOM REC 100BPS 2028 DEC 20	1,257.42	0.00
CCP_CDS. SP UL DEVON ENERGY CO 1.000% 00BPS 2027 JUN 20	3,478.00	0.00
CCP_CDS. SP UL ENBRIDGE INC. C REC 100BPS 2026 DEC 20	7,599.00	0.00
CCP_CDS. SP UL GE CME 1.000% 00BPS 2026 JUN 20	27,272.00	0.00
CCP_CDS. SP UL GENERAL ELECTRI 1.000% 00BPS 2026 DEC 20	3,863.80	0.00
CCP_CDS. SP UL GENERAL ELECTRI REC 100BPS 2024 JUN 20	2,438.40	0.00
CCP_CDS. SP UL ROLLS CME 1.000% 00BPS 2025 DEC 20	6,150.03	0.00
CCP_CDS. SP UL THE BOEING COMP 1.000% 00BPS 2026 DEC 20	4,646.40	0.00
CCP_CDS. SP UL THE BOEING COMP 1.000% 00BPS 2027 JUN 20	6,784.80	0.00
CCP_CDS. SP UL THE WILLIAMS CO REC 100BPS 2026 DEC 20	6,350.40	0.00
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2024 DEC 20	2,108.40	0.00



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CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2026 DEC 20	22,292.70	0.00
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2028 DEC 20	2,331.40	0.00
CCP_CDS._SP UL ROLLS-ROYCE PLC REC 100BPS 2025 JUN 20	5,869.12	0.00
CCP_CD.X. BP UL MARKIT CDX.NA.H PAY 500BPS 2028 DEC 20	(393,234.80)	0.00
CCP_CD.X. BP UL MARKIT CDX.NA.I PAY 100BPS 2028 DEC 20	(164,372.09)	0.00
CCP_CD.X. SP UL CDX.NA.HY.41_V1 REC 500BPS 2028 DEC 20	520,206.85	0.00
CCP_CD.X. SP UL CDX.NA.HY.42_V1 REC 500BPS 2029 JUN 20	0.00	124,115.44
CCP_CD.X. SP UL CDX.NA.HY.43.V1 REC 500BPS 2029 DEC 20	0.00	1,113,404.09
CCP_CD.X. SP UL CDX.NA.IG.35_V1 1.000% 00BPS 2025 DEC 20	13,228.20	0.00
CCP_CD.X. SP UL CDX.NA.IG.36 CM REC 100BPS 2026 JUN 20	39,304.80	0.00
CCP_CD.X. SP UL CDX.NA.IG.38 CM 1.000% 00BPS 2027 JUN 20	1,926.80	0.00
CCP_CD.X. SP UL CDX.NA.IG.39 CM REC 100BPS 2027 DEC 20	1,911.60	0.00
CCP_CD.X. SP UL CDX.NA.IG.40 CM 1.000% 00BPS 2028 JUN 20	10,049.00	0.00
CCP_CD.X. SP UL CDX.NA.IG.41 CM REC 100BPS 2028 DEC 20	798,696.30	0.00
CCP_CD.X. SP UL CDX.NA.IG.41_V1 REC 100BPS 2028 DEC 20	78,785.91	0.00
CCP_CD.X. SP UL CDX.NA.IG.43_V1 REC 100BPS 2029 DEC 20	0.00	89,575.38
CCP_CD.X. SP UL ITRAXX EUROPE S REC 100BPS 2028 DEC 20	379,504.72	0.00
CCP_IRS. P AUD-BBR-BBSW 6M CME REC 4.5% 2033 SEP 20	47,420.96	0.00
CCP_IRS. P AUD-BBR-BBSW 6M CME REC 4.5% 2034 MAR 20	90,586.10	0.00
CCP_IRS. P CAD-CORRA-OIS-COMPO REC 3.75% 2025 DEC 20	(24,608.23)	0.00
CCP_IRS. P EUR-EURIBOR-REUTERS REC 3.0% 2034 MAR 20	5,170.61	0.00
CCP_IRS. P GBP-SONIA-COMPOUND REC 5.0% 2029 MAR 20	118,657.06	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 3.0% 2025 DEC 18	(70,095.75)	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.5% 2024 JUL 18	(69,719.27)	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 0.0% 2053 MAR 17	1,098,822.76	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.75% 2054 MAR 20	(211,454.56)	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.76% 2029 JAN 03	(5,057.65)	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.88% 2028 DEC 19	(11,330.89)	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.92% 2028 DEC 13	(12,019.80)	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.95% 2028 DEC 29	(7,856.93)	0.00
CCP_IRS. R GBP-SONIA-COMPOUND PAY 4.25% 2054 MAR 20	(129,113.62)	0.00
CCP_IRS. R JPY-TONA-OIS-COMPOU PAY 0.0% 2024 SEP 15	531.27	0.00
CCP_IRS. R JPY-TONA-OIS-COMPOU PAY 0.3% 2028 MAR 20	2,445.92	0.00
CCP_IRS. R JPY-TONA-OIS-COMPOU PAY 1.0% 2043 SEP 20	65,036.55	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.0% 2025 DEC 18	193,621.29	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.68% 2034 JAN 03	(3,739.44)	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.75% 2034 JAN 02	(4,553.86)	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.81% 2034 JAN 02	(5,560.78)	0.00
CCP_IRS. R USD-SOFR-COMPOUND C VAR RT .0% 2026 DEC 18	(615,664.80)	0.00
CCP_IRS. R USD-SOFR-COMPOUND C VAR RT 85% 2033 DEC 29	(12,529.50)	0.00
CCP_IRS. R ZAR-JIBAR-SAFEX 3M PAY 7.2% 2027 APR 25	39,769.23	0.00



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CCP_IRS. R ZAR-JIBAR-SAFEX 3M PAY 7.18% 2027 APR 25	27,404.46	0.00
CCP_OIS. P USD-SOFR-COMPOUND C REC 4.0% 2026 DEC 18	739,266.99	0.00
CDS SP UL ALIBABA GROUP HOLDI R 100BPS 2024 DEC 20	1,341.83	0.00
CDS SP UL BAIDU INC. R 100BPS 2024 DEC 20	6,613.41	0.00
CDS SP UL REPUBLIC OF ITALY R 100BPS 2026 DEC 20	21,848.08	0.00
CDS SP UL REPUBLIC OF ITALY R 100BPS 2026 DEC 20	7,802.89	0.00
CDS SP UL REPUBLIC OF SOUTH A R 100BPS 2024 DEC 20	1,689.08	0.00
CDS SP UL REPUBLIC OF SOUTH A R 100BPS 2024 DEC 20	1,689.08	0.00
CDS SP UL TENCENT HOLDINGS LI R 100BPS 2024 DEC 20	4,032.88	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2024 DEC 20	2,440.27	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2024 DEC 20	3,253.70	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2024 JUN 20	1,270.22	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2026 DEC 20	9,471.20	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2026 JUN 20	3,003.33	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2027 JUN 20	2,841.67	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	3,155.38	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 DEC 20	525.90	0.00
CDS SP UL UNITED MEXICAN STAT R 100BPS 2028 JUN 20	1,781.35	0.00
CDX SP UL CMBX.NA.AAA.10 R 50BPS 2059 NOV 17	(18.01)	0.00
CDX SP UL CMBX.NA.AAA.10_1 R 50BPS 2059 NOV 17	(18.01)	0.00
CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	98.21	0.00
CDX SP UL CMBX.NA.AAA.9_1 R 50BPS 2058 SEP 17	1,276.78	0.00
CHICAGO IL 6.050% 01/01/2029 DD 01/28/09	50,149.00	0.00
CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	770,358.71	0.00
CHILE GOVERNMENT INTERNATIONAL 3.100% 01/22/2061	160,850.12	0.00
CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21	836,286.00	0.00
CHILE GOVERNMENT INTERNATIONAL 3.500% 01/25/2050 DD 06/25/19	645,090.50	0.00
CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053	150,368.58	0.00
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17	184,239.00	0.00
CHILE GOVERNMENT INTERNATIONAL 4.340% 03/07/2042	397,314.53	0.00
CHILE GOVERNMENT INTERNATIONAL 4.950% 01/05/2036 DD 07/05/23	874,539.30	0.00
CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	2,966,612.40	0.00
CMWLTH FING AUTH PA 3.864% 06/01/2038 DD 01/18/18	182,158.00	0.00
CMWLTH FING AUTH PA 4.144% 06/01/2038 DD 10/31/16	157,731.10	0.00
COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	271,113.50	0.00
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	209,877.50	0.00
COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09	410,072.48	0.00
COMMITMENT TO PURCHASE FNMA SI CALL FEB 24 097.8125 ED 02/06/	(2,158.65)	0.00
COMMITMENT TO PURCHASE FNMA SI CALL FEB 24 101.094 ED 020624	(2,838.50)	0.00
COMMITMENT TO PURCHASE FNMA SI CALL FEB 24 101.227 ED 020624	(1,249.78)	0.00
COMMITMENT TO PURCHASE FNMA SI CALL JAN 24 097.890 ED 010924	(4,455.38)	0.00



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COMMITMENT TO PURCHASE FNMA SI CALL JAN 24 099.910 ED 010924	(143.56)	0.00
COMMITMENT TO PURCHASE FNMA SI PUT FEB 24 095.8125 ED 02/06/2	(1,825.31)	0.00
COMMITMENT TO PURCHASE FNMA SI PUT FEB 24 099.227 ED 020624	(41.57)	0.00
CXT SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	94,930.52	0.00
CXT SP UL ITRAXX EUROPE CROSS R 500BPS 2027 DEC 20	830,197.05	0.00
DALLAS TX AREA RAPID TRANSIT S 2.613% 12/01/2048 DD 12/01/21	285,487.10	0.00
DALLAS-FORT WORTH TX INTERNATI 2.994% 11/01/2038 DD 08/22/19	1,253,610.00	0.00
DALLAS-FORT WORTH TX INTERNATI 4.087% 11/01/2051 DD 04/21/22	480,282.00	0.00
DALLAS-FORT WORTH TX INTERNATI 4.507% 11/01/2051 DD 04/21/22	1,204,215.00	0.00
DIAMOND SPORTS 2/24 DIP TL 0.000% 03/31/2025 DD 02/26/24	0.00	166,796.07
DIST OF COLUMBIA INCOME TAX SE 5.591% 12/01/2034 DD 12/22/09	2,647,411.20	0.00
DOM MFA CASH COLL UBS VAR RT 01/01/2049 DD 07/01/08	(2,740,000.00)	0.00
EURO-BUND FUTURE (EUX) EXP MAR 24	(4,275.00)	0.00
GOLDEN ST TOBACCO SECURITIZATI 2.746% 06/01/2034 DD 10/07/21	294,633.50	0.00
GOLDEN ST TOBACCO SECURITIZATI 3.293% 06/01/2042 DD 10/07/21	370,390.75	0.00
GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/2042 DD 08/01/13	61,290.60	0.00
HUNGARY GOVERNMENT INTERN 144A 6.750% 09/25/2052	670,500.00	0.00
HUNGARY GOVERNMENT INTERN 144A 6.750% 09/25/2052 DD 01/11/23	94,987.50	0.00
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	3,349,254.40	0.00
ILLINOIS ST 5.400% 04/01/2029 DD 04/09/19	1,531,020.00	0.00
ILLINOIS ST 5.650% 12/01/2038 DD 12/19/13	156,593.25	0.00
ILLINOIS ST 6.630% 02/01/2035 DD 02/04/10	154,689.97	0.00
ILLINOIS ST TOLL HIGHWAY AUTH 6.184% 01/01/2034 DD 05/21/09	225,210.95	0.00
INDIANA ST FIN AUTH REVENUE 3.051% 01/01/2051 DD 10/07/21	187,723.90	0.00
INDONESIA GOVERNMENT INTERNATI 3.200% 09/23/2061 DD 09/23/21	18,153.25	0.00
INDONESIA GOVERNMENT INTERNATI 3.500% 01/11/2028 DD 12/11/17	191,732.00	0.00
INDONESIA GOVERNMENT INTERNATI 3.700% 10/30/2049 DD 10/30/19	251,361.00	0.00
INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	557,952.00	0.00
INDONESIA GOVERNMENT INTERNATI 5.450% 09/20/2052 DD 09/20/22	518,343.75	0.00
ISRAEL GOVERNMENT INTERNATIONAL 3.875% 07/03/2050 DD 04/03/20	532,362.60	0.00
ISRAEL GOVERNMENT INTERNATIONAL 4.125% 01/17/2048 DD 01/17/18	1,174,941.60	0.00
ISRAEL GOVERNMENT INTERNATIONAL 4.500% 04/03/2120 DD 04/03/20	553,792.90	0.00
JOBOSHO BEVERAGE SYS STWD LIQ 2.833% 01/01/2038 DD 02/05/20	122,265.00	0.00
JOBOSHO BEVERAGE SYS STWD LIQ 4.532% 01/01/2035 DD 02/01/13	559,389.55	0.00
JORDAN GOVERNMENT INTERNA 144A 4.950% 07/07/2025 DD 07/07/20	429,699.60	0.00
JPN 10Y BOND FUTURE (OSE) EXP MAR 24	(25,120.58)	0.00
KANSAS ST DEPT OF TRANSPRTN HI 4.596% 09/01/2035 DD 09/01/10	173,850.25	0.00
KANSAS ST DEV FIN AUTH REVENUE 2.774% 05/01/2051 DD 08/26/21	376,898.90	0.00
KANSAS ST DEV FIN AUTH REVENUE 4.927% 04/15/2045 DD 08/20/15	443,515.50	0.00
LONG GILT FUTURE (ICF) EXP MAR 24	(25,878.44)	0.00
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10	486,271.50	0.00



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LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/2039 DD 06/02/10	536,475.00	0.00
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	249,476.00	0.00
LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	4,568,989.30	0.00
MARYLAND ST HLTH & HGR EDUCNTL 3.197% 07/01/2050 DD 07/22/20	293,410.35	0.00
MASSACHUSETTS ST 2.514% 07/01/2041 DD 07/09/20	126,527.60	0.00
MASSACHUSETTS ST 4.500% 08/01/2031 DD 08/26/10	996,040.00	0.00
MASSACHUSETTS ST TRANSPRTN FUN 5.731% 06/01/2040 DD 12/23/10	276,653.00	0.00
MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/2040 DD 03/25/10	186,136.40	0.00
MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/2039 DD 04/30/09	1,042,305.60	0.00
MET WASHINGTON DC ARPTS AUTH D 7.462% 10/01/2046 DD 08/12/09	76,091.40	0.00
MEXICAN BONOS 8.500% 11/18/2038	2,927,643.82	0.00
MEXICAN UDIBONOS 2.750% 11/27/2031	1,048,065.29	0.00
MEXICAN UDIBONOS 3.000% 12/03/2026	95,270.89	0.00
MEXICAN UDIBONOS 3.000% 12/03/2026	282,142.30	0.00
MEXICAN UDIBONOS 4.000% 11/30/2028	456,266.14	0.00
MEXICO GOVERNMENT INTERNATIONA 3.500% 02/12/2034	503,383.18	0.00
MEXICO GOVERNMENT INTERNATIONA 3.500% 02/12/2034 DD 01/12/22	4,999,978.20	0.00
MEXICO GOVERNMENT INTERNATIONA 3.771% 05/24/2061 DD 11/24/20	1,971,088.50	0.00
MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	1,766,356.00	0.00
MEXICO GOVERNMENT INTERNATIONA 4.350% 01/15/2047 DD 08/11/16	707,810.40	0.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046	166,769.65	0.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15	279,339.75	0.00
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12	2,570,438.82	0.00
MEXICO GOVERNMENT INTERNATIONA 4.875% 05/19/2033 DD 08/19/22	1,638,290.00	0.00
MEXICO GOVERNMENT INTERNATIONA 5.000% 04/27/2051	173,424.18	0.00
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053	1,796,805.48	0.00
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	6,927,626.10	0.00
MEXICO GOVERNMENT INTERNATIONA 6.350% 02/09/2035 DD 01/09/23	1,550,433.20	0.00
MIAMI-DADE CNTY FL SEAPORT REV 6.224% 11/01/2055 DD 12/15/23	31,807.50	0.00
MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19	323,157.40	0.00
MICHIGAN ST UNIV REVENUES 4.165% 08/15/2122 DD 03/09/22	72,843.30	0.00
MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	362,863.44	0.00
MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	539,870.75	0.00
MUNI ELEC AUTH OF GEORGIA 7.055% 04/01/2057 DD 03/16/10	533,916.44	0.00
N TX TOLLWAY AUTH REVENUE 6.718% 01/01/2049 DD 08/12/09	2,148,150.26	0.00
NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	4,116,270.45	0.00
NEW YORK CITY NY MUNI WTR FIN 5.750% 06/15/2041 DD 11/05/09	274,782.50	0.00
NEW YORK CITY NY MUNI WTR FIN 5.882% 06/15/2044 DD 11/18/10	484,198.50	0.00
NEW YORK CITY NY TRANSITIONAL 5.467% 05/01/2036 DD 06/04/10	307,716.00	0.00
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	607,989.10	0.00
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	850,129.50	0.00



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NEW YORK NY 5.263% 10/01/2052 DD 10/18/22	314,790.00	0.00
NEW YORK NY 5.517% 10/01/2037 DD 10/20/10	140,155.65	0.00
NEW YORK NY 5.828% 10/01/2053 DD 10/12/23	107,091.60	0.00
NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10	280,629.25	0.00
NEW YORK ST DORM AUTH ST PERSO 5.500% 03/15/2030 DD 06/03/10	807,688.10	0.00
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09	833,529.20	0.00
NEW YORK ST THRUWAY AUTH 3.500% 01/01/2042 DD 10/30/19	230,194.25	0.00
NEW YORK ST URBAN DEV CORP REV 3.900% 03/15/2033 DD 01/16/19	1,555,125.00	0.00
NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	463,329.00	0.00
NIGERIA GOVERNMENT INTERN 144A 7.143% 02/23/2030 DD 02/23/18	665,718.80	0.00
OHIO ST UNIV 4.800% 06/01/2111 DD 10/26/11	708,040.55	0.00
OHIO UNIV GEN RECPTS ATHENS 5.590% 12/01/2114 DD 11/14/14	426,352.20	0.00
OKLAHOMA ST DEV FIN AUTH 4.714% 05/01/2052 DD 08/25/22	613,650.00	0.00
OKLAHOMA ST DEV FIN AUTH 4.851% 02/01/2045 DD 07/20/22	275,385.00	0.00
OKLAHOMA ST DEV FIN AUTH 5.087% 02/01/2052 DD 07/20/22	207,140.00	0.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10	785,233.00	0.00
PANAMA GOVERNMENT INTERNATIONA 2.252% 09/29/2032 DD 09/29/20	648,009.00	0.00
PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060	274,701.36	0.00
PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19	513,574.80	0.00
PANAMA GOVERNMENT INTERNATIONA 4.500% 01/19/2063 DD 01/19/22	244,672.50	0.00
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20	921,030.00	0.00
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050	391,069.98	0.00
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18	702,542.40	0.00
PANAMA GOVERNMENT INTERNATIONA 6.853% 03/28/2054 DD 03/28/23	186,884.00	0.00
PANAMA GOVERNMENT INTERNATIONA 6.875% 01/31/2036 DD 10/04/23	782,754.90	0.00
PARAGUAY GOVERNMENT INTER 144A 5.400% 03/30/2050 DD 02/07/19	239,760.00	0.00
PENNSYLVANIA ST TURNPIKE COMMI 5.511% 12/01/2045 DD 09/10/10	526,905.00	0.00
PERUVIAN GOVERNMENT INTERNATIO 2.783% 01/23/2031 DD 04/23/20	278,627.20	0.00
PERUVIAN GOVERNMENT INTERNATIO 3.550% 03/10/2051 DD 03/10/21	314,657.15	0.00
PERUVIAN GOVERNMENT INTERNATIO 5.625% 11/18/2050 DD 11/18/10	505,224.50	0.00
PHILIPPINE GOVERNMENT INTERNAT 3.200% 07/06/2046 DD 07/06/21	587,100.00	0.00
PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17	595,644.00	0.00
PHILIPPINE GOVERNMENT INTERNAT 4.200% 03/29/2047 DD 03/29/22	2,076,141.60	0.00
PORT AUTH OF NEW YORK & NEW JE 3.287% 08/01/2069 DD 08/16/19	206,269.90	0.00
PORT AUTH OF NEW YORK & NEW JE 4.229% 10/15/2057 DD 05/09/17	136,762.70	0.00
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	1,500,996.70	0.00
PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	189,391.80	0.00
PORT AUTH OF NEW YORK & NEW JE 4.926% 10/01/2051 DD 10/06/11	789,717.85	0.00
PORT AUTH OF NEW YORK & NEW JE 4.960% 08/01/2046 DD 01/30/14	467,496.00	0.00
PORT AUTH OF NEW YORK & NEW JE 5.072% 07/15/2053 DD 06/14/23	579,891.20	0.00
PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	1,012,671.50	0.00



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PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	660,901.40	0.00
PROVINCE OF BRITISH COLUMBIA C 7.250% 09/01/2036 DD 08/29/96	189,667.50	0.00
PROVINCIA DE BUENOS AIRES 144A STEP 09/01/2037	1,079,429.61	0.00
PROVINCIA DE BUENOS AIRES REGS STEP 09/01/2037	15,268.63	0.00
PROVINCIA DE CORDOBA 144A VAR RT 06/01/2027 DD 03/01/17	316,065.65	0.00
PROVINCIA DE CORDOBA 144A VAR RT 12/10/2025 DD 06/10/16	190,423.20	0.00
QATAR GOVERNMENT INTERNAT REGS 4.817% 03/14/2049	486,450.00	0.00
QATAR GOVERNMENT INTERNAT REGS 5.103% 04/23/2048	505,700.00	0.00
REPUBLIC OF ITALY GOVERNMENT I 3.875% 05/06/2051 DD 05/06/21	452,106.90	0.00
REPUBLIC OF POLAND GOVERNMENT 5.500% 04/04/2053 DD 04/04/23	1,206,794.40	0.00
REPUBLIC OF SOUTH AFRICA GOVER 10.500% 12/21/2026	5,549,222.15	0.00
REPUBLIC OF SOUTH AFRICA GOVER 8.250% 03/31/2032	607,308.27	0.00
RIVERSIDE CNTY CA PENSN OBLG 3.818% 02/15/2038 DD 05/06/20	278,001.40	0.00
ROMANIAN GOVERNMENT INTER 144A 1.750% 07/13/2030	178,067.37	0.00
ROMANIAN GOVERNMENT INTER 144A 2.875% 04/13/2042	148,707.98	0.00
RUTGERS NJ ST UNIV 3.270% 05/01/2043 DD 10/24/19	145,494.00	0.00
SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	551,051.50	0.00
SALES TAX SECURITIZATION CORP 4.637% 01/01/2040 DD 01/30/19	218,738.25	0.00
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12	141,346.50	0.00
SAN ANTONIO TX ELEC & GAS REVE 5.808% 02/01/2041 DD 11/04/10	230,789.60	0.00
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09	207,120.90	0.00
SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/2048 DD 11/10/10	144,652.30	0.00
SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/2050 DD 12/22/10	513,388.20	0.00
SAUDI GOVERNMENT INTERNAT 144A 3.250% 11/17/2051 DD 11/17/21	141,820.00	0.00
SAUDI GOVERNMENT INTERNAT 144A 3.450% 02/02/2061 DD 02/02/21	351,160.00	0.00
SAUDI GOVERNMENT INTERNAT 144A 4.500% 10/26/2046 DD 10/26/16	795,564.00	0.00
SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23	4,942,871.32	0.00
SAUDI GOVERNMENT INTERNAT 144A 5.000% 04/17/2049 DD 04/17/18	377,500.00	0.00
SAUDI GOVERNMENT INTERNAT 144A 5.250% 01/16/2050 DD 01/16/19	117,440.40	0.00
SAUDI GOVERNMENT INTERNAT REGS 4.500% 10/26/2046	176,791.20	0.00
SOUTH CAROLINA ST PUBLIC SVC A 6.454% 01/01/2050 DD 12/21/10	39,430.30	0.00
STATE OF ISRAEL 3.375% 01/15/2050 DD 01/15/20	556,368.75	0.00
SWAP COLLATERAL WITH BNP	(70,000.00)	0.00
SWAP COLLATERAL WITH GOLDMAN	0.00	(160,000.00)
SWAP/ISDA BNP PARIBAS CASH COL VAR RT 01/01/2049 DD 07/01/08	(790,000.00)	0.00
TBA CASH COLL BOA VAR RT 01/01/2049 DD 07/01/08	(280,000.00)	0.00
TBA CASH COLL GSC VAR RT 01/01/2049 DD 07/01/08	(460,000.00)	0.00
TBA CASH COLL JP MORGAN VAR RT 01/01/2049 DD 07/01/08	(256,000.00)	0.00
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23	346,507.60	0.00
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	1,302,071.40	0.00
TEXAS ST 4.681% 04/01/2040 DD 09/29/10	334,413.80	0.00



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TEXAS ST 5.517% 04/01/2039 DD 08/26/09	240,970.50	0.00
TEXAS ST A & M UNIV PERM UNIV 3.660% 07/01/2047 DD 10/31/17	286,011.40	0.00
TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	858,239.60	0.00
TEXAS ST TRANSPRTN COMMISSION 2.472% 10/01/2044 DD 08/05/20	535,867.50	0.00
TEXAS TRANSPRTN COMMISSION ST 5.178% 04/01/2030 DD 08/05/10	5,800,806.90	0.00
TRS FL IBOXIG INDEX R SOFR 2025 MAR 20	0.00	87,487.25
TRS FL IBOXIG INDEX R SOFR 2025 MAR 20	0.00	122,467.21
TRS FL P IBOXIG INDEX R SOFR 2024 SEP 20	(122,384.94)	0.00
TRS FL P IBOXIG R SOFR 2024 SEP 20	(190,635.03)	0.00
UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	427,149.05	0.00
UNIV OF CALIFORNIA CA REVENUES 6.296% 05/15/2050 DD 09/30/10	526,165.00	0.00
UNIV OF CALIFORNIA CA RGTS MED 3.006% 05/15/2050 DD 03/05/20	598,175.50	0.00
UNIV OF CALIFORNIA CA RGTS MED 3.256% 05/15/2060 DD 03/05/20	376,225.80	0.00
UNIV OF CALIFORNIA CA RGTS MED 3.706% 05/15/2120 DD 03/05/20	104,307.00	0.00
UNIV OF CALIFORNIA CA RGTS MED 4.132% 05/15/2032 DD 05/11/22	57,566.40	0.00
UNIV OF CALIFORNIA CA RGTS MED 4.563% 05/15/2053 DD 05/11/22	2,813,115.60	0.00
UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	338,885.30	0.00
UNIV OF CALIFORNIA REVENUES 4.131% 05/15/2045 DD 03/25/15	355,590.30	0.00
UNIV OF CALIFORNIA REVENUES 4.767% 05/15/2115 DD 04/08/15	1,090,131.20	0.00
UNIV OF CALIFORNIA REVENUES 4.858% 05/15/2112 DD 03/01/12	1,534,465.70	0.00
UNIV OF MICHIGAN MI 3.504% 04/01/2052 DD 03/16/22	872,658.36	0.00
UNIV OF MICHIGAN MI 3.599% 04/01/2047 DD 04/12/22	365,499.20	0.00
UNIV OF MICHIGAN MI 4.454% 04/01/2122 DD 03/16/22	4,566,495.65	0.00
UNIV OF MINNESOTA MN 4.048% 04/01/2052 DD 04/19/22	2,119,112.50	0.00
UNIV OF PITTSBURGH PA OF THE C 3.555% 09/15/2119 DD 11/26/19	500,808.25	0.00
UNIV OF TEXAS TX PERMANENT UNI 5.262% 07/01/2039 DD 09/17/09	305,089.00	0.00
UNIV OF TEXAS TX UNIV REVENUES 3.354% 08/15/2047 DD 09/14/17	316,880.00	0.00
UNIV OF VIRGINIA VA UNIV REVEN 2.256% 09/01/2050 DD 07/21/20	262,695.00	0.00
UNIV OF VIRGINIA VA UNIV REVEN 2.584% 11/01/2051 DD 07/21/21	1,542,698.60	0.00
UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	477,120.00	0.00
UNIV OF VIRGINIA VA UNIV REVEN 6.200% 09/01/2039 DD 04/22/09	141,777.50	0.00
URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	1,133,209.20	0.00
US 10YR NOTE FUTURE (CBT) EXP MAR 24	(4,057,675.86)	0.00
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25	0.00	(97,377.81)
US 10YR ULTRA FUTURE (CBT) EXP MAR 24	(522,072.10)	0.00
US 2YR NOTE FUTURE (CBT) EXP MAR 24	634,279.54	0.00
US 2YR TREAS NTS FUT (CBT) EXP MAR 25	0.00	(1,727.26)
US 5YR NOTE FUTURE (CBT) EXP MAR 24	2,099,396.41	0.00
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	0.00	(69,159.38)
US LONG BOND FUTURE (CBT) EXP MAR 24	7,081,067.72	0.00
US TREAS BD FUTURE (CBT) EXP MAR 25	0.00	(48,836.54)



# 5500 Assets and Liabilities Detail Report

Report ID: NA101E

BAYER CORP. - BAYG85259000

01/01/2024 - 12/31/2024

Status: FINAL

BAYER CORPORATION PENSION PLAN

	Beginning of Year 01/01/2024	End of Year 12/31/2024
US ULTRA BOND (CBT) EXP MAR 24	5,110,906.78	0.00
US ULTRA BOND (CBT) EXP MAR 25	0.00	(38,351.56)
WASHINGTON ST 5.140% 08/01/2040 DD 06/01/10	694,615.50	0.00
<b>TOTAL OTHER</b>	<b>181,429,833.76</b>	<b>1,288,392.89</b>
D. EMPLOYER RELATED INVESTMENTS		
(1) EMPLOYER SECURITIES	0.00	0.00
(2) EMPLOYER REAL PROPERTY	0.00	0.00
E. BUILDINGS/OTHER PROPERTY USED BY PLAN		
<b>F. TOTAL ASSETS</b>	<b>4,347,642,101.49</b>	<b>3,936,028,387.39</b>
<b>LIABILITIES</b>		
G. BENEFIT CLAIMS PAYABLE	0.00	0.00
H. OPERATING PAYABLES	0.00	0.00
I. ACQUISITION INDEBTEDNESS		
J. OTHER LIABILITIES		
220010 PAYABLE FOR INVESTMENTS PURCHASED	147,593,771.99	550,299.49
220011 UNREALIZED GAIN/LOSS PAYABLE FOR INVESTMENT PURCHASED	(313.50)	0.00
220023 PAYABLE TO PRIOR TRUSTEE	0.00	226,259.04
220600 PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	50,612,066.53	879,788.43
220601 UNREALIZED GAIN/LOSS FFX CONTRACTS PAYABLE	475,416.61	(3,687.11)
273000 INTEREST PAYABLE-SHORT SELL	160,662.65	0.00
273001 UNREALIZED GAIN/LOSS ON INTEREST PAYABLE	37,756.88	0.00
<b>TOTAL OTHER LIABILITIES</b>	<b>198,879,361.16</b>	<b>1,652,659.85</b>
<b>K. TOTAL LIABILITIES</b>	<b>198,879,361.16</b>	<b>1,652,659.85</b>
<b>L. TOTAL NET ASSETS</b>	<b>4,148,762,740.33</b>	<b>3,934,375,727.54</b>